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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

Citizens Insurance Company of America

NAIC Group Code 0088 (Current) 0088 (Prior) NAIC Company Code 31534 Employer's ID Number 38-0421730

Organized under the Laws of Michigan, State of Domicile or Port of Entry MI

Country of Domicile United States of America

Incorporated/Organized 05/29/1974 Commenced Business 08/08/1974

Statutory Home Office 808 North Highlander Way (Street and Number), Howell, MI, US 48843-1070 (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	Paul John Mueller	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	Charles Frederick Cronin	Nathaniel William Clarkin
President	Senior Vice President & Secretary	Vice President & Treasurer

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

Jaime Hawley
Notary
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	35,558,120	2.558	35,558,120	0	35,558,120	2.558
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	15,147,653	1.090	15,147,653	0	15,147,653	1.090
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	21,788,688	1.567	21,788,688	0	21,788,688	1.567
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	251,990,038	18.128	251,990,038	0	251,990,038	18.128
1.06 Industrial and miscellaneous	792,161,582	56.987	792,161,582	0	792,161,582	56.987
1.07 Hybrid securities	1,208,946	0.087	1,208,946	0	1,208,946	0.087
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	36,821,725	2.649	36,821,725	0	36,821,725	2.649
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	1,154,676,752	83.066	1,154,676,752	0	1,154,676,752	83.066
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	60,155,382	4.328	60,155,382	0	60,155,382	4.328
3.02 Industrial and miscellaneous Other (Unaffiliated)	1,007,100	0.072	1,007,100	0	1,007,100	0.072
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	3,560,149	0.256	3,560,149	0	3,560,149	0.256
3.09 Total common stocks	64,722,631	4.656	64,722,631	0	64,722,631	4.656
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	0	0.000	0	0	0	0.000
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	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	4,184,233	0.301	4,184,233	0	4,184,233	0.301
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	4,184,233	0.301	4,184,233	0	4,184,233	0.301
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(13,893,251)	(0.999)	(13,893,251)	0	(13,893,251)	(0.999)
6.02 Cash equivalents (Schedule E, Part 2)	91,133,261	6.556	91,133,260	0	91,133,260	6.556
6.03 Short-term investments (Schedule DA)	4,142,081	0.298	4,142,081	0	4,142,081	0.298
6.04 Total cash, cash equivalents and short-term investments	81,382,090	5.855	81,382,090	0	81,382,090	5.855
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)	84,968,631	6.113	84,968,631	0	84,968,631	6.113
10. Receivables for securities	135,996	0.010	135,996	0	135,996	0.010
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,390,070,333	100.000	1,390,070,333	0	1,390,070,333	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		3,561,662
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)	1,287,943	1,287,943
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	665,372	
	8.2 Totals, Part 3, Column 9	0	665,372
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		4,184,233
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		4,184,233

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		78,171,086
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	500,415	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	16,587,864	17,088,279
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		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(114,986)	
	5.2 Totals, Part 3, Column 9	0	(114,986)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		10,175,748
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		84,968,631
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		84,968,631

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,296,811,254
2.	Cost of bonds and stocks acquired, Part 3, Column 7		260,595,514
3.	Accrual of discount		1,713,426
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(3,204,336)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(3,876,062)	
	4.4. Part 4, Column 11	(50,408,432)	(57,488,830)
5.	Total gain (loss) on disposals, Part 4, Column 19		29,038,659
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		306,664,101
7.	Deduct amortization of premium		1,329,584
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	476,178	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	107,015	
	9.4. Part 4, Column 13	2,754,840	3,338,033
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		61,077
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,219,399,382
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,219,399,382

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	35,558,120	32,372,447	35,346,923	35,474,158
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	35,558,120	32,372,447	35,346,923	35,474,158
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	15,147,653	12,950,001	15,143,171	15,240,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	21,788,688	19,287,549	22,328,196	21,855,000
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	251,990,038	215,467,044	251,852,835	249,628,542
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	729,311,296	669,785,089	732,697,280	737,140,308
	9.	Canada	35,029,223	33,296,881	35,242,102	35,566,654
	10.	Other Countries	65,851,734	59,150,184	65,981,876	66,182,855
	11.	Totals	830,192,253	762,232,154	833,921,258	838,889,816
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	1,154,676,752	1,042,309,195	1,158,592,382	1,161,087,516
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	64,722,631	64,722,631	39,231,009	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	0	0	0	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	64,722,631	64,722,631	39,231,009	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	64,722,631	64,722,631	39,231,009	
	26.	Total Stocks	64,722,631	64,722,631	39,231,009	
	27.	Total Bonds and Stocks	1,219,399,382	1,107,031,826	1,197,823,391	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	7,924,318	15,451,246	6,934,543	4,600,666	647,346	XXX	35,558,120	3.0	28,227,056	2.5	35,558,120	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	7,924,318	15,451,246	6,934,543	4,600,666	647,346	XXX	35,558,120	3.0	28,227,056	2.5	35,558,120	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	118,385	3,635,988	5,089,875	6,303,404	0	XXX	15,147,653	1.3	13,511,981	1.2	15,147,653	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	118,385	3,635,988	5,089,875	6,303,404	0	XXX	15,147,653	1.3	13,511,981	1.2	15,147,653	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	260,000	4,538,672	12,265,016	4,725,000	0	XXX	21,788,688	1.8	26,836,116	2.4	21,788,688	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	260,000	4,538,672	12,265,016	4,725,000	0	XXX	21,788,688	1.8	26,836,116	2.4	21,788,688	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	16,506,454	55,095,186	98,189,266	55,614,933	26,584,200	XXX	251,990,038	21.1	258,896,807	22.9	251,990,038	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	16,506,454	55,095,186	98,189,266	55,614,933	26,584,200	XXX	251,990,038	21.1	258,896,807	22.9	251,990,038	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	67,776,967	252,882,195	140,880,620	2,495,239	0	XXX	464,035,021	38.9	362,478,643	32.1	345,795,117	118,239,903
6.2 NAIC 2	23,416,129	129,521,244	171,324,475	6,266,864	50,000	XXX	330,578,712	27.7	379,414,008	33.6	266,927,929	63,650,783
6.3 NAIC 3	502,780	5,539,957	11,606,520	284,346	0	XXX	17,933,603	1.5	28,978,121	2.6	5,123,606	12,809,997
6.4 NAIC 4	331,890	7,558,944	7,837,497	0	0	XXX	15,728,332	1.3	12,960,723	1.1	2,564,241	13,164,090
6.5 NAIC 5	0	641,138	498,717	0	0	XXX	1,139,855	0.1	792,802	0.1	210,836	929,019
6.6 NAIC 6	0	38,517	167,894	0	0	XXX	206,411	0.0	0	0.0	0	206,411
6.7 Totals	92,027,766	396,181,996	332,315,723	9,046,450	50,000	XXX	829,621,934	69.6	784,624,297	69.5	620,621,730	209,000,204
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	1,208,946	0	0	XXX	1,208,946	0.1	0	0.0	0	1,208,946
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	1,208,946	0	0	XXX	1,208,946	0.1	0	0.0	0	1,208,946
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	1,354,172	0	0	XXX	1,354,172	0.1	523,708	0.0	1,354,172	0
10.3 NAIC 3	0	3,866,479	5,273,190	0	0	XXX	9,139,669	0.8	4,048,880	0.4	9,139,669	0
10.4 NAIC 4	0	12,136,046	13,047,340	0	0	XXX	25,183,386	2.1	11,818,077	1.0	25,183,386	0
10.5 NAIC 5	0	176,636	967,863	0	0	XXX	1,144,499	0.1	297,260	0.0	1,144,499	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	16,179,161	20,642,565	0	0	XXX	36,821,725	3.1	16,687,924	1.5	36,821,726	(1)
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) 92,586,124	331,603,288	263,359,320	73,739,242	27,231,545	0	788,519,519	66.1	XXX	XXX	670,279,616	118,239,903
12.2 NAIC 2	(d) 23,416,129	129,521,244	173,887,593	6,266,864	50,000	0	333,141,830	27.9	XXX	XXX	268,282,101	64,859,729
12.3 NAIC 3	(d) 502,780	9,406,436	16,879,709	284,346	0	0	27,073,272	2.3	XXX	XXX	14,263,275	12,809,997
12.4 NAIC 4	(d) 331,890	19,694,991	20,884,837	0	0	0	40,911,718	3.4	XXX	XXX	27,747,627	13,164,090
12.5 NAIC 5	(d) 0	817,774	1,466,580	0	0	0	(c) 2,284,354	0.2	XXX	XXX	1,355,335	929,019
12.6 NAIC 6	(d) 0	38,517	167,894	0	0	0	(c) 206,411	0.0	XXX	XXX	0	206,411
12.7 Totals	116,836,923	491,082,250	476,645,934	80,290,453	27,281,545	0	(b) 1,192,137,104	100.0	XXX	XXX	981,927,955	210,209,149
12.8 Line 12.7 as a % of Col. 7	9.8	41.2	40.0	6.7	2.3	0.0	100.0	XXX	XXX	XXX	82.4	17.6
13. Total Bonds Prior Year												
13.1 NAIC 1	54,422,670	239,989,886	275,556,696	98,472,843	21,508,509	0	XXX	XXX	689,950,604	61.1	625,600,497	64,350,108
13.2 NAIC 2	13,352,355	134,587,941	219,097,096	12,900,324	0	0	XXX	XXX	379,937,716	33.7	307,789,785	72,147,931
13.3 NAIC 3	0	4,691,558	27,246,678	1,038,766	50,000	0	XXX	XXX	33,027,001	2.9	13,315,721	19,711,281
13.4 NAIC 4	0	6,643,582	18,135,217	0	0	0	XXX	XXX	24,778,799	2.2	2,561,135	22,217,664
13.5 NAIC 5	0	325,866	764,196	0	0	0	XXX	XXX	(c) 1,090,061	0.1	540,762	549,300
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	67,775,025	386,238,832	540,799,883	112,411,932	21,558,509	0	XXX	XXX	(b) 1,128,784,182	100.0	949,807,900	178,976,282
13.8 Line 13.7 as a % of Col. 9	6.0	34.2	47.9	10.0	1.9	0.0	XXX	XXX	100.0	XXX	84.1	15.9
14. Total Publicly Traded Bonds												
14.1 NAIC 1	58,467,814	278,848,673	233,492,519	72,239,065	27,231,545	0	670,279,616	56.2	625,600,497	55.4	670,279,616	XXX
14.2 NAIC 2	17,235,108	110,428,228	139,366,096	1,202,669	50,000	0	268,282,101	22.5	307,789,785	27.3	268,282,101	XXX
14.3 NAIC 3	441,130	6,039,379	7,686,621	96,145	0	0	14,263,275	1.2	13,315,721	1.2	14,263,275	XXX
14.4 NAIC 4	323,425	13,601,970	13,822,232	0	0	0	27,747,627	2.3	2,561,135	0.2	27,747,627	XXX
14.5 NAIC 5	0	387,472	967,863	0	0	0	1,355,335	0.1	540,762	0.0	1,355,335	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	76,467,477	409,305,722	395,335,331	73,537,879	27,281,545	0	981,927,954	82.4	949,807,900	84.1	981,927,954	XXX
14.8 Line 14.7 as a % of Col. 7	7.8	41.7	40.3	7.5	2.8	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	6.4	34.3	33.2	6.2	2.3	0.0	82.4	XXX	XXX	XXX	82.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	34,118,310	52,754,615	29,866,801	1,500,177	0	0	118,239,903	9.9	64,350,108	5.7	XXX	118,239,903
15.2 NAIC 2	6,181,021	19,093,016	34,521,497	5,064,195	0	0	64,859,729	5.4	72,147,931	6.4	XXX	64,859,729
15.3 NAIC 3	61,650	3,367,057	9,193,088	188,201	0	0	12,809,997	1.1	19,711,281	1.7	XXX	12,809,997
15.4 NAIC 4	8,465	6,093,021	7,062,605	0	0	0	13,164,091	1.1	22,217,664	2.0	XXX	13,164,091
15.5 NAIC 5	0	430,302	498,717	0	0	0	929,019	0.1	549,300	0.0	XXX	929,019
15.6 NAIC 6	0	38,517	167,894	0	0	0	206,411	0.0	0	0.0	XXX	206,411
15.7 Totals	40,369,446	81,776,528	81,310,603	6,752,573	0	0	210,209,150	17.6	178,976,282	15.9	XXX	210,209,150
15.8 Line 15.7 as a % of Col. 7	19.2	38.9	38.7	3.2	0.0	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	3.4	6.9	6.8	0.6	0.0	0.0	17.6	XXX	XXX	XXX	XXX	17.6

(a) Includes $ 207,679,074 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 $ 4,358,516 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 $ 380,500 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 $ 36,695,797 ; NAIC 2 $ 0 ; NAIC 3 $ 441,130 ; NAIC 4 $ 323,425 ; 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	6,972,445	13,366,251	3,711,751	0	0	XXX	24,050,447	2.0	15,947,677	1.4	24,050,447	0
1.02 Residential Mortgage-Backed Securities	951,874	2,084,995	3,222,792	4,600,666	647,346	XXX	11,507,673	1.0	12,279,379	1.1	11,507,673	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	7,924,318	15,451,246	6,934,543	4,600,666	647,346	XXX	35,558,120	3.0	28,227,056	2.5	35,558,120	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	118,385	3,635,988	5,089,875	6,303,404	0	XXX	15,147,653	1.3	13,511,981	1.2	15,147,653	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	118,385	3,635,988	5,089,875	6,303,404	0	XXX	15,147,653	1.3	13,511,981	1.2	15,147,653	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	260,000	4,538,672	12,265,016	4,725,000	0	XXX	21,788,688	1.8	26,836,116	2.4	21,788,688	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	260,000	4,538,672	12,265,016	4,725,000	0	XXX	21,788,688	1.8	26,836,116	2.4	21,788,688	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,021,935	14,541,023	65,674,418	21,282,292	17,727,677	XXX	120,247,345	10.1	123,740,824	11.0	120,247,345	0
5.02 Residential Mortgage-Backed Securities	15,454,867	40,447,613	31,580,743	34,332,641	8,856,523	XXX	130,672,387	11.0	134,005,549	11.9	130,672,387	0
5.03 Commercial Mortgage-Backed Securities	29,651	106,550	934,105	0	0	XXX	1,070,306	0.1	1,150,433	0.1	1,070,306	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	16,506,454	55,095,186	98,189,266	55,614,933	26,584,200	XXX	251,990,038	21.1	258,896,807	22.9	251,990,038	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	73,853,403	275,243,148	264,048,207	3,486,574	50,000	XXX	616,681,332	51.7	624,347,680	55.3	464,340,370	152,340,962
6.02 Residential Mortgage-Backed Securities	2,376,731	7,323,662	3,826,973	1,067,343	0	XXX	14,594,709	1.2	0	0.0	0	14,594,709
6.03 Commercial Mortgage-Backed Securities	4,511,312	85,216,207	56,528,770	0	0	XXX	146,256,288	12.3	139,694,506	12.4	125,889,081	20,367,208
6.04 Other Loan-Backed and Structured Securities	11,286,320	28,398,979	7,911,773	4,492,533	0	XXX	52,089,605	4.4	20,582,111	1.8	30,392,279	21,697,325
6.05 Totals	92,027,766	396,181,996	332,315,723	9,046,450	50,000	XXX	829,621,934	69.6	784,624,297	69.5	620,621,730	209,000,204
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	1,208,946	0	0	XXX	1,208,946	0.1	0	0.0	0	1,208,946
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	1,208,946	0	0	XXX	1,208,946	0.1	0	0.0	0	1,208,946
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	16,179,161	20,642,565	0	0	XXX	36,821,725	3.1	16,687,924	1.5	36,821,725	0
10.03 Totals	0	16,179,161	20,642,565	0	0	XXX	36,821,725	3.1	16,687,924	1.5	36,821,725	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	82,226,168	311,325,083	351,998,214	35,797,270	17,777,677	XXX	799,124,411	67.0	XXX	XXX	645,574,504	153,549,908
12.02 Residential Mortgage-Backed Securities	18,783,472	49,856,270	38,630,508	40,000,650	9,503,869	XXX	156,774,769	13.2	XXX	XXX	142,180,059	14,594,709
12.03 Commercial Mortgage-Backed Securities	4,540,963	85,322,757	57,462,875	0	0	XXX	147,326,594	12.4	XXX	XXX	126,959,387	20,367,208
12.04 Other Loan-Backed and Structured Securities	11,286,320	28,398,979	7,911,773	4,492,533	0	XXX	52,089,605	4.4	XXX	XXX	30,392,279	21,697,325
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	16,179,161	20,642,565	0	0	XXX	36,821,725	3.1	XXX	XXX	36,821,725	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	116,836,923	491,082,250	476,645,934	80,290,453	27,281,545	0	1,192,137,104	100.0	XXX	XXX	981,927,954	210,209,150
12.10 Line 12.09 as a % of Col. 7	9.8	41.2	40.0	6.7	2.3	0.0	100.0	XXX	XXX	XXX	82.4	17.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	31,495,572	267,634,897	403,888,780	84,831,667	16,533,362	XXX	XXX	XXX	804,384,279	71.3	675,992,610	128,391,669
13.02 Residential Mortgage-Backed Securities	28,782,528	54,444,546	34,456,590	23,576,118	5,025,147	XXX	XXX	XXX	146,284,929	13.0	146,284,929	0
13.03 Commercial Mortgage-Backed Securities	7,069,497	51,008,461	82,766,982	0	0	XXX	XXX	XXX	140,844,939	12.5	126,502,021	14,342,918
13.04 Other Loan-Backed and Structured Securities	427,428	7,458,582	8,691,953	4,004,148	0	XXX	XXX	XXX	20,582,111	1.8	1,028,340	19,553,771
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	5,692,346	10,995,578	0	0	XXX	XXX	XXX	16,687,924	1.5	0	16,687,924
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	67,775,025	386,238,832	540,799,883	112,411,932	21,558,509	0	XXX	XXX	1,128,784,182	100.0	949,807,900	178,976,282
13.10 Line 13.09 as a % of Col. 9	6.0	34.2	47.9	10.0	1.9	0.0	XXX	XXX	100.0	XXX	84.1	15.9
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	48,751,028	253,472,281	290,968,945	34,604,572	17,777,677	XXX	645,574,504	54.2	675,992,610	59.9	645,574,504	XXX
14.02 Residential Mortgage-Backed Securities	16,406,741	42,532,608	34,803,535	38,933,307	9,503,869	XXX	142,180,059	11.9	146,284,929	13.0	142,180,059	XXX
14.03 Commercial Mortgage-Backed Securities	4,305,329	73,733,772	48,920,286	0	0	XXX	126,959,387	10.6	126,502,021	11.2	126,959,387	XXX
14.04 Other Loan-Backed and Structured Securities	7,004,379	23,387,900	0	0	0	XXX	30,392,279	2.5	1,028,340	0.1	30,392,279	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	16,179,161	20,642,565	0	0	XXX	36,821,726	3.1	0	0.0	36,821,726	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	76,467,477	409,305,722	395,335,331	73,537,879	27,281,545	0	981,927,955	82.4	949,807,900	84.1	981,927,955	XXX
14.10 Line 14.09 as a % of Col. 7	7.8	41.7	40.3	7.5	2.8	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	6.4	34.3	33.2	6.2	2.3	0.0	82.4	XXX	XXX	XXX	82.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	33,475,140	57,852,801	61,029,268	1,192,698	0	XXX	153,549,908	12.9	128,391,669	11.4	XXX	153,549,908
15.02 Residential Mortgage-Backed Securities	2,376,731	7,323,662	3,826,973	1,067,343	0	XXX	14,594,709	1.2	0	0.0	XXX	14,594,709
15.03 Commercial Mortgage-Backed Securities	235,634	11,588,985	8,542,589	0	0	XXX	20,367,208	1.7	14,342,918	1.3	XXX	20,367,208
15.04 Other Loan-Backed and Structured Securities	4,281,940	5,011,079	7,911,773	4,492,533	0	XXX	21,697,325	1.8	19,553,771	1.7	XXX	21,697,325
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	(1)	0.0	16,687,924	1.5	XXX	(1)
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	40,369,446	81,776,527	81,310,603	6,752,573	0	0	210,209,149	17.6	178,976,282	15.9	XXX	210,209,149
15.10 Line 15.09 as a % of Col. 7	19.2	38.9	38.7	3.2	0.0	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	3.4	6.9	6.8	0.6	0.0	0.0	17.6	XXX	XXX	XXX	XXX	17.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	4,137,278	4,137,278	0	0	0
3. Accrual of discount	5,781	5,781	0	0	0
4. Unrealized valuation increase (decrease)	(44)	(44)	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	0	0	0	0	0
7. Deduct amortization of premium	934	934	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,142,081	4,142,081	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,142,081	4,142,081	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	7,838	0	7,838	0
2. Cost of cash equivalents acquired	373,488,011	33,269,884	340,218,126	0
3. Accrual of discount	48,387	48,387	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	282,410,975	0	282,410,975	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	91,133,260	33,318,271	57,814,989	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	91,133,260	33,318,271	57,814,989	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
Bldg & Site 808 N. Highlander Way		Howell	MI	12/31/1992	02/22/2013	23,377,630	0	4,184,233	4,184,233	665,372	0	0	(665,372)	0	2,133,717	513,621
0299999. Property occupied by the reporting entity - Administrative						23,377,630	0	4,184,233	4,184,233	665,372	0	0	(665,372)	0	2,133,717	513,621
0399999. Total Property occupied by the reporting entity						23,377,630	0	4,184,233	4,184,233	665,372	0	0	(665,372)	0	2,133,717	513,621
0699999 - Totals						23,377,630	0	4,184,233	4,184,233	665,372	0	0	(665,372)	0	2,133,717	513,621

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
Bldg & Site 808 N. Highlander Way	Howell	MI	12/31/1992		0	0	0	1,287,943
0199999. Acquired by Purchase					0	0	0	1,287,943
0399999 - Totals					0	0	0	1,287,943

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AEA Mezzanine Partners IV LP		STAMFORD	CT	AEA Mezzanine Partners IV LP		07/23/2018	2	952,798	969,082	969,082	16,284	0	0	0	0	71,138	1,089,329	0.507
000000-00-0	AEA Mezzanine Partners III LP		STAMFORD	CT	AEA Mezzanine Partners LP		06/20/2014	2	198,189	198,189	198,189	0	0	0	0	0	103,838	94,497	0.522
000000-00-0	AEA Middle Market Debt Fnd III		STAMFORD	CT	AEA Middle Market Debt Fnd III		12/14/2016	2	2,075,706	2,156,492	2,156,492	80,786	0	0	0	0	187,504	727,726	0.870
000000-00-0	Argosy Investmnt Partners V LP		WAYNE	PA	Argosy Investmnt Partners V LP		04/01/2015	2	1,636,765	3,411,319	3,411,319	821,391	0	0	0	0	1,195,201	386,498	2.483
000000-00-0	AEA Middle Market Debt Fnd IV		STAMFORD	CT	AEA Middle Market Debt Fnd IV		05/31/2019	2	1,427,241	1,446,677	1,446,677	19,436	0	0	0	0	131,878	547,379	0.549
000000-00-0	Barings Real Estate Credit Str		HARTFORD	CT	Barings Real Estate Credit Str		03/30/2017		1,984,648	2,010,950	2,010,950	26,302	0	0	0	0	117,144	384,369	1.040
000000-00-0	Centerfield Capital Partners		INDIANAPOLIS	IN	Centerfield Capital Partners		07/09/2012	2	297,188	343,298	343,298	70,138	0	0	0	0	36,932	348,563	1.670
000000-00-0	Heartwood Partners III, LP		NORWALK	CT	Capital Partners III, LP		05/30/2018	3	3,111,817	3,340,282	3,340,282	(492,335)	0	0	0	0	840,205	723,800	0.667
000000-00-0	Heartwood Partners II, LP		NORWALK	CT	Capital Partners II, LP		12/31/2013	3	2,087,918	2,090,296	2,090,296	(727,652)	0	0	0	0	859,674	221,787	1.072
000000-00-0	Falcon Strategic Partners V		BOSTON	MA	Falcon Strategic Partners V		06/13/2016	2	4,207,303	4,427,242	4,427,242	219,939	0	0	0	0	138,076	1,836,386	0.696
000000-00-0	Falcon Structured Equity Ptner		BOSTON	MA	Falcon Structured Equity Ptner		05/06/2019	2	1,464,691	1,655,282	1,655,282	104,606	0	0	0	0	0	605,172	0.663
000000-00-0	Falcon Strategic Partners IV		BOSTON	MA	Falcon Strategic Partners IV		12/26/2013	2	3,344,857	3,342,405	3,342,405	60,370	0	0	0	0	51,408	653,315	0.550
000000-00-0	GCG Investors IV, LP		CHICAGO	IL	GCG Investors IV, LP		03/14/2017	2	1,711,921	1,711,921	1,711,921	0	0	0	0	0	196,597	366,891	1.455
000000-00-0	GCG Investors III, LP		CHICAGO	IL	GCG Investors III, LP		08/15/2014	2	526,515	568,429	568,429	41,914	0	0	0	0	79,871	351,182	2.100
000000-00-0	Graham Partners IV, LP		NEWTOWN SQUARE	PA	Graham Partners IV, LP		06/20/2017	3	109,932	109,932	109,932	0	0	0	0	0	791,855	514,863	0.545
000000-00-0	Graycliff Mezzanine III, LP		NEW YORK	NY	Graycliff Mezzanine III, LP		10/02/2018	2	1,671,544	1,671,544	1,671,544	(78,959)	0	0	0	0	191,941	114,965	2.085
000000-00-0	Harvest Partners SCF II, LP		NEW YORK	NY	Harvest Partners SCF II, LP		06/28/2018	2	3,220,860	3,268,592	3,268,592	(395,059)	0	0	0	0	729,226	763,642	0.382
000000-00-0	Harvest Partners SCF, LP		NEW YORK	NY	Harvest Partners SCF, LP		09/27/2016	2	4,144,859	4,275,532	4,275,532	(193,093)	0	0	0	0	446,710	1,338,605	1.329
000000-00-0	Ironwood Mezzanine Fund IV, LP		AVON	CT	Ironwood Mezzanine Fund IV, LP		06/12/2018	2	1,192,330	1,192,330	1,192,330	0	0	0	0	0	194,950	455,266	1.831
000000-00-0	LBC Credit Partners III, LP		PHILADELPHIA	PA	LBC Credit Partners III, LP		11/21/2013	2	506,118	396,711	396,711	(57,062)	0	0	0	0	0	250,000	0.596
000000-00-0	LBC Credit Partners IV, LP		PHILADELPHIA	PA	LBC Credit Partners IV, LP		01/13/2017	2	1,048,289	1,048,289	1,048,289	0	0	0	0	0	10,314	1,811,004	0.672
000000-00-0	North Haven Credit Partners II		NEW YORK	NY	North Haven Credit Partners II		12/22/2014	2	2,277,716	2,305,086	2,305,086	(23,895)	0	0	0	0	47,214	2,182,783	0.519
000000-00-0	Morgan Stanley Prime Property		NEW YORK	NY	Morgan Stanley Prime Property		03/30/2017		5,766,910	7,189,903	7,189,903	388,414	0	0	0	0	1,030,176	0	0.020
000000-00-0	New Canaan Funding Mezz VI, LP		NEW CANAAN	CT	New Canaan Funding Mezz VI, LP		11/09/2015	2	1,264,286	1,275,731	1,275,731	(90,656)	0	0	0	0	177,804	332,154	5.895
000000-00-0	New Canaan Funding Mezz V, LP		NEW CANAAN	CT	New Canaan Funding Mezz V, LP		07/16/2012	2	66,130	74,327	74,327	(61,160)	0	0	0	0	103,766	94,295	2.405
000000-00-0	Newstone Capital Partners II		DALLAS	TX	Newstone Capital Partners II		03/03/2011	2	274,769	262,294	262,294	(103,812)	0	0	0	0	4,544	124,777	0.375
000000-00-0	Newstone Capital Partners III		DALLAS	TX	Newstone Capital Partners III		11/09/2016	2	3,130,106	2,790,142	2,790,142	(339,964)	0	0	0	0	0	342,193	0.730
000000-00-0	PA Direct Credit Opport. II		DARIEN	CT	PA Direct Credit Opport. II		03/27/2017	2	1,123,069	1,123,069	1,123,069	0	0	0	0	0	106,641	256,234	0.436
000000-00-0	Peninsula Fund VI LP		DETROIT	MI	Peninsula Fund VI LP		12/09/2015	2	2,124,099	2,341,346	2,341,346	217,247	0	0	0	0	213,295	113,290	0.746
000000-00-0	Siguler Guff Small Business LP		NEW YORK	NY	Siguler Guff Small Business LP		10/06/2017	2	900,764	937,049	937,049	42,948	0	0	0	0	81,525	199,651	2.000
000000-00-0	Spire Capital Partners III LP		NEW YORK	NY	Spire Capital Partners III LP		06/11/2015	3	1,742,539	2,259,505	2,259,505	39,115	0	0	0	0	0	168,522	0.843
000000-00-0	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2	888,191	957,554	957,554	69,363	0	0	0	0	53,390	744,970	0.250
000000-00-0	Falcon Private Credit Opp. VI		BOSTON	MA	Falcon Private Credit Opp. VI		11/30/2019	2	2,591,287	2,591,287	2,591,287	0	0	0	0	0	286,984	1,029,373	0.227
000000-00-0	Siguler Guff Small Business II		NEW YORK	NY	Siguler Guff Small Business II		10/31/2019	2	2,470,365	2,511,801	2,511,801	41,436	0	0	0	0	128,586	235,145	1.490
000000-00-0	Graham Partners V, LP		NEWTOWN SQUARE	PA	Graham Partners V, LP		08/31/2019	3	987,254	1,174,553	1,174,553	14,471	0	0	0	0	0	1,147,043	0.213
000000-00-0	North Haven Credit Prtners III		NEW YORK	NY	North Haven Credit Prtners III		12/20/2019	2	3,626,059	3,673,043	3,673,043	(198,090)	0	0	0	0	429,160	1,505,382	0.313
000000-00-0	Newstone Capital Partners IV		DALLAS	TX	Newstone Capital Partners IV		12/23/2019	2	1,645,877	1,638,785	1,638,785	(7,092)	0	0	0	0	45,221	821,614	0.352
000000-00-0	Peninsula Fund VII LP		DETROIT	MI	PENINSULA Fund VII LP		02/12/2020	2	946,116	1,079,210	1,079,210	25,978	0	0	0	0	32,973	1,053,884	0.549
000000-00-0	Spire Capital Parnerts IV,LP		NEW YORK	NY	Spire Capital Parnerts IV,LP		08/01/2020	3	470,843	473,607	473,607	46,275	0	0	0	0	0	1,189,727	0.576
000000-00-0	PA Direct Credit Opport. III		DARIEN	CT	PA Direct Credit Opport. III		10/01/2020	2	2,022,118	2,125,511	2,125,511	41,371	0	0	0	0	120,276	946,000	0.270
000000-00-0	GCG Investors V, LP		CHICAGO	IL	GCG INVESTORS V, LP		10/01/2020	2	1,399,749	1,447,911	1,447,911	81,869	0	0	0	0	37,196	637,448	0.714
000000-00-0	Argosy Investment Partners VI, LP		WAYNE	PA	Argosy Investment Partners VI, LP		12/14/2020	2	567,971	522,136	522,136	4,767	0	0	0	0	0	1,409,694	0.474
000000-00-0	Harvest Partners Structured Capital Fund III		NEW YORK	NY	Harvest Partners Structured Capital Fund III		12/14/2020	2	853,439	890,621	890,621	26,302	0	0	0	0	11,872	1,159,616	0.169
000000-00-0	Performance Direct Investments IV, LP		GREENWICH	CT	Performance Direct Investments IV, LP		03/09/2021	2	1,856,466	2,355,517	2,355,517	150,901	0	0	0	0	67,851	551,190	0.779
000000-00-0	Heartwood Partners IV, LP		NORWALK	CT	Heartwood Partners IV, LP		06/30/2021	2	125,149	93,600	93,600	(31,549)	0	0	0	0	0	2,848,012	0.720
000000-00-0	Barings EDIF		HARTFORD	CT	Barings Estate Debt Income		12/13/2021		2,461,584	2,461,584	2,461,584	0	0	0	0	0	37,501	832,460	0.800
000000-00-0	Ironwood Mezzanine Fund V, LP		AVON	CT	Ironwood Mezzanine Fund V, LP		08/17/2022	2	200,000	206,294	206,294	6,294	0	0	0	0	0	2,800,000	0.774

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	544,898	572,372	572,372	27,474	0	0	0	0	0	2,455,102	0.120
2599999. Joint Venture Interests - Other - Unaffiliated									79,249,241	84,968,631	84,968,631	(114,986)	0	0	0	0	9,390,438	38,765,797	XXX
6099999. Total - Unaffiliated									79,249,241	84,968,631	84,968,631	(114,986)	0	0	0	0	9,390,438	38,765,797	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									79,249,241	84,968,631	84,968,631	(114,986)	0	0	0	0	9,390,438	38,765,797	XXX

1.

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

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
000000-00-0	AEA Mezzanine Partners IV LP	STAMFORD	CT	AEA Mezzanine Partners IV LP	07/23/2018	2	0	422,457	0	0.507
000000-00-0	AEA Mezzanine Partners III LP	STAMFORD	CT	AEA Mezzanine Partners LP	06/20/2014	2	0	10,037	0	0.522
000000-00-0	AEA Middle Market Debt Fnd III	STAMFORD	CT	AEA Middle Market Debt Fnd III	12/14/2016	2	0	193,601	0	0.870
000000-00-0	AEA Middle Market Debt Fnd IV	STAMFORD	CT	AEA Middle Market Debt Fnd IV	05/31/2019	2	0	262,310	0	0.549
000000-00-0	Barings Real Estate Credit Str	HARTFORD	CT	Barings Real Estate Credit Str	03/30/2017		0	842,747	0	1.040
000000-00-0	Heartwood Partners III, LP	NORWALK	CT	Capital Partners III, LP	05/30/2018	3	0	624,103	0	0.667
000000-00-0	Heartwood Partners II, LP	NORWALK	CT	Capital Partners II, LP	12/31/2013	3	0	3,247	0	1.072
000000-00-0	Falcon Strategic Partners V	BOSTON	MA	Falcon Strategic Partners V	06/13/2016	2	0	130,831	0	0.696
000000-00-0	Falcon Structured Equity Ptner	BOSTON	MA	Falcon Structured Equity Ptner	05/06/2019	2	0	142,022	0	0.663
000000-00-0	Falcon Strategic Partners IV	BOSTON	MA	Falcon Strategic Partners IV	12/26/2013	2	0	98,466	0	0.550
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG Investors IV, LP	03/14/2017	2	0	33,455	0	1.455
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III, LP	10/02/2018	2	0	761,683	0	2.085
000000-00-0	Harvest Partners SCF II, LP	NEW YORK	NY	Harvest Partners SCF II, LP	06/28/2018	2	0	419,341	0	0.382
000000-00-0	Harvest Partners SCF, LP	NEW YORK	NY	Harvest Partners SCF, LP	09/27/2016	2	0	46,055	0	1.329
000000-00-0	Ironwood Mezzanine Fund IV, LP	AVON	CT	Ironwood Mezzanine Fund IV, LP	06/12/2018	2	0	467,953	0	1.831
000000-00-0	North Haven Credit Partners II	NEW YORK	NY	North Haven Credit Partners II	12/22/2014	2	0	92,045	0	0.519
000000-00-0	New Canaan Funding Mezz VI, LP	NEW CANAAN	CT	New Canaan Funding Mezz VI, LP	11/09/2015	2	0	27,598	0	5.895
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Newstone Capital Partners III	11/09/2016	2	0	9,716	0	0.730
000000-00-0	PA Direct Credit Opport. II	DARIEN	CT	PA Direct Credit Opport. II	03/27/2017	2	0	53,610	0	0.436
000000-00-0	Spire Capital Partners III LP	NEW YORK	NY	Spire Capital Partners III LP	06/11/2015	3	0	22,292	0	0.843
000000-00-0	Falcon Private Credit Opp. VI	BOSTON	MA	Falcon Private Credit Opp. VI	11/30/2019	2	0	846,958	0	0.227
000000-00-0	Siguler Guff Small Business II	NEW YORK	NY	Siguler Guff Small Business II	10/31/2019	2	0	1,815,585	0	1.490
000000-00-0	Graham Partners V, LP	NEWTOWN SQUARE	PA	Graham Partners V, LP	08/31/2019	3	0	42,689	0	0.213
000000-00-0	North Haven Credit Prtners III	NEW YORK	NY	North Haven Credit Prtners III	12/20/2019	2	0	2,466,845	0	0.313
000000-00-0	Newstone Capital Partners IV	DALLAS	TX	Newstone Capital Partners IV	12/23/2019	2	0	1,265,275	0	0.352
000000-00-0	Peninsula Fund VII LP	DETROIT	MI	PENINSULA Fund VII LP	02/12/2020	2	0	317,418	0	0.549
000000-00-0	Spire Capital Parnerts IV,LP	NEW YORK	NY	Spire Capital Parnerts IV,LP	08/01/2020	3	0	192,973	0	0.576
000000-00-0	PA Direct Credit Opport. III	DARIEN	CT	PA Direct Credit Opport. III	10/01/2020	2	0	962,071	0	0.270
000000-00-0	GCG Investors V, LP	CHICAGO	IL	GCG INVESTORS V, LP	10/01/2020	2	0	838,352	0	0.714
000000-00-0	Argosy Investment Partners VI, LP	WAYNE	PA	Argosy Investment Partners VI, LP	12/14/2020	2	0	230,556	0	0.474
000000-00-0	Harvest Partners Structured Capital Fund III	NEW YORK	NY	Harvest Partners Structured Capital Fund	12/14/2020	2	0	399,216	0	0.169
000000-00-0	Performance Direct Investments IV, LP	GREENWICH	CT	Performance Direct Investments IV, LP	03/09/2021	2	0	297,274	0	0.779
000000-00-0	Barings EDIF	HARTFORD	CT	Barings Estate Debt Income	12/13/2021		0	2,004,598	0	0.800
000000-00-0	Ironwood Mezzanine Fund V, LP	AVON	CT	Ironwood Mezzanine Fund V, LP	08/17/2022	2	200,000	0	0	0.774
000000-00-0	Audax Direct Lending Solutions II, LP	NEW YORK	NY	Audax Direct Lending Solutions II, LP	09/20/2022	2	300,415	244,483	0	0.120
2599999. Joint Venture Interests - Other - Unaffiliated							500,415	16,587,864	0	XXX
6099999. Total - Unaffiliated							500,415	16,587,864	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							500,415	16,587,864	0	XXX

SCHEDULE BA - PART 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
		Location						Change in Book/Adjusted Carrying Value											
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	AEA Mezzanine Partners IV LP	STAMFORD	CT	AEA Mezzanine Partners IV LP	07/23/2018	10/19/2022	398,964	0	0	0	0	0	0	398,964	398,964	0	0	0	0
000000-00-0	AEA Mezzanine Partners III LP	STAMFORD	CT	AEA Mezzanine Partners LP	06/20/2014	11/08/2022	573,270	0	0	0	0	0	0	573,270	573,270	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	86,270	0	0	0	0	0	0	86,270	86,270	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	34,421	0	0	0	0	0	0	34,421	34,421	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	542,274	0	0	0	0	0	0	542,274	542,274	0	0	0	0
000000-00-0	Centerfield Capital Partners	INDIANAPOLIS	IN	Centerfield Capital Partners	07/09/2012	07/15/2022	136,543	0	0	0	0	0	0	136,543	136,543	0	0	0	0
000000-00-0	Falcon Strategic Partners V	BOSTON	MA	Falcon Strategic Partners V	06/13/2016	05/03/2022	906,189	0	0	0	0	0	0	906,189	906,189	0	0	0	0
000000-00-0	Falcon Strategic Partners IV	BOSTON	MA	Falcon Strategic Partners IV	12/26/2013	11/07/2022	624,192	0	0	0	0	0	0	624,192	624,192	0	0	0	0
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG Investors IV, LP	03/14/2017	12/29/2022	228,691	0	0	0	0	0	0	228,691	228,691	0	0	0	0
000000-00-0	GCG Investors III, LP	CHICAGO	IL	GCG Investors III, LP	08/15/2014	05/03/2022	33,141	0	0	0	0	0	0	33,141	33,141	0	0	0	0
000000-00-0	Graham Partners IV, LP	NEWTOWN SQUARE	PA	Graham Partners IV, LP	06/20/2017	12/21/2022	219,212	0	0	0	0	0	0	219,212	219,212	0	0	0	0
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III, LP	10/02/2018	12/28/2022	295,626	0	0	0	0	0	0	295,626	295,626	0	0	0	0
000000-00-0	Harvest Partners SCF II, LP	NEW YORK	NY	Harvest Partners SCF II, LP	06/28/2018	09/13/2022	17,032	0	0	0	0	0	0	17,032	17,032	0	0	0	0
000000-00-0	Harvest Partners SCF, LP	NEW YORK	NY	Harvest Partners SCF, LP	09/27/2016	09/06/2022	1,254,416	0	0	0	0	0	0	1,254,416	1,254,416	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	189,010	0	0	0	0	0	0	189,010	189,010	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	141,255	0	0	0	0	0	0	141,255	141,255	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	451,538	0	0	0	0	0	0	451,538	451,538	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	307,365	0	0	0	0	0	0	307,365	307,365	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	432,105	0	0	0	0	0	0	432,105	432,105	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	169,069	0	0	0	0	0	0	169,069	169,069	0	0	0	0
000000-00-0	Newstone Capital Partners II	DALLAS	TX	Newstone Capital Partners II	03/03/2011	12/06/2022	11,034	0	0	0	0	0	0	11,034	11,034	0	0	0	0
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Newstone Capital Partners III	11/09/2016	10/17/2022	309,755	0	0	0	0	0	0	309,755	309,755	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	361,770	0	0	0	0	0	0	361,770	361,770	0	0	0	0
000000-00-0	Peninsula Fund VI LP	DETROIT	MI	Peninsula Fund VI LP	12/09/2015	03/22/2022	9,262	0	0	0	0	0	0	9,262	9,262	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	355,577	0	0	0	0	0	0	355,577	355,577	0	0	0	0
000000-00-0	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	02/01/2022	44,699	0	0	0	0	0	0	44,699	44,699	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	408,393	0	0	0	0	0	0	408,393	408,393	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	333,257	0	0	0	0	0	0	333,257	333,257	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	246,425	0	0	0	0	0	0	246,425	246,425	0	0	0	0
000000-00-0	Newstone Capital Partners IV	DALLAS	TX	Newstone Capital Partners IV	12/23/2019	10/17/2022	136,322	0	0	0	0	0	0	136,322	136,322	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	339,430	0	0	0	0	0	0	339,430	339,430	0	0	0	0
000000-00-0	Argosy Investment Partners VI, LP	WAYNE	PA	Argosy Investment Partners VI, LP	12/14/2020	08/05/2022	149,243	0	0	0	0	0	0	149,243	149,243	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	358,095	0	0	0	0	0	0	358,095	358,095	0	0	0	0
000000-00-0	Heartwood Partners IV, LP	NORWALK	CT	Heartwood Partners IV, LP	06/30/2021	11/14/2022	32,925	0	0	0	0	0	0	32,925	32,925	0	0	0	0
000000-00-0	Barings EDIF	HARTFORD	CT	Barings Estate Debt Income	12/13/2021	12/30/2022	38,978	0	0	0	0	0	0	38,978	38,978	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							10,175,748	0	0	0	0	0	0	10,175,748	10,175,748	0	0	0	0
6099999. Total - Unaffiliated							10,175,748	0	0	0	0	0	0	10,175,748	10,175,748	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							10,175,748	0	0	0	0	0	0	10,175,748	10,175,748	0	0	0	0

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
912828-3F-5	UNITED STATES TREASURY	SD			1.A	476,716	92.3086	452,312	490,000	483,025	0	721	0	0	2.250	2.563	MN	1,431	7,533	01/11/2018	11/15/2027
912828-3F-5	UNITED STATES TREASURY				1.A	1,347,454	92.3086	1,278,474	1,385,000	1,365,269	0	4,373	0	0	2.250	2.563	MN	4,046	34,654	01/11/2018	11/15/2027
912828-3P-3	UNITED STATES TREASURY				1.A	1,970,781	95.8906	1,917,812	2,000,000	1,991,108	0	4,291	0	0	2.250	2.480	JD	22,624	22,500	01/11/2018	12/31/2024
912828-6F-2	UNITED STATES TREASURY				1.A	738,779	95.0820	713,115	750,000	739,998	0	1,218	0	0	2.500	2.945	FA	6,371	9,375	08/04/2022	02/28/2026
912828-6S-4	UNITED STATES TREASURY				1.A	285,527	94.5664	283,699	300,000	286,590	0	1,063	0	0	2.375	3.818	AO	1,220	3,563	09/19/2022	04/30/2026
912828-6X-3	UNITED STATES TREASURY				1.A	477,324	93.6797	468,399	500,000	479,230	0	1,905	0	0	2.125	3.426	MN	934	5,313	08/31/2022	05/31/2026
912828-T9-1	UNITED STATES TREASURY				1.A	3,340,801	97.5195	3,413,183	3,500,000	3,479,360	0	24,399	0	0	1.625	2.348	AO	9,741	56,875	12/28/2016	10/31/2023
912828-WE-6	UNITED STATES TREASURY	SD			1.A	3,406,231	98.2969	3,415,817	3,475,000	3,468,131	0	7,684	0	0	2.750	2.982	MN	12,407	95,563	12/30/2013	11/15/2023
912828-WE-6	UNITED STATES TREASURY				1.A	24,525	98.2969	24,574	25,000	24,953	0	53	0	0	2.750	2.971	MN	89	688	12/30/2013	11/15/2023
912828-YB-0	UNITED STATES TREASURY	SD			1.A	196,258	86.9883	173,977	200,000	197,371	0	370	0	0	1.625	1.837	FA	1,228	3,250	12/12/2019	08/15/2029
912828-YS-3	UNITED STATES TREASURY				1.A	591,844	87.3984	524,390	600,000	594,187	0	785	0	0	1.750	1.901	MN	1,363	10,500	12/18/2019	11/15/2029
912828-Z9-4	UNITED STATES TREASURY				1.A	756,684	85.4453	598,117	700,000	741,642	0	(5,696)	0	0	1.500	0.644	FA	3,966	10,500	05/04/2020	02/15/2030
912828-ZQ-6	UNITED STATES TREASURY				1.A	592,008	79.3750	476,250	600,000	594,018	0	786	0	0	0.625	0.764	MN	487	3,750	06/03/2020	05/15/2030
91282C-AV-3	UNITED STATES TREASURY				1.A	195,766	80.1797	160,359	200,000	196,568	0	415	0	0	0.875	1.103	MN	227	1,750	01/21/2021	11/15/2030
91282C-BL-4	UNITED STATES TREASURY	SD			1.A	94,988	81.7617	81,762	100,000	95,829	0	151	0	0	1.125	1.676	FA	425	281	03/22/2021	02/15/2031
91282C-BL-4	UNITED STATES TREASURY				1.A	284,965	81.7617	245,285	300,000	287,487	0	1,751	0	0	1.125	1.676	FA	1,275	4,219	03/22/2021	02/15/2031
91282C-CB-5	UNITED STATES TREASURY				1.A	1,005,410	84.3711	843,711	1,000,000	1,004,648	0	(519)	0	0	1.625	1.565	MN	2,110	16,250	06/28/2021	05/15/2031
91282C-EF-4	UNITED STATES TREASURY				1.A FE	472,224	93.9805	446,407	475,000	472,596	0	356	0	0	2.500	2.626	MS	3,034	5,938	04/14/2022	03/31/2027
91282C-EF-4	UNITED STATES TREASURY	SD			1.A FE	325,851	93.9805	305,437	325,000	325,734	0	(100)	0	0	2.500	2.444	MS	2,076	4,063	03/30/2022	03/31/2027
91282C-ET-4	UNITED STATES TREASURY				1.A FE	744,229	94.4062	708,047	750,000	744,858	0	629	0	0	2.625	2.791	MN	1,731	9,844	06/02/2022	05/31/2027
91282C-EY-3	UNITED STATES TREASURY				1.A FE	700,957	96.9336	678,535	700,000	700,835	0	(122)	0	0	3.000	2.951	JJ	9,701	0	08/02/2022	07/15/2025
91282C-FE-6	UNITED STATES TREASURY				1.A FE	496,230	97.1641	485,821	500,000	496,656	0	425	0	0	3.125	3.394	FA	5,902	0	08/24/2022	08/15/2025
91282C-FK-2	UNITED STATES TREASURY				1.A FE	342,139	98.0820	343,287	350,000	342,706	0	567	0	0	3.500	4.325	MS	3,655	0	10/11/2022	09/15/2025
91282C-FN-6	UNITED STATES TREASURY				1.A FE	747,861	99.5312	746,484	750,000	748,051	0	189	0	0	4.250	4.405	MS	8,144	0	10/28/2022	09/30/2024
91282C-FP-1	UNITED STATES TREASURY				1.A FE	497,520	100.0078	500,039	500,000	497,684	0	164	0	0	4.250	4.429	AO	4,554	0	10/13/2022	10/15/2025
91282C-FQ-9	UNITED STATES TREASURY				1.A FE	1,445,408	99.7617	1,446,545	1,450,000	1,445,749	0	340	0	0	4.375	4.543	AO	10,865	0	11/14/2022	10/31/2024
91282C-FX-4	UNITED STATES TREASURY				1.A FE	751,963	100.0547	750,410	750,000	751,900	0	(63)	0	0	4.500	4.360	MN	2,967	0	12/06/2022	11/30/2024
91282C-FZ-9	UNITED STATES TREASURY				1.A FE	1,494,258	99.6172	1,494,258	1,500,000	1,494,264	0	6	0	0	3.875	3.961	MN	5,110	0	12/29/2022	11/30/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						23,804,700	XXX	22,976,505	24,175,000	24,050,447	0	46,144	0	0	XXX	XXX	XXX	127,683	306,406	XXX	XXX
36179W-BY-3	G2 MA7255 - RMBS			4	1.A	1,323,852	87.1940	1,111,342	1,274,562	1,328,341	0	3,444	0	0	2.500	1.834	MON	2,655	31,864	05/25/2021	03/20/2051
36179X-H2-5	G2 MA8349 - RMBS			4	1.A	747,884	100.6942	752,252	747,066	747,925	0	42	0	0	5.500	5.484	MON	3,424	6,848	09/28/2022	10/20/2052
38376M-R5-8	GNR 2017-059 PL - CMO/RMBS	CF		4	1.A	750,161	93.1167	678,489	728,644	742,802	0	(1)	0	0	3.000	2.438	MON	1,822	21,859	01/27/2020	04/20/2046
38380T-B7-0	GNR 2017-107 T - CMO/RMBS	CF		4	1.A	270,818	97.2195	258,165	265,549	267,687	0	(1,168)	0	0	3.000	2.004	MON	664	7,966	01/14/2020	01/20/2047
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS			4	1.A	81,430	97.8149	78,740	80,499	80,688	0	(137)	0	0	3.000	2.481	MON	201	2,415	12/18/2019	10/20/2045
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS	CF		4	1.A	814,834	90.1051	737,310	818,277	811,051	0	(1,670)	0	0	2.500	2.620	MON	1,705	20,457	09/18/2019	10/20/2049
38382F-A4-6	GNR 2020-079 JE - CMO/RMBS			4	1.A	3,979,609	76.6189	2,934,504	3,830,000	3,958,367	0	(2,501)	0	0	2.000	1.717	MON	6,383	76,600	07/10/2020	03/20/2048
38382K-DE-0	GNR 2020-149 TE - CMO/RMBS	CF		4	1.A	1,924,720	73.4993	1,422,211	1,935,000	1,926,019	0	504	0	0	1.500	1.542	MON	2,419	29,025	10/29/2020	01/20/2040
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS			4	1.A	1,648,915	87.8589	1,422,928	1,619,561	1,644,792	0	(2,784)	0	0	2.000	1.654	MON	2,699	32,391	07/01/2021	07/20/2051
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						11,542,224	XXX	9,395,941	11,299,158	11,507,673	0	(4,271)	0	0	XXX	XXX	XXX	21,972	229,426	XXX	XXX
0109999999. Total - U.S. Government Bonds						35,346,923	XXX	32,372,447	35,474,158	35,558,120	0	41,873	0	0	XXX	XXX	XXX	149,655	535,832	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063D-C4-8	CALIFORNIA ST				1.C FE	654,143	86.0820	645,615	750,000	655,172	0	1,029	0	0	1.700	4.511	FA	5,313	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	2,497,232	0	1,166	0	0	3.375	3.427	AO	21,094	84,375	07/10/2018	04/01/2025
20772K-JW-0	CONNECTICUT ST			1	1.D FE	200,000	96.2620	192,524	200,000	200,000	0	0	0	0	1.998	1.998	JJ	1,998	3,996	05/29/2020	07/01/2024

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
419792-J7-2	HAWAII ST			1	1.C FE	1,050,000	100.7300	1,057,665	1,050,000	1,050,000	0	0	0	0	4.925	4.926	AO	8,475	0	10/20/2022	10/01/2028
677522-4L-5	OHIO ST			1	1.B FE	5,700,000	74.9100	4,269,870	5,700,000	5,700,000	0	0	0	0	1.830	1.830	FA	43,463	104,310	06/18/2020	08/01/2033
68609T-VB-1	OREGON			1,2	1.B FE	1,000,000	77.9850	779,850	1,000,000	1,000,000	0	0	0	0	1.922	1.922	MN	3,203	19,220	06/10/2020	05/01/2032
882722-KE-0	TEXAS ST			1	1.A FE	1,890,000	102.7130	1,941,276	1,890,000	1,890,000	0	0	0	0	5.367	5.366	AO	25,359	101,436	08/19/2009	04/01/2029
97705M-SC-0	WISCONSIN ST			1,2	1.B FE	1,552,420	76.0980	1,179,519	1,550,000	1,551,845	0	(235)	0	0	1.736	1.719	MN	4,485	26,908	06/25/2020	05/01/2032
97705M-SD-8	WISCONSIN ST			1,2	1.B FE	604,458	74.6970	448,182	600,000	603,404	0	(431)	0	0	1.836	1.753	MN	1,836	11,016	06/26/2020	05/01/2033
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						15,143,171	XXX	12,950,001	15,240,000	15,147,653	0	1,529	0	0	XXX	XXX	XXX	115,225	351,261	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						15,143,171	XXX	12,950,001	15,240,000	15,147,653	0	1,529	0	0	XXX	XXX	XXX	115,225	351,261	XXX	XXX
047772-ZA-9	ATLANTA GA				1.B FE	260,000	98.8790	257,085	260,000	260,000	0	0	0	0	3.089	3.088	JD	669	8,031	10/29/2014	12/01/2023
100853-E8-9	BOSTON MASS			1	1.A FE	1,200,000	74.2800	891,360	1,200,000	1,200,000	0	0	0	0	1.568	1.568	MS	6,272	18,816	12/10/2020	03/01/2032
212204-ME-8	CONTRA COSTA CALIF CMNTY COLLEGE DIST			1	1.B FE	350,000	96.6380	338,233	350,000	350,000	0	0	0	0	4.240	4.241	FA	3,504	0	09/16/2022	08/01/2028
235308-RA-3	DALLAS TEX INDPT SCH DIST			2	1.A FE	2,531,940	100.2090	2,004,180	2,000,000	2,000,000	0	0	0	0	6.450	6.450	FA	48,733	129,000	12/27/2012	02/15/2035
249174-XE-8	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1.B FE	850,000	92.5980	787,083	850,000	850,000	0	0	0	0	3.277	3.277	JD	2,321	27,855	01/19/2018	12/01/2028
258147-QU-4	DORCHESTER CNTY S C			2	1.B FE	1,510,935	100.1200	1,501,800	1,500,000	1,500,000	0	0	0	0	5.700	5.699	MN	14,250	85,500	08/26/2009	05/01/2029
359819-DM-8	FULLERTON CALIF SCH DIST				1.C FE	1,157,287	95.9070	1,107,726	1,155,000	1,155,847	0	(311)	0	0	3.040	3.010	FA	14,630	35,112	01/24/2018	08/01/2025
442331-7E-8	HOUSTON TEX				1.D FE	400,000	77.4230	309,692	400,000	400,000	0	0	0	0	1.787	1.788	MS	2,383	7,168	08/18/2021	03/01/2031
442331-7F-5	HOUSTON TEX			2	1.D FE	805,000	75.9780	611,623	805,000	805,000	0	0	0	0	1.927	1.928	MS	5,171	15,555	08/18/2021	03/01/2032
446222-UT-6	HUNTINGTON BEACH CALIF UN HIGH SCH DIST				1.D FE	269,634	85.9940	257,982	300,000	273,036	0	3,402	0	0	1.534	3.683	FA	1,918	2,301	05/10/2022	08/01/2027
446222-UV-1	HUNTINGTON BEACH CALIF UN HIGH SCH DIST				1.D FE	500,000	82.0320	410,160	500,000	500,000	0	0	0	0	1.884	1.884	FA	3,925	9,420	05/13/2021	08/01/2029
54438C-YL-0	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	219,018	88.0380	220,095	250,000	219,790	0	772	0	0	1.174	4.891	FA	1,223	0	11/22/2022	08/01/2026
54438C-YP-1	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	1,600,000	79.9660	1,279,456	1,600,000	1,600,000	0	0	0	0	2.106	2.106	FA	14,040	33,696	10/30/2020	08/01/2032
590485-F3-7	MESA ARIZ				1.C FE	1,525,000	91.7120	1,398,608	1,525,000	1,525,000	0	0	0	0	2.739	2.739	JJ	20,885	41,770	04/08/2016	07/01/2027
655867-ZD-4	NORFOLK VA			1,2	1.C FE	700,000	81.2650	568,855	700,000	700,000	0	0	0	0	2.804	2.804	AO	4,907	19,628	08/02/2019	10/01/2033
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
758449-SB-9	REEDY CREEK IMPT DIST FLA			1	1.D FE	750,000	79.4030	595,523	750,000	750,000	0	0	0	0	2.197	2.197	JD	1,373	16,478	02/05/2020	06/01/2030
758449-SC-7	REEDY CREEK IMPT DIST FLA			1	1.D FE	501,025	77.4290	387,145	500,000	500,784	0	(84)	0	0	2.297	2.276	JD	957	11,485	02/12/2020	06/01/2031
797661-XF-7	SAN FRANCISCO CALIF BAY AREA RAPID TRAN			2	1.C FE	220,000	81.3640	179,001	220,000	220,000	0	0	0	0	2.922	2.922	FA	2,679	6,428	07/31/2019	08/01/2034
797661-XG-5	SAN FRANCISCO CALIF BAY AREA RAPID TRAN			2	1.C FE	655,000	80.8670	529,679	655,000	655,000	0	0	0	0	3.145	3.145	FA	8,583	20,600	07/31/2019	08/01/2037
797661-XG-5	SAN FRANCISCO CALIF BAY AREA RAPID TRAN	SD		2	1.C FE	150,000	80.8670	121,301	150,000	150,000	0	0	0	0	3.145	3.145	FA	1,966	4,718	07/31/2019	08/01/2037
799017-UX-4	SAN MATEO CALIF UN HIGH SCH DIST				1.A FE	1,365,000	93.8490	1,281,039	1,365,000	1,365,000	0	0	0	0	2.829	2.829	MS	12,872	38,616	11/15/2017	09/01/2026
801315-KW-1	SANTA BARBARA CALIF UNI SCH DIST			2	1.C FE	825,000	78.4360	647,097	825,000	825,000	0	0	0	0	1.853	1.853	FA	6,370	15,287	07/01/2020	08/01/2031
802385-RW-6	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	508,715	76.6050	383,025	500,000	506,995	0	(855)	0	0	1.946	1.748	FA	4,054	9,730	12/09/2020	08/01/2032
802498-ZC-2	SANTA MONICA-MALIBU UNI SCH DIST CALIF				1.B FE	214,593	81.7920	204,480	250,000	217,259	0	2,666	0	0	1.197	3.824	FA	1,247	1,496	06/23/2022	08/01/2028
833085-5G-4	SNOHOMISH CNTY WASH			2	1.B FE	895,000	93.9870	841,184	895,000	895,000	0	0	0	0	3.800	3.799	JD	2,834	34,010	11/14/2018	12/01/2028
849476-LE-4	SPRING BRANCH TEX INDPT SCH DIST			2	1.C FE	1,000,000	100.3750	1,003,750	1,000,000	1,000,000	0	0	0	0	5.892	5.892	FA	24,550	58,920	10/05/2009	02/01/2039
95736V-FA-5	WESTCHESTER CNTY N Y				1.B FE	515,050	102.2530	511,265	500,000	514,978	0	(72)	0	0	5.000	4.412	JD	1,111	0	12/15/2022	12/15/2028
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						22,328,196	XXX	19,287,549	21,855,000	21,788,688	0	5,519	0	0	XXX	XXX	XXX	214,654	666,350	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						22,328,196	XXX	19,287,549	21,855,000	21,788,688	0	5,519	0	0	XXX	XXX	XXX	214,654	666,350	XXX	XXX
040654-YA-7	ARIZONA ST TRANSN BRD HWY REV			1	1.B FE	600,000	84.5630	507,378	600,000	600,000	0	0	0	0	2.462	2.462	JJ	7,386	14,772	01/10/2020	07/01/2030
051595-BZ-8	AURORA COLO WTR REV			1	1.B FE	500,000	78.3620	391,810	500,000	500,000	0	0	0	0	1.698	1.698	FA	3,538	7,594	08/20/2021	08/01/2031
052414-TF-6	AUSTIN TEX ELEC UTIL SYS REV			1,2	1.D FE	315,000	83.5090	263,053	315,000	315,000	0	0	0	0	2.885	2.885	MN	1,161	9,088	07/31/2019	11/15/2032
052414-TK-5	AUSTIN TEX ELEC UTIL SYS REV			1,2	1.D FE	500,000	74.1190	370,595	500,000	500,000	0	0	0	0	3.566	3.566	MN	2,278	17,830	07/31/2019	11/15/2049
059231-W2-2	BALTIMORE MD REV			2	1.D FE	685,000	77.3900	530,122	685,000	685,000	0	0	0	0	1.925	1.925	JJ	6,593	13,186	11/19/2020	07/01/2031
059231-W4-8	BALTIMORE MD REV			2	1.D FE	203,236	74.2970	148,594	200,000	202,583	0	(317)	0	0	2.125	1.939	JJ	2,125	4,250	12/01/2020	07/01/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
091096-PB-7	BIRMINGHAM ALA WTRWKS BRD WTR REV				1.C FE	1,108,020	77.5540	853,094	1,100,000	1,106,883	0	(801)	0	0	1.813	1.729	JJ	9,972	18,447	07/27/2021	01/01/2031
091096-PC-5	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	1,161,451	76.7550	882,683	1,150,000	1,159,928	0	(1,073)	0	0	2.013	1.902	JJ	11,575	21,413	07/27/2021	01/01/2032
13077D-HX-3	CALIFORNIA ST UNIV REV			2	1.D FE	2,842,810	72.8610	2,069,252	2,840,000	2,842,050	0	(261)	0	0	3.590	3.578	MN	16,993	101,956	07/24/2019	11/01/2051
13077D-MS-8	CALIFORNIA ST UNIV REV			1,2	1.D FE	800,000	77.8630	622,904	800,000	800,000	0	0	0	0	1.940	1.940	MN	2,587	15,520	08/27/2020	11/01/2031
13077D-QK-1	CALIFORNIA ST UNIV REV			1	1.D FE	400,000	77.2570	309,028	400,000	400,000	0	0	0	0	1.854	1.854	MN	1,236	7,416	07/09/2021	11/01/2031
13077D-QL-9	CALIFORNIA ST UNIV REV			1,2	1.D FE	200,000	76.2360	152,472	200,000	200,000	0	0	0	0	1.994	1.994	MN	665	3,988	07/09/2021	11/01/2032
14329N-FQ-2	CARMEL IND REDEV AUTH LEASE RENT REV			2	1.C FE	1,455,000	80.9710	1,178,128	1,455,000	1,455,000	0	0	0	0	1.754	1.754	FA	10,634	25,521	09/24/2020	08/01/2029
160429-YJ-9	CHARLESTON S C WTRWKS & SWR REV	SD		2	1.A FE	110,000	79.2220	87,144	110,000	110,000	0	0	0	0	1.790	1.790	JJ	985	1,969	06/18/2020	01/01/2032
160429-YJ-9	CHARLESTON S C WTRWKS & SWR REV			2	1.A FE	3,690,000	79.2220	2,923,292	3,690,000	3,690,000	0	0	0	0	1.790	1.790	JJ	33,026	66,051	06/18/2020	01/01/2032
186427-GY-0	CLEVELAND OHIO WTR REV			2	1.C FE	1,300,000	76.5410	995,033	1,300,000	1,300,000	0	0	0	0	1.765	1.765	JJ	11,473	22,945	07/23/2020	01/01/2032
196479-C3-1	COLORADO HSG & FIN AUTH			2	1.A FE	737,325	91.2480	672,794	737,325	737,325	0	0	0	0	3.030	3.030	MON	1,862	22,341	08/17/2017	09/01/2047
196480-GG-6	COLORADO HSG & FIN AUTH			2	1.A FE	803,253	88.9000	716,555	806,024	803,426	0	67	0	0	2.350	2.366	MON	1,578	18,942	06/10/2020	04/01/2050
196480-K3-0	COLORADO HSG & FIN AUTH			2	1.A FE	1,498,419	93.5640	1,401,980	1,498,419	1,498,419	0	0	0	0	4.650	4.650	MON	5,806	20,123	07/15/2022	10/01/2052
196480-N7-8	COLORADO HSG & FIN AUTH			2	1.A FE	1,500,000	100.7440	1,511,160	1,500,000	1,500,000	0	0	0	0	5.700	5.700	MON	7,600	0	11/02/2022	03/01/2053
20281P-BB-7	COMMONWEALTH FING AUTH PA REV			1	1.E FE	75,375	100.2590	75,194	75,000	75,016	0	(38)	0	0	5.631	5.578	JD	352	4,223	01/08/2009	06/01/2023
231266-MN-4	CURATORS UNIV MO SYS FACS REV			1,2	1.B FE	200,000	86.9230	173,846	200,000	200,000	0	0	0	0	2.012	2.012	MN	671	4,024	04/29/2020	11/01/2027
235036-4S-6	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	400,000	82.2370	328,948	400,000	400,000	0	0	0	0	2.624	2.624	MN	1,749	10,496	08/08/2019	11/01/2031
235036-4T-4	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	250,000	81.0590	202,648	250,000	250,000	0	0	0	0	2.704	2.704	MN	1,127	6,760	08/08/2019	11/01/2032
23542J-QW-8	DALLAS TEX WTRWKS & SWR SYS REV			2	1.C FE	1,000,000	78.4420	784,420	1,000,000	1,000,000	0	0	0	0	2.030	2.030	AO	5,075	20,300	06/10/2020	10/01/2032
25477G-TS-4	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	2,300,000	77.7840	1,789,032	2,300,000	2,300,000	0	0	0	0	1.580	1.580	JD	3,028	36,340	07/10/2020	12/01/2030
25477G-TT-2	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	2,300,000	76.2740	1,754,302	2,300,000	2,300,000	0	0	0	0	1.710	1.710	JD	3,278	39,330	07/10/2020	12/01/2031
25477G-UZ-6	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	500,000	93.9090	469,545	500,000	500,000	0	0	0	0	3.629	3.629	JJ	7,762	0	07/13/2022	07/01/2028
28337L-DP-0	EL PASO CNTY COLO REV			1	1.D FE	2,142,220	90.8300	1,816,600	2,000,000	2,072,666	0	(11,368)	0	0	3.841	3.145	AO	19,205	76,820	04/21/2016	10/01/2028
3130AJ-QU-6	FEDERAL HOME LOAN BANKS			2	1.B FE	3,000,000	76.3250	2,289,751	3,000,000	3,000,000	0	0	0	0	1.600	1.600	JD	1,200	48,000	06/15/2020	06/22/2033
3130AK-V5-2	FEDERAL HOME LOAN BANKS			2	1.B FE	2,000,000	77.1351	1,542,701	2,000,000	2,000,000	0	0	0	0	1.500	1.500	FA	11,750	30,000	01/22/2021	08/10/2032
3133XP-KG-8	FEDERAL HOME LOAN BANKS	SD			1.A	225,330	100.0681	210,143	210,000	210,297	0	(1,552)	0	0	4.750	3.983	MS	3,076	9,975	01/28/2011	03/10/2023
3133XP-KG-8	FEDERAL HOME LOAN BANKS				1.A	364,820	100.0681	340,231	340,000	340,480	0	(2,513)	0	0	4.750	3.983	MS	4,980	16,150	01/28/2011	03/10/2023
3134GV-F6-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	4,000,000	76.6893	3,067,574	4,000,000	4,000,000	0	0	0	0	1.635	1.635	MJSD	1,635	65,400	06/03/2020	06/22/2033
3134GV-VS-4	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	1,200,000	78.6792	944,151	1,200,000	1,200,000	0	0	0	0	1.620	1.620	FMAN	2,268	19,440	12/08/2020	05/19/2032
3134GV-YC-6	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	3,000,000	76.9229	2,307,688	3,000,000	3,000,000	0	0	0	0	1.650	1.650	FMAN	4,813	49,500	05/19/2020	05/26/2033
3134GW-F5-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	2,800,000	76.3351	2,137,383	2,800,000	2,800,000	0	0	0	0	1.375	1.375	MS	12,619	38,500	08/27/2020	09/03/2032
3134GW-M3-7	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	2,000,000	76.4586	1,529,172	2,000,000	2,000,000	0	0	0	0	1.400	1.400	MS	8,167	28,000	09/03/2020	09/16/2032
3134GW-N5-1	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	2,000,000	78.0798	1,561,595	2,000,000	2,000,000	0	0	0	0	1.340	1.340	MS	7,742	26,800	09/04/2020	09/17/2031
3134GW-PF-7	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	982,500	69.2447	692,447	1,000,000	985,242	0	1,275	0	0	1.310	1.460	FA	4,876	13,100	10/30/2020	08/17/2033
3134GW-SH-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	2,800,000	73.2402	2,050,725	2,800,000	2,800,000	0	0	0	0	1.500	1.500	FA	14,583	42,000	08/17/2020	08/26/2033
3134GX-AB-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	2,000,000	78.5382	1,570,764	2,000,000	2,000,000	0	0	0	0	1.500	1.500	FA	11,000	30,000	10/29/2020	02/19/2032
386442-UT-2	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	500,000	97.2020	486,010	500,000	500,000	0	0	0	0	3.491	3.490	JD	1,455	17,455	10/09/2014	06/01/2025
387883-YM-7	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1	1.C FE	200,000	86.9790	173,958	200,000	200,000	0	0	0	0	2.428	2.428	JJ	2,428	4,856	01/08/2020	01/01/2029
39222P-EL-4	GREATER NEW HAVEN WTR POLLUTION CTL AUTH				1.B FE	700,000	82.3840	576,688	700,000	700,000	0	0	0	0	1.850	1.850	FA	4,892	12,950	06/18/2020	08/15/2029
41978C-AH-8	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1	1.F FE	500,000	95.6260	478,130	500,000	500,000	0	0	0	0	3.025	3.025	JJ	7,563	15,125	07/13/2017	07/01/2025
41978C-BA-2	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1	1.F FE	1,660,000	88.8850	1,475,491	1,660,000	1,660,000	0	0	0	0	2.283	2.283	JJ	18,949	37,898	08/15/2019	07/01/2027
45506E-CU-5	INDIANA ST FIN AUTH REV			1	1.E FE	263,979	82.9750	248,925	300,000	266,741	0	2,762	0	0	2.116	4.175	MS	2,116	3,174	05/27/2022	03/01/2029
469487-RW-4	JACKSONVILLE FLA SPL REV			2	1.D FE	3,400,000	76.1270	2,588,318	3,400,000	3,400,000	0	0	0	0	1.861	1.861	AO	15,819	63,274	08/19/2020	10/01/2031
47770V-BQ-2	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	1,044,190	78.1290	781,290	1,000,000	1,038,862	0	(2,108)	0	0	2.833	2.520	JJ	14,165	28,330	05/29/2020	01/01/2038
479354-EL-2	JOHNSTON CNTY N C LTD OBLIG				1.C FE	405,000	83.5260	338,280	405,000	405,000	0	0	0	0	1.790	1.790	AO	1,812	7,250	06/18/2020	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
479354-EP-3	JOHNSTON CNTY N C LTD OBLIG			2	1.C FE	500,000	78.5550	392,750	500,000	500,000	0	0	0	0	2.090	2.090	AO	2,613	10,450	06/18/2020	04/01/2032
48542R-SN-5	KANSAS ST DEV FIN AUTH REV			1	1.E FE	1,300,875	79.5550	1,034,215	1,300,000	1,300,744	0	(94)	0	0	1.790	1.782	MN	3,878	23,270	08/24/2021	05/01/2030
48542R-SP-0	KANSAS ST DEV FIN AUTH REV			1	1.E FE	400,000	77.8340	311,336	400,000	400,000	0	0	0	0	1.890	1.890	MN	1,260	7,560	08/18/2021	05/01/2031
495290-CU-0	KING CNTY WASH SWR REV				1.B FE	255,591	85.2410	255,723	300,000	256,370	0	779	0	0	1.300	4.588	JJ	1,950	0	11/22/2022	01/01/2028
495290-DU-9	KING CNTY WASH SWR REV			1	1.B FE	500,000	77.9810	389,905	500,000	500,000	0	0	0	0	1.691	1.691	JJ	4,228	7,539	07/28/2021	07/01/2031
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	458,156	92.8870	425,567	458,156	458,156	0	0	0	0	2.050	2.050	MON	783	9,392	07/15/2020	03/01/2041
54628C-WC-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1.E FE	120,000	79.2360	95,083	120,000	120,000	0	0	0	0	1.855	1.855	AO	557	2,412	08/05/2021	10/01/2030
54628C-WD-0	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1.E FE	200,000	77.5690	155,138	200,000	200,000	0	0	0	0	1.945	1.945	AO	973	4,214	08/05/2021	10/01/2031
54628C-WE-8	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1.E FE	120,000	76.3660	91,639	120,000	120,000	0	0	0	0	2.075	2.075	AO	623	2,698	08/05/2021	10/01/2032
546475-TT-1	LOUISIANA ST GAS & FUELS TAX REV			1	1.D FE	940,000	80.6430	758,044	940,000	940,000	0	0	0	0	1.748	1.748	MN	2,739	16,431	08/21/2020	05/01/2030
54651R-DL-0	LOUISIANA ST UNCLAIMED PPTY SPL REV			1	1.E FE	470,435	74.3880	371,940	500,000	474,485	0	2,298	0	0	1.979	2.579	MS	3,298	9,895	03/18/2021	09/01/2032
56052F-FH-3	MAINE ST HSG AUTH MTG PUR			2	1.B FE	500,000	92.4330	462,165	500,000	500,000	0	0	0	0	2.689	2.689	MN	1,718	13,445	09/08/2016	11/15/2026
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	338,705	100.5160	340,453	338,705	338,705	0	0	0	0	4.000	4.000	MON	1,129	13,548	08/14/2013	07/01/2043
576000-ZG-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.B FE	630,000	85.1750	596,225	700,000	637,388	0	7,388	0	0	1.284	3.391	FA	3,395	4,494	05/25/2022	08/15/2027
576000-ZJ-5	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.B FE	2,000,000	81.6430	1,632,860	2,000,000	2,000,000	0	0	0	0	1.753	1.753	FA	13,245	35,060	07/01/2020	08/15/2030
576000-ZK-2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1.B FE	510,000	76.7730	391,542	510,000	510,000	0	0	0	0	1.773	1.773	FA	3,416	9,042	07/01/2020	08/15/2031
576004-HD-0	MASSACHUSETTS (COMMONWEALTH OF)			1	1.A FE	184,268	96.2780	182,928	190,000	184,339	0	72	0	0	3.680	4.412	JJ	2,350	0	12/07/2022	07/15/2027
576004-HE-8	MASSACHUSETTS (COMMONWEALTH OF)			1	1.A FE	999,110	94.3130	943,130	1,000,000	999,246	0	136	0	0	3.769	3.783	JJ	12,668	0	08/19/2022	07/15/2029
59447T-XU-2	MICHIGAN FIN AUTH REV			1	1.D FE	600,000	87.0880	522,528	600,000	600,000	0	0	0	0	2.884	2.884	JD	1,442	17,304	12/05/2019	12/01/2029
594615-HU-3	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	400,000	76.7990	307,196	400,000	400,000	0	0	0	0	1.812	1.812	AO	1,530	7,248	09/11/2020	10/15/2031
594698-SB-9	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1	1.C FE	614,322	80.4570	482,742	600,000	612,221	0	(1,473)	0	0	2.028	1.743	MS	4,056	13,959	07/22/2021	09/01/2030
594698-SC-7	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1	1.C FE	612,606	78.9640	473,784	600,000	611,036	0	(1,156)	0	0	2.128	1.897	MS	4,256	14,648	08/17/2021	09/01/2031
594698-TA-0	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1	1.C FE	279,900	85.9330	257,799	300,000	281,613	0	1,713	0	0	2.670	3.862	AO	1,691	4,673	05/23/2022	10/15/2028
60416Q-GX-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,591,599	91.1790	1,451,204	1,591,599	1,591,599	0	0	0	0	3.000	3.000	MON	3,979	47,748	09/13/2017	10/01/2047
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	978,134	93.5090	914,643	978,134	978,134	0	0	0	0	2.450	2.450	MON	1,997	23,963	05/14/2020	06/01/2050
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	2,705,176	89.0790	2,409,744	2,705,176	2,705,176	0	0	0	0	1.920	1.920	MON	4,328	51,939	08/07/2020	09/01/2050
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	844,576	85.3270	720,651	844,576	844,576	0	0	0	0	1.680	1.680	MON	1,182	14,189	11/10/2020	12/01/2050
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	491,642	84.4710	415,295	491,642	491,642	0	0	0	0	1.580	1.580	MON	647	7,768	02/11/2021	02/01/2051
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,886,844	84.9570	1,603,006	1,886,844	1,886,844	0	0	0	0	2.050	2.050	MON	3,223	38,680	08/11/2021	09/01/2051
60416Q-JE-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,496,673	95.1500	1,424,084	1,496,673	1,496,673	0	0	0	0	4.450	4.450	MON	5,550	12,950	08/24/2022	10/01/2052
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	787,969	91.7130	722,670	787,969	787,969	0	0	0	0	1.850	1.850	MON	1,215	14,577	10/16/2020	11/01/2050
61212L-RA-9	MONTANA ST BRD REGENTS HIGHER ED REV				1.D FE	1,905,000	76.0750	1,449,229	1,905,000	1,905,000	0	0	0	0	3.075	3.075	MN	7,485	58,579	09/06/2019	11/15/2039
61212R-X7-6	MONTANA ST BRD HSG - RMBS			2	1.C FE	142,898	99.7190	134,621	135,000	136,023	0	(744)	0	0	4.000	3.472	JD	450	5,400	07/12/2012	12/01/2038
613357-BA-9	MONTGOMERY CNTY MD LTD OBLIG			2	1.B FE	1,548,853	97.0880	1,504,864	1,550,000	1,549,392	0	127	0	0	3.900	3.910	MN	10,075	60,450	11/08/2018	05/01/2027
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	726,553	91.7410	666,547	726,553	726,553	0	0	0	0	1.900	1.900	MON	1,150	13,804	07/17/2020	11/01/2044
64461X-CZ-6	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1.E FE	500,000	90.7130	453,565	500,000	500,000	0	0	0	0	3.199	3.199	JJ	7,998	15,995	11/15/2017	07/01/2028
64971W-ZW-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.A FE	2,353,250	89.9770	2,249,425	2,500,000	2,416,008	0	14,758	0	0	2.970	3.701	FA	30,938	74,250	06/19/2018	02/01/2028
64972E-GL-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	500,000	84.9800	424,900	500,000	500,000	0	0	0	0	3.317	3.317	MN	2,764	16,585	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
64990F-E2-6	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	499,996	79.7770	398,885	500,000	500,003	0	2	0	0	2.152	2.152	MS	3,168	13,211	06/16/2021	03/15/2031
64990F-S9-6	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	471,600	88.5260	442,630	500,000	474,341	0	2,741	0	0	2.657	3.768	FA	5,019	6,643	05/19/2022	02/15/2028
65887P-XW-0	NORTH DAKOTA PUB FIN AUTH				1.C FE	1,512,540	95.6410	1,434,615	1,500,000	1,511,694	0	(846)	0	0	4.000	3.851	JD	5,000	22,000	06/30/2022	12/01/2028
66285W-A5-5	NORTH TEX TWY AUTH REV			2	1.E FE	246,650	78.4130	188,191	240,000	245,444	0	(851)	0	0	2.227	1.826	JJ	2,672	5,345	07/26/2021	01/01/2032
66285W-D6-0	NORTH TEX TWY AUTH REV			2	1.E FE	350,000	78.0800	273,280	350,000	350,000	0	0	0	0	2.180	2.180	JJ	3,815	7,630	05/06/2021	01/01/2032
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV			2	1.A FE	385,000	95.0510	365,946	385,000	385,000	0	0	0	0	2.650	2.650	MON	850	10,202	07/15/2016	11/01/2041

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
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
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R			2	1.A FE	310,341	90.0720	279,531	310,341	310,341	0	0	0	0	1.650	1.650	MON	427	5,119	09/11/2020	09/01/2050
68607V-3M-5	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			1	1.C FE	300,000	94.1470	282,441	300,000	300,000	0	0	0	0	3.487	3.487	AO	2,615	4,272	04/13/2022	04/01/2028
709235-S9-7	PENNSYLVANIA ST UNIV			1	1.C FE	700,000	82.7150	579,005	700,000	700,000	0	0	0	0	2.245	2.245	MS	5,238	15,715	05/06/2020	09/01/2030
73474T-AC-4	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	2,011,200	96.7860	1,935,720	2,000,000	2,003,174	0	(1,122)	0	0	3.371	3.308	MS	22,473	67,420	12/11/2014	09/01/2025
751120-FL-5	RALEIGH N C LTD OBLIG			2	1.B FE	300,000	78.8370	236,511	300,000	300,000	0	0	0	0	2.214	2.214	AO	1,661	6,642	06/04/2020	10/01/2032
753385-MY-6	RAPID CITY S D SALES TAX REV				1.C FE	850,000	78.3240	665,754	850,000	850,000	0	0	0	0	1.781	1.782	JD	1,262	15,139	07/29/2021	12/01/2031
759136-VH-4	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	892,412	76.3570	687,213	900,000	893,475	0	590	0	0	1.967	2.048	MN	2,951	17,703	03/10/2021	11/01/2032
797412-DS-9	SAN DIEGO CNTY CALIF WTR AUTH WTR REV			1	1.B FE	1,500,000	78.9460	1,184,190	1,500,000	1,500,000	0	0	0	0	1.531	1.531	MN	3,828	22,965	07/09/2020	05/01/2030
79765R-4W-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	200,000	83.3040	166,608	200,000	200,000	0	0	0	0	2.803	2.802	MN	934	5,606	12/13/2019	11/01/2031
79771F-AM-9	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	600,000	79.3730	476,238	600,000	600,000	0	0	0	0	1.988	1.988	MN	1,988	11,928	10/08/2020	11/01/2031
79771F-BE-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	201,514	79.3730	158,746	200,000	201,216	0	(143)	0	0	1.988	1.904	MN	663	3,976	11/16/2020	11/01/2031
802649-TQ-6	SANTA ROSA CALIF WASTEWATER REV				1.C FE	250,000	78.8590	197,148	250,000	250,000	0	0	0	0	2.115	2.115	MS	1,763	5,288	11/12/2020	09/01/2031
810489-WK-6	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX			1	1.B FE	1,000,000	73.8870	738,870	1,000,000	1,000,000	0	0	0	0	1.656	1.656	JJ	8,280	16,560	01/22/2021	07/01/2032
86932U-CJ-2	SUSTAINABLE ENERGY UTIL INC DEL ENERGY E				1.B FE	800,000	84.5420	676,336	800,000	800,000	0	0	0	0	2.444	2.444	MS	5,757	19,552	04/30/2020	09/15/2030
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
880461-MJ-4	TENNESSEE HOUSING DEVELOPMENT AGENCY			2	1.B FE	945,000	92.8510	877,442	945,000	945,000	0	0	0	0	2.854	2.854	JJ	13,485	26,970	10/06/2016	01/01/2027
88213A-EN-1	BOARD OF REGENTS TEXAS A & M UNIVERSITY			2	1.A FE	1,000,000	92.8280	928,280	1,000,000	1,000,000	0	0	0	0	2.916	2.916	MN	3,726	29,160	03/23/2016	05/15/2027
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	326,175	89.4920	291,900	326,175	326,175	0	0	0	0	2.000	2.000	MON	544	6,523	06/12/2020	03/01/2036
882806-HL-9	TEXAS TECH UNIV REVS				1.B FE	655,000	83.2110	545,032	655,000	655,000	0	0	0	0	1.653	1.653	FA	4,090	10,827	07/09/2020	02/15/2029
91412H-FG-3	UNIVERSITY CALIF REVS			1	1.C FE	278,034	91.3660	255,825	280,000	278,221	0	186	0	0	3.349	3.459	JJ	4,689	4,689	04/06/2022	07/01/2029
91412H-GG-2	UNIVERSITY CALIF REVS			1,2	1.C FE	443,545	79.6340	358,353	450,000	444,614	0	674	0	0	1.614	1.787	MN	928	7,263	05/26/2021	05/15/2030
914437-UQ-9	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	500,000	80.2490	401,245	500,000	500,000	0	0	0	0	2.997	2.997	MN	2,498	14,985	01/09/2020	11/01/2034
914437-UR-7	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	1,250,000	79.4720	993,400	1,250,000	1,250,000	0	0	0	0	3.097	3.097	MN	6,452	38,713	01/09/2020	11/01/2035
914437-VE-5	UNIVERSITY MASS BLDG AUTH REV			1	1.C FE	378,309	76.2570	289,777	380,000	378,524	0	133	0	0	2.108	2.152	MN	1,335	8,010	05/21/2021	11/01/2032
914713-Q4-7	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	2,000,000	91.4430	1,828,860	2,000,000	2,000,000	0	0	0	0	2.747	2.747	JD	4,578	54,940	09/15/2017	12/01/2027
95662M-Z7-8	WEST VIRGINIA ST HSG DEV FD			2	1.A FE	250,000	99.2070	248,018	250,000	250,000	0	0	0	0	2.950	2.949	MN	1,229	7,375	05/01/2015	11/01/2024
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	789,510	101.7810	763,358	750,000	785,315	0	(4,195)	0	0	5.700	4.171	MN	7,125	21,375	07/22/2022	05/01/2026
977100-HC-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	340,000	84.2150	286,331	340,000	340,000	0	0	0	0	2.399	2.399	MN	1,359	8,157	01/29/2020	05/01/2030
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						120,302,886	XXX	99,768,478	120,364,309	120,247,345	0	5,045	0	0	XXX	XXX	XXX	640,294	2,475,730	XXX	XXX
3128M9-CT-7	FH G06982 - RMBS			4	1.A	241,797	93.8473	218,982	233,339	242,000	0	1,771	0	0	3.500	2.874	MON	681	8,167	04/20/2012	04/01/2042
3128MJ-WB-2	FH G08641 - RMBS			4	1.A	75,827	93.2438	68,478	73,440	77,019	0	1,296	0	0	3.500	2.799	MON	214	2,570	06/04/2015	05/01/2045
3128MJ-WV-8	FH G08659 - RMBS			4	1.A	210,253	93.2020	197,162	211,542	209,461	0	(582)	0	0	3.500	3.654	MON	617	7,404	05/02/2018	08/01/2045
3128MJ-XE-5	FH G08676 - RMBS	CF		4	1.A	1,035,138	93.2550	938,814	1,006,717	1,052,864	0	17,268	0	0	3.500	2.847	MON	2,936	35,235	12/29/2015	11/01/2045
3128MJ-ZB-9	FH G08737 - RMBS	CF		4	1.A	2,270,875	89.6513	2,015,364	2,248,004	2,280,038	0	10,683	0	0	3.000	2.802	MON	5,620	67,440	12/14/2016	12/01/2046
3128MJ-ZF-0	FH G08741 - RMBS			4	1.A	527,544	89.6204	473,323	528,142	527,551	0	7	0	0	3.000	3.018	MON	1,320	15,844	05/03/2017	01/01/2047
3128P8-E8-0	FH C91959 - RMBS			4	1.A	398,905	93.0087	384,317	413,205	391,116	0	(4,636)	0	0	3.000	4.125	MON	1,033	12,396	11/29/2018	11/01/2037
3132AE-J7-2	FH ZT2086 - RMBS			4	1.A	520,113	92.1879	468,322	508,008	552,196	0	19,930	0	0	3.500	2.396	MON	1,482	17,780	07/30/2019	06/01/2049
3132DN-T8-6	FH SD1475 - RMBS			4	1.A	1,475,439	97.0685	1,432,858	1,476,131	1,475,390	0	(49)	0	0	4.500	4.507	MON	5,535	16,606	09/08/2022	08/01/2052
3132DN-YG-2	FH SD1611 - RMBS			4	1.A	1,254,923	99.2032	1,248,044	1,258,068	1,254,916	0	(7)	0	0	5.000	5.040	MON	5,242	10,484	09/20/2022	10/01/2052
3132DV-3J-2	FH SD8001 - RMBS			4	1.A	267,867	92.1259	240,866	261,453	283,824	0	10,233	0	0	3.500	2.417	MON	763	9,151	07/08/2019	07/01/2049
3132DV-3N-3	FH SD8005 - RMBS			4	1.A	708,259	92.0949	636,071	690,669	753,669	0	26,330	0	0	3.500	2.354	MON	2,014	24,173	09/27/2019	08/01/2049
3132DV-4V-4	FH SD8036 - RMBS			4	1.A	516,873	88.4701	450,451	509,156	528,460	0	5,869	0	0	3.000	2.515	MON	1,273	15,275	01/09/2020	01/01/2050
3132DW-FJ-7	FEDERAL HOME LOAN MORTGAGE CORPORATION -			4	1.A	732,162	101.5619	740,819	729,426	732,139	0	(23)	0	0	6.000	5.917	MON	3,647	3,647	10/19/2022	10/01/2052
3132GR-L6-6	FH Q06349 - RMBS			4	1.A	550,152	93.8474	504,018	537,061	549,724	0	2,436	0	0	3.500	3.099	MON	1,566	18,797	03/14/2012	02/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132VN-3M-3	FH Q62603 - RMBS			4	1.A	274,906	92.8948	249,983	269,103	284,451	0	5,126	0	0	3.500	2.740	MON	785	9,419	06/12/2019	12/01/2048
3132WH-5N-1	FH Q44452 - RMBS			4	1.A	791,979	89.5786	707,013	789,266	793,203	0	1,538	0	0	3.000	2.932	MON	1,973	23,678	11/14/2016	11/01/2046
3132WK-Q8-4	FH Q45878 - RMBS	CF		4	1.A	1,712,244	89.4387	1,545,049	1,727,495	1,705,977	0	(6,317)	0	0	3.000	3.179	MON	4,319	51,825	07/06/2017	12/01/2046
3133BD-NG-6	FH QE3991 - RMBS			4	1.A	1,784,008	93.9339	1,680,251	1,788,759	1,784,016	0	8	0	0	4.000	4.033	MON	5,963	35,775	06/08/2022	05/01/2052
3133KL-A9-8	FH RA4532 - RMBS			4	1.A	3,158,502	85.5311	2,600,333	3,040,219	3,168,008	0	10,294	0	0	2.500	1.990	MON	6,334	76,005	06/04/2021	02/01/2051
3133KL-H2-6	FH RA4749 - RMBS			4	1.A	3,065,748	85.4066	2,536,319	2,969,697	3,077,801	0	19,073	0	0	2.500	2.062	MON	6,187	74,242	02/25/2021	03/01/2051
3133KP-MD-7	FH RA7556 - RMBS			4	1.A	4,007,870	96.4807	3,816,434	3,955,643	4,005,757	0	(2,113)	0	0	4.500	4.330	MON	14,834	89,002	06/09/2022	06/01/2052
3133KP-Q7-6	FH RA7678 - RMBS			4	1.A	1,479,900	98.6788	1,447,568	1,466,949	1,479,451	0	(449)	0	0	5.000	4.876	MON	6,112	18,337	09/01/2022	07/01/2052
3133KQ-EV-4	FH RA8248 - RMBS			4	1.A	1,498,297	98.8037	1,475,531	1,493,397	1,498,311	0	14	0	0	5.000	4.958	MON	6,222	0	12/19/2022	11/01/2052
3133TH-V7-9	FHR 2113 QG - CMO/RMBS			4	1.A	115,365	101.7234	116,733	114,755	115,028	0	(49)	0	0	6.000	5.849	MON	574	6,885	06/16/2008	01/15/2029
3136A5-N2-8	FNR 2012-53 EL - CMO/RMBS	CF		4	1.A	732,406	96.4926	685,042	709,943	712,434	0	(1,272)	0	0	3.000	2.673	MON	1,775	21,948	08/17/2012	05/25/2027
3136A8-LL-2	FNR 2012-93 TY - CMO/RMBS	CF		4	1.A	280,534	88.7753	264,228	297,637	278,023	0	(6,263)	0	0	2.000	3.437	MON	496	6,133	11/07/2013	06/25/2042
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS			4	1.A	92,534	91.6993	85,629	93,381	92,326	0	(272)	0	0	3.000	3.188	MON	233	2,801	01/09/2014	01/25/2044
3136AR-PP-7	FNR 2016-11 LA - CMO/RMBS			4	1.A	241,362	97.5690	234,214	240,049	240,641	0	511	0	0	3.500	3.229	MON	700	8,402	06/26/2018	05/25/2042
3136B1-LV-4	FNR 2018-24 VD - CMO/RMBS			4	1.A	2,071,480	96.7523	1,986,820	2,053,512	2,057,462	0	689	0	0	3.500	3.281	MON	5,989	71,873	07/20/2018	04/25/2031
3136B4-Q5-0	FNR 2019-36 JB - CMO/RMBS	CF		4	1.A	1,790,523	85.3155	1,536,236	1,800,652	1,791,654	0	(344)	0	0	3.000	3.047	MON	4,502	54,020	07/09/2019	07/25/2049
3136B5-QE-8	FNR 2019-45 CL - CMO/RMBS			4	1.A	217,508	87.7876	190,975	217,542	218,356	0	625	0	0	3.000	2.944	MON	544	6,526	07/16/2019	08/25/2049
3136B6-A9-4	FNR 2019-71 DB - CMO/RMBS	CF		4	1.A	1,224,000	77.2599	927,118	1,200,000	1,221,076	0	325	0	0	3.000	2.877	MON	3,000	36,000	12/17/2019	11/25/2049
3136B7-JD-4	FNR 2019-72 WB - CMO/RMBS	CF		4	1.A	505,391	89.3672	446,836	500,000	503,417	0	296	0	0	3.000	2.856	MON	1,250	15,000	12/12/2019	02/25/2047
3136B8-AK-5	FNR 2019-83 NC - CMO/RMBS	CF		4	1.A	489,688	72.7546	363,773	500,000	490,779	0	(224)	0	0	2.500	2.635	MON	1,042	12,500	01/07/2020	01/25/2049
3136BA-2N-3	FNR 2020-45 KB - CMO/RMBS	CF		4	1.A	2,042,344	71.9392	1,438,784	2,000,000	2,036,514	0	(1,112)	0	0	2.000	1.852	MON	3,333	40,000	06/03/2020	07/25/2050
3136BA-2N-3	FNR 2020-45 KB - CMO/RMBS			4	1.A	1,014,063	71.9392	719,392	1,000,000	1,012,076	0	(379)	0	0	2.000	1.901	MON	1,667	20,000	06/03/2020	07/25/2050
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS			4	1.A	2,103,403	83.3996	1,713,011	2,053,979	2,107,045	0	6,989	0	0	2.000	1.652	MON	3,423	41,080	06/16/2020	10/25/2048
3136BA-PD-0	FNR 2020-40 NB - CMO/RMBS			4	1.A	1,017,656	71.2198	712,198	1,000,000	1,015,201	0	(433)	0	0	2.000	1.879	MON	1,667	20,000	05/06/2020	06/25/2050
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS			4	1.A	2,873,824	88.8186	2,447,697	2,755,840	2,861,646	0	(11,239)	0	0	2.500	1.813	MON	5,741	68,896	08/05/2021	09/25/2051
3136BP-LQ-2	FNR 2022-85 BA - CMO/RMBS			4	1.A	3,711,857	100.6328	3,738,910	3,715,399	3,711,846	0	(11)	0	0	5.500	5.486	MON	17,029	17,029	11/17/2022	08/25/2047
3136BP-RJ-2	FNR 2022-84 A - CMO/RMBS			4	1.A	2,258,851	100.0393	2,235,981	2,235,103	2,258,476	0	(374)	0	0	5.500	5.218	MON	10,244	0	11/29/2022	02/25/2045
3137A3-H7-7	FHR 3751 HB - CMO/RMBS	CF		4	1.A	381,455	98.0966	374,195	381,455	381,003	0	(452)	0	0	3.500	3.510	MON	1,113	14,644	11/02/2010	11/15/2025
3137A7-KX-7	FHR 3826 BK - CMO/RMBS			4	1.A	169,126	97.3468	156,595	160,863	162,012	0	(340)	0	0	3.000	2.310	MON	402	4,826	08/16/2012	03/15/2026
3137AU-KR-9	FHR 4102 BC - CMO/RMBS	CF		4	1.A	879,461	96.2621	813,049	844,620	850,042	0	(2,071)	0	0	3.000	2.594	MON	2,112	25,339	08/30/2012	08/15/2027
3137F7-JJ-5	FHR 5057 GA - CMBS/CMO/RMBS			4	1.A	2,574,097	83.5373	2,076,198	2,485,356	2,562,886	0	(3,326)	0	0	2.000	1.519	MON	4,142	49,707	12/10/2020	12/25/2050
3137F7-MW-2	FHR 5050 CP - CMO/RMBS			4	1.A	2,117,664	84.9430	1,732,747	2,039,893	2,107,163	0	(1,685)	0	0	2.000	1.428	MON	3,400	40,798	11/23/2020	12/25/2050
3137F9-GM-7	FHR 5074 KP - CMO/RMBS			4	1.A	1,826,604	84.7740	1,495,557	1,764,169	1,818,403	0	(2,488)	0	0	2.000	1.478	MON	2,940	35,283	01/11/2021	02/25/2051
3137FL-3C-6	FHR 4863 HP - CMO/RMBS	CF		4	1.A	699,063	93.5891	648,170	692,570	709,138	0	7,850	0	0	3.500	3.179	MON	2,020	24,321	02/08/2019	03/15/2049
3137FL-A3-8	FHR 4875 DA - CMO/RMBS	CF		4	1.A	637,030	95.4962	599,996	628,293	640,747	0	5,196	0	0	3.500	3.132	MON	1,833	22,408	03/15/2019	07/15/2048
3137FL-W5-9	FHR 4881 AK - CMO/RMBS			4	1.A	101,850	93.9106	93,773	99,853	105,657	0	3,213	0	0	3.500	2.071	MON	291	3,495	01/08/2020	02/15/2048
3137FM-2E-1	FHR 4891 PB - CMO/RMBS			4	1.A	411,019	90.3195	364,202	403,238	427,915	0	12,140	0	0	3.500	2.697	MON	1,176	14,113	05/10/2019	06/15/2049
3137FM-RY-0	FHR 4899 JD - CMO/RMBS	CF		4	1.A	457,662	88.0951	394,547	447,865	455,334	0	67	0	0	3.000	2.798	MON	1,120	13,436	09/17/2019	04/25/2039
3137FN-FS-4	FHR 4911 LB - CMO/RMBS	CF		4	1.A	2,600,038	90.2226	2,302,294	2,551,793	2,624,332	0	19,710	0	0	3.000	2.605	MON	6,379	76,554	08/13/2019	08/25/2049
3137FQ-PD-9	FHR 4943 ML - CMO/RMBS	CF		4	1.A	295,313	80.2493	240,748	300,000	295,995	0	(222)	0	0	2.500	2.624	MON	625	7,500	01/08/2020	04/25/2048
3137FU-B5-2	FHR 4994 AV - CMO/RMBS	CF		4	1.A	371,250	78.4336	282,361	360,000	369,206	0	(324)	0	0	2.000	1.725	MON	600	7,200	07/08/2020	12/25/2045
3137FV-EJ-7	FHR 5000 BW - CMO/RMBS			4	1.A	1,552,129	69.3380	1,035,913	1,494,003	1,545,352	0	(1,544)	0	0	2.000	1.752	MON	2,490	29,880	07/17/2020	08/25/2050
3137FY-TN-6	FHR 5096 C - CMO/RMBS			4	1.A	1,546,534	72.2919	1,134,639	1,569,525	1,544,245	0	(3,158)	0	0	1.500	1.645	MON	1,962	23,543	03/24/2021	04/25/2051
3137H6-XY-6	FHR 5213 JM - CMO/RMBS	CF		4	1.A	2,172,612	95.3690	2,046,419	2,145,790	2,170,305	0	(2,334)	0	0	3.500	3.230	MON	6,259	56,973	03/25/2022	09/25/2051
3137H8-HX-2	FHR 5248 HB - CMO/RMBS			4	1.A	1,488,125	97.0131	1,422,615	1,466,415	1,486,881	0	(1,244)	0	0	4.500	4.148	MON	5,499	27,495	07/08/2022	08/25/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137H8-K8-3	FHR 5249 AB - CMO/RMBS			4	1.A	1,472,852	96.2133	1,418,575	1,474,407	1,472,752	0	(100)	0	0	4.000	4.000	MON	4,915	19,659	08/09/2022	11/25/2051
3137H9-DC-0	FHR 5270 AB - CMO/RMBS			4	1.A	2,199,755	101.5443	2,238,624	2,204,577	2,199,775	0	20	0	0	5.500	5.529	MON	10,104	20,209	10/26/2022	01/25/2049
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS	CF		4	1.A	996,046	97.0651	967,720	996,981	995,184	0	(48)	0	0	3.000	3.003	MON	2,492	29,909	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
31403D-AP-4	FN 745314 - RMBS			4	1.A	113,890	96.1682	109,670	114,039	113,886	0	4	0	0	4.000	3.994	MON	380	4,562	01/28/2011	05/01/2034
3140EV-VF-1	FN BC1513 - RMBS	CF		4	1.A	3,421,205	89.7568	3,050,270	3,398,373	3,421,828	0	8,006	0	0	3.000	2.893	MON	8,496	103,259	09/20/2017	08/01/2046
3140F0-JJ-4	FN BC4764 - RMBS			4	1.A	2,269,921	89.6486	2,018,082	2,251,103	2,279,040	0	8,624	0	0	3.000	2.816	MON	5,628	67,533	09/13/2017	10/01/2046
3140FX-C7-5	FN BF0093 - RMBS			4	1.A	1,850,374	91.5043	1,643,358	1,795,935	1,932,206	0	56,686	0	0	3.500	3.301	MON	5,238	62,858	08/08/2017	05/01/2056
3140HA-XB-1	FN BJ8773 - RMBS			4	1.A	544,680	87.2072	472,710	542,054	551,282	0	5,177	0	0	3.000	2.774	MON	1,355	16,262	10/21/2019	09/01/2049
3140JP-M9-3	FN BN6683 - RMBS			4	1.A	728,702	92.1263	654,404	710,334	763,442	0	22,582	0	0	3.500	2.545	MON	2,072	24,862	07/19/2019	06/01/2049
3140L0-D8-7	FN BR1926 - RMBS			4	1.A	1,751,808	81.8155	1,386,039	1,694,103	1,750,435	0	1,345	0	0	2.000	1.606	MON	2,824	33,882	01/08/2021	01/01/2051
3140MA-T7-9	FN BU8673 - RMBS			4	1.A	1,445,113	93.9546	1,367,365	1,455,345	1,445,247	0	135	0	0	4.000	4.089	MON	4,851	33,958	05/05/2022	05/01/2052
3140Q7-SL-2	FN CA0522 - RMBS			4	1.A	658,721	88.6878	592,937	668,567	650,411	0	(8,999)	0	0	3.000	3.374	MON	1,671	20,057	01/10/2018	10/01/2047
3140QG-5K-9	FN CA8949 - RMBS			4	1.A	2,452,330	85.5976	2,033,676	2,375,857	2,456,892	0	4,493	0	0	2.500	2.083	MON	4,950	59,396	03/30/2021	02/01/2051
3140QG-NQ-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	1,595,952	85.6046	1,316,034	1,537,341	1,600,867	0	7,846	0	0	2.500	2.000	MON	3,203	38,434	05/19/2021	01/01/2051
3140QG-RN-9	FN CA8592 - RMBS			4	1.A	1,889,270	86.0328	1,562,877	1,816,606	1,889,634	0	1,261	0	0	2.500	2.004	MON	3,785	45,415	06/15/2021	01/01/2051
3140QG-UM-7	FN CA8687 - RMBS			4	1.A	1,697,031	81.8143	1,381,506	1,688,588	1,696,894	0	465	0	0	2.000	1.934	MON	2,814	33,772	03/04/2021	01/01/2051
3140QP-EY-9	FN CB3750 - RMBS			4	1.A	1,503,417	96.4808	1,421,959	1,473,825	1,502,345	0	(1,072)	0	0	4.500	4.241	MON	5,527	38,688	05/20/2022	06/01/2052
3140QP-H2-6	FN CB3848 - RMBS			4	1.A	3,225,745	91.0749	3,004,027	3,298,414	3,226,742	0	997	0	0	3.500	3.773	MON	9,620	57,722	06/07/2022	06/01/2052
3140QP-PY-7	FN CB4038 - RMBS			4	1.A	1,466,540	98.6995	1,445,661	1,464,709	1,466,557	0	17	0	0	5.000	4.984	MON	6,103	12,206	09/15/2022	06/01/2052
3140QP-RK-5	FN CB4089 - RMBS			4	1.A	1,441,065	94.4682	1,375,425	1,455,966	1,441,202	0	137	0	0	4.000	4.134	MON	4,853	24,266	07/08/2022	07/01/2052
3140XA-2W-1	FN FM7088 - RMBS			4	1.A	3,534,140	85.7047	2,917,687	3,404,350	3,534,629	0	2,584	0	0	2.500	2.031	MON	7,092	85,109	06/22/2021	05/01/2051
3140XA-GK-2	FN FM6501 - RMBS			4	1.A	1,296,022	86.2438	1,086,172	1,259,420	1,307,560	0	7,302	0	0	2.500	2.026	MON	2,624	31,485	03/18/2021	03/01/2051
3140XB-2Z-2	FN FM7991 - RMBS			4	1.A	3,816,757	85.4780	3,125,503	3,656,500	3,810,522	0	418	0	0	2.500	1.994	MON	7,618	91,412	07/27/2021	07/01/2051
3140XB-X7-0	FN FM7901 - RMBS			4	1.A	1,899,812	85.5368	1,556,223	1,819,362	1,896,512	0	482	0	0	2.500	1.991	MON	3,790	45,484	07/07/2021	07/01/2051
3140XC-B8-0	FN FM8162 - RMBS			4	1.A	1,827,885	85.5456	1,491,879	1,743,957	1,828,139	0	3,140	0	0	2.500	1.923	MON	3,633	43,599	07/29/2021	07/01/2051
3140XC-JP-4	FN FM8369 - RMBS			4	1.A	2,814,419	85.3501	2,302,800	2,698,065	2,811,620	0	1,984	0	0	2.500	1.994	MON	5,621	67,452	08/10/2021	08/01/2051
3140XG-U3-1	FN FS1501 - RMBS			4	1.A	644,513	94.6675	603,730	637,737	645,363	0	850	0	0	4.000	3.832	MON	2,126	17,006	04/14/2022	08/01/2051
3140XH-WC-7	FN FS2442 - RMBS			4	1.A	1,477,424	94.4434	1,387,956	1,469,617	1,477,230	0	(195)	0	0	4.000	3.930	MON	4,899	19,595	08/05/2022	07/01/2052
31418C-CP-7	FN MA2777 - RMBS	CF		4	1.A	888,378	88.6986	801,250	903,340	875,074	0	(11,321)	0	0	3.000	3.439	MON	2,258	27,100	01/22/2018	10/01/2046
31418C-T9-5	FN MA3275 - RMBS			4	1.A	1,712,612	89.1146	1,552,878	1,742,562	1,695,155	0	(14,901)	0	0	3.000	3.373	MON	4,356	52,277	01/29/2018	02/01/2048
31418D-2N-1	FN MA4380 - RMBS			4	1.A	1,574,370	88.0123	1,319,853	1,499,623	1,585,793	0	16,223	0	0	3.000	2.314	MON	3,749	44,989	07/08/2021	07/01/2051
31418D-C6-7	FN MA3692 - RMBS			4	1.A	331,676	92.1574	298,938	324,378	350,392	0	11,921	0	0	3.500	2.479	MON	946	11,353	07/15/2019	07/01/2049
31418D-YC-0	FN MA4306 - RMBS			4	1.A	1,642,189	85.0924	1,356,060	1,593,633	1,645,238	0	2,788	0	0	2.500	2.108	MON	3,320	39,841	03/12/2021	04/01/2051
31418D-Z8-8	FN MA4366 - RMBS			4	1.A	1,732,497	87.8429	1,464,442	1,667,115	1,730,541	0	3,431	0	0	2.500	1.877	MON	3,473	41,678	05/20/2021	06/01/2041
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						130,495,439	XXX	114,770,957	128,276,799	130,672,387	0	265,238	0	0	XXX	XXX	XXX	343,349	2,967,757	XXX	XXX
3140J7-XA-8	FN BM3372 - CMBS/RMBS			4	1.A	1,054,509	93.9415	927,610	987,434	1,070,306	0	(13,551)	0	0	3.282	1.409	MON	2,791	33,807	02/08/2021	01/01/2028
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,054,509	XXX	927,610	987,434	1,070,306	0	(13,551)	0	0	XXX	XXX	XXX	2,791	33,807	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						251,852,835	XXX	215,467,044	249,628,542	251,990,038	0	256,733	0	0	XXX	XXX	XXX	986,433	5,477,294	XXX	XXX
00081T-AK-4	ACCO BRANDS CORP			1,2	3.C FE	118,352	82.5000	115,500	140,000	115,500	(3,138)	286	0	0	4.250	7.357	MS	1,752	0	11/22/2022	03/15/2029
00182E-BM-0	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)		C		1.E FE	599,208	82.9097	497,458	600,000	599,416	0	74	0	0	2.550	2.565	FA	5,865	15,300	02/06/2020	02/13/2030
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD		C	2	1.G FE	500,000	97.2306	486,153	500,000	500,000	0	0	0	0	5.548	5.548	FA	10,788	0	08/02/2022	08/11/2032
00185A-AF-1	AON PLC		C	1,2	2.A FE	3,034,110	97.6369	2,929,106	3,000,000	3,007,302	0	(5,783)	0	0	3.500	3.294	JD	4,958	105,000	01/19/2018	06/14/2024

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
001877-AA-7	API GROUP DE INC			1,2	4.B FE	58,153	82.8820	58,017	70,000	57,922	(382)	152	0	0	4.125	7.393	JJ	1,331	0	11/22/2022	07/15/2029
001940-AC-9	ATS CORP		C	1,2	4.B FE	55,759	86.2760	56,079	65,000	55,888	0	129	0	0	4.125	7.049	JD	119	1,341	11/22/2022	12/15/2028
00206R-DQ-2	AT&T INC			1,2	2.B FE	988,060	97.4004	974,004	1,000,000	989,378	0	1,318	0	0	4.250	4.533	MS	14,167	21,250	06/13/2022	03/01/2027
00206R-HW-5	AT&T INC			1,2	2.B FE	998,410	95.5665	955,665	1,000,000	998,636	0	226	0	0	3.800	3.836	FA	14,356	19,000	05/23/2022	02/15/2027
00253X-AA-9	AADVANTAGE LOYALTY IP LTD			1	3.B FE	161,136	96.1378	161,374	167,857	161,180	(112)	156	0	0	5.500	6.833	JAJO	1,831	0	12/30/2022	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY IP LTD			1	3.B FE	140,146	91.2192	141,390	155,000	140,212	(168)	234	0	0	5.750	7.650	JAJO	1,758	0	12/06/2022	04/20/2029
002824-BQ-2	ABBOTT LABORATORIES			1,2	1.E FE	197,134	79.7302	159,460	200,000	197,814	0	273	0	0	1.400	1.555	JD	8	2,800	06/22/2020	06/30/2030
00287Y-AY-5	ABBVIE INC			1,2	2.A FE	498,090	94.4956	472,478	500,000	499,295	0	195	0	0	3.200	3.245	MN	2,089	16,000	05/09/2016	05/14/2026
00287Y-CX-5	ABBVIE INC			1,2	2.C FE	2,117,320	97.5420	1,950,840	2,000,000	2,030,100	0	(14,730)	0	0	3.800	3.002	MS	22,378	76,000	07/25/2016	03/15/2025
00404A-AN-9	ACADIA HEALTHCARE COMPANY INC			1,2	4.B FE	118,387	94.8500	118,563	125,000	117,892	(601)	106	0	0	5.500	6.644	JJ	3,438	0	12/08/2022	07/01/2028
004498-AB-7	ACI WORLDWIDE INC			1,2	4.B FE	52,394	96.8750	53,281	55,000	52,503	0	109	0	0	5.750	7.195	FA	1,195	0	10/27/2022	08/15/2026
00507V-AP-4	ACTIVISION BLIZZARD INC			1,2	2.A FE	464,340	78.2505	391,253	500,000	469,806	0	3,560	0	0	1.350	2.207	MS	1,988	6,750	06/15/2021	09/15/2030
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		C	1,2	4.C FE	186,818	93.0980	186,196	200,000	186,196	(920)	298	0	0	4.875	6.914	FA	3,683	0	11/23/2022	08/15/2026
00724F-AC-5	ADOBE INC			1,2	1.E FE	195,092	97.2436	194,487	200,000	195,282	0	190	0	0	3.250	4.447	FA	2,708	0	11/28/2022	02/01/2025
00724P-AD-1	ADOBE INC			1,2	1.E FE	598,194	85.5126	513,075	600,000	598,677	0	170	0	0	2.300	2.334	FA	5,750	13,800	01/22/2020	02/01/2030
00751Y-AF-3	ADVANCE AUTO PARTS INC			1,2	2.B FE	398,688	84.1472	336,589	400,000	399,093	0	181	0	0	1.750	1.800	AO	1,750	7,000	09/22/2020	10/01/2027
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC			1,2	3.C FE	36,974	93.2500	37,300	40,000	37,039	0	66	0	0	5.000	6.852	MS	506	0	11/16/2022	09/30/2027
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	501,650	81.1523	405,761	500,000	501,399	0	(178)	0	0	2.100	2.058	JD	788	10,500	07/21/2021	06/04/2030
00846U-AN-1	AGILENT TECHNOLOGIES INC			1,2	2.A FE	1,090,362	80.8604	889,464	1,100,000	1,091,924	0	879	0	0	2.300	2.399	MS	7,660	25,300	03/16/2021	03/12/2031
009158-AV-8	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	2,134,219	97.7635	2,101,915	2,150,000	2,146,896	0	1,878	0	0	3.350	3.445	JJ	30,210	72,025	07/13/2015	07/31/2024
010392-FK-9	ALABAMA POWER CO			1	1.E FE	997,170	98.6798	986,798	1,000,000	999,702	0	315	0	0	3.550	3.583	JD	2,958	35,500	12/03/2013	12/01/2023
013092-AB-7	ALBERTSONS COMPANIES INC			1,2	3.C FE	199,750	95.0680	190,136	200,000	190,136	(9,699)	27	0	0	5.875	5.894	FA	4,439	11,750	08/05/2019	02/15/2028
013092-AG-6	ALBERTSONS COMPANIES INC			1,2	3.C FE	324,600	83.8990	276,867	330,000	276,867	(48,969)	586	0	0	3.500	3.730	MS	3,401	11,550	12/02/2020	03/15/2029
013817-AW-1	HOWMET AEROSPACE INC			1,2	3.A FE	109,915	98.7500	108,625	110,000	108,625	(1,293)	3	0	0	5.125	5.168	AO	1,409	5,125	12/06/2022	10/01/2024
013822-AG-6	ALCOA NEDERLAND HOLDING BV		C	1,2	2.C FE	179,888	88.6529	159,575	180,000	179,912	0	14	0	0	4.125	4.134	MS	1,877	7,425	03/09/2021	03/31/2029
01400E-AB-9	ALCON FINANCE CORP			1,2	2.B FE	1,412,372	87.2987	1,222,182	1,400,000	1,410,270	0	(1,468)	0	0	3.000	2.872	MS	11,433	42,000	03/18/2021	09/23/2029
01400E-AD-5	ALCON FINANCE CORP			1,2	2.B FE	672,187	85.1845	553,699	650,000	668,695	0	(2,390)	0	0	2.600	2.164	MN	1,596	16,900	07/08/2021	05/27/2030
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		A	1,2	2.B FE	3,635,864	92.5692	3,425,062	3,700,000	3,661,941	0	7,215	0	0	3.550	3.791	JJ	56,553	131,350	11/20/2018	07/26/2027
01741R-AH-5	ATI INC			1,2	4.B FE	55,435	95.6285	57,377	60,000	55,514	0	79	0	0	5.875	7.733	JD	294	1,763	11/22/2022	12/01/2027
019736-AE-7	ALLISON TRANSMISSION INC			1,2	3.A FE	93,063	92.7303	92,730	100,000	92,730	(491)	158	0	0	4.750	6.428	AO	1,188	0	11/14/2022	10/01/2027
019736-AF-4	ALLISON TRANSMISSION INC			1,2	3.A FE	93,898	93.9100	93,910	100,000	93,910	(87)	99	0	0	5.875	7.055	JD	490	2,938	11/14/2022	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC			1,2	3.B FE	40,982	82.2500	41,125	50,000	40,962	(111)	90	0	0	3.750	6.640	JJ	786	0	12/06/2022	01/30/2031
02005N-BF-6	ALLY FINANCIAL INC			2	3.A FE	103,580	96.8973	101,742	105,000	101,742	(1,885)	47	0	0	5.750	6.252	MN	688	0	12/06/2022	11/20/2025
02154C-AH-6	ALTICE FINANCING SA		C	1,2	4.B FE	169,110	78.6563	157,313	200,000	157,313	(11,991)	194	0	0	5.750	8.862	FA	4,344	0	12/08/2022	08/15/2029
02156L-AC-5	ALTICE FRANCE SA		C	1,2	4.B FE	158,250	78.3120	156,624	200,000	156,624	(2,744)	1,118	0	0	5.500	10.846	AO	2,322	0	10/25/2022	01/15/2028
023135-AZ-9	AMAZON.COM INC			1,2	1.D FE	2,993,036	96.9414	2,908,242	3,000,000	2,998,082	0	1,127	0	0	2.800	2.840	FA	30,100	84,000	06/08/2018	08/22/2024
02343U-AG-0	AMCOR FINANCE (USA) INC			1,2	2.B FE	2,460,982	94.7236	2,320,727	2,450,000	2,455,449	0	(1,638)	0	0	3.625	3.548	AO	15,542	88,813	06/13/2019	04/28/2026
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	599,736	81.5614	489,368	600,000	599,774	0	24	0	0	2.690	2.695	MN	1,614	16,140	05/18/2021	05/25/2031
02361D-AS-9	AMEREN ILLINOIS CO			1,2	1.F FE	499,550	95.5303	477,651	500,000	499,747	0	42	0	0	3.800	3.811	MN	2,428	19,000	05/14/2018	05/15/2028
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC			1,2	4.B FE	111,131	90.2200	108,264	120,000	108,264	(3,088)	221	0	0	6.500	8.557	AO	1,950	0	11/14/2022	04/01/2027
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC			1,2	4.B FE	75,849	80.7826	72,704	90,000	72,704	(3,377)	232	0	0	5.000	8.011	AO	1,125	0	11/07/2022	10/01/2029
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			1,2	3.B FE	80,091	89.2200	80,298	90,000	80,189	(69)	166	0	0	4.000	6.557	JJ	1,660	0	12/06/2022	01/15/2028
025816-CF-4	AMERICAN EXPRESS CO			2	1.F FE	1,026,270	94.2508	942,508	1,000,000	1,013,502	0	(3,861)	0	0	3.125	2.695	MN	3,559	31,250	07/25/2019	05/20/2026
025816-CP-2	AMERICAN EXPRESS CO			2	1.F FE	1,286,807	93.7294	1,195,050	1,275,000	1,280,697	0	(1,205)	0	0	3.300	3.187	MN	6,779	42,075	07/18/2017	05/03/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025816-CV-9	AMERICAN EXPRESS CO				1.F FE	449,955	98.0032	441,014	450,000	449,970	0	15	0	0	3.375	3.380	MN	2,447	7,594	04/28/2022	05/03/2024
02665W-CJ-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	1,497,405	99.2420	1,488,630	1,500,000	1,499,702	0	542	0	0	3.450	3.488	JJ	24,006	51,750	07/11/2018	07/14/2023
02665W-DW-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	1,001,274	86.3049	863,049	1,000,000	1,000,968	0	(175)	0	0	2.000	1.980	MS	5,389	20,000	03/24/2021	03/24/2028
026874-CY-1	AMERICAN INTERNATIONAL GROUP INC			1	2.B FE	317,143	98.9582	292,916	296,000	299,445	0	(2,974)	0	0	4.125	3.061	FA	4,613	12,210	07/12/2016	02/15/2024
03073E-AT-2	AMERISOURCEBERGEN CORP			1,2	2.A FE	1,596,688	83.1578	1,330,526	1,600,000	1,597,200	0	301	0	0	2.700	2.724	MS	12,720	43,200	03/25/2021	03/15/2031
03076C-AF-3	AMERIPRISE FINANCIAL INC			1	1.G FE	3,039,950	99.3080	2,979,240	3,000,000	3,003,788	0	(4,668)	0	0	4.000	3.835	AO	25,333	120,000	11/12/2013	10/15/2023
030981-AJ-3	AMERIGAS PARTNERS LP			1,2	4.A FE	105,387	94.9709	104,468	110,000	104,468	(1,055)	136	0	0	5.875	7.164	FA	2,352	0	12/06/2022	08/20/2026
031162-CU-2	AMGEN INC			1,2	2.A FE	1,005,743	84.3656	843,656	1,000,000	1,004,738	0	(627)	0	0	2.450	2.375	FA	8,847	24,500	05/13/2021	02/21/2030
031162-CW-8	AMGEN INC			1,2	2.A FE	1,227,054	81.7203	980,644	1,200,000	1,222,248	0	(2,593)	0	0	2.300	2.043	FA	9,660	27,600	06/17/2021	02/25/2031
031652-BK-5	AMKOR TECHNOLOGY INC			1,2	3.B FE	90,963	98.9619	94,014	95,000	92,439	0	442	0	0	6.625	7.313	MS	1,853	6,294	06/03/2019	09/15/2027
032654-AN-5	ANALOG DEVICES INC			1,2	1.G FE	144,587	95.5422	143,313	150,000	144,625	0	38	0	0	3.500	4.506	JD	379	0	12/19/2022	12/05/2026
032654-AZ-8	ANALOG DEVICES INC			1,2	1.G FE	190,894	94.3164	188,633	200,000	190,950	0	56	0	0	3.450	4.585	JD	307	0	12/19/2022	06/15/2027
03674X-AQ-9	ANTERO RESOURCES CORP			1,2	3.A FE	74,488	100.5746	74,425	74,000	74,172	(314)	(1)	0	0	7.625	7.487	FA	2,351	3,355	12/20/2022	02/01/2029
03674X-AS-5	ANTERO RESOURCES CORP			1,2	3.A FE	54,409	92.7110	50,991	55,000	50,991	(3,423)	5	0	0	5.375	5.550	MS	985	3,023	12/06/2022	03/01/2030
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP			1,2	3.C FE	121,260	91.4240	118,851	130,000	118,851	(2,550)	141	0	0	5.375	6.653	JD	311	3,494	12/06/2022	06/15/2029
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP			1,2	3.C FE	94,406	101.2248	91,102	90,000	91,102	(3,083)	(220)	0	0	7.875	5.671	MN	906	0	11/14/2022	05/15/2026
03740L-AA-0	AON CORP			1,2	2.A FE	997,120	79.4081	794,081	1,000,000	997,477	0	264	0	0	2.050	2.082	FA	7,289	20,500	08/18/2021	08/23/2031
037735-CU-9	APPALACHIAN POWER CO			1,2	1.G FE	1,856,077	96.4357	1,827,456	1,895,000	1,884,211	0	4,200	0	0	3.400	3.649	JD	5,369	64,430	07/13/2015	06/01/2025
037833-BG-4	APPLE INC			1	1.B FE	727,905	96.7030	725,273	750,000	728,483	0	578	0	0	3.200	4.492	MN	3,200	0	12/06/2022	05/13/2025
038522-AQ-1	ARAMARK SERVICES INC			1,2	4.A FE	60,579	93.2935	60,641	65,000	60,621	(18)	60	0	0	5.000	6.573	FA	1,354	0	12/06/2022	02/01/2028
03938L-AZ-7	ARCELORMITTAL SA		C	1	2.C FE	98,991	101.8888	101,889	100,000	99,266	0	272	0	0	6.125	6.458	JD	510	6,125	05/27/2015	06/01/2025
039483-BL-5	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	1,657,272	92.8359	1,596,778	1,720,000	1,692,523	0	7,107	0	0	2.500	2.970	FA	16,722	43,000	09/21/2017	08/11/2026
039524-AA-1	ARCHES BUYER INC			1,2	4.B FE	62,050	78.2101	58,658	75,000	58,658	(3,597)	204	0	0	4.250	8.200	JD	266	1,488	12/06/2022	06/01/2028
03959K-AC-4	ARCHROCK PARTNERS LP			1,2	4.B FE	65,663	91.5015	64,051	70,000	64,051	(1,693)	81	0	0	6.250	7.678	AO	1,094	0	12/06/2022	04/01/2028
03966V-AA-5	ARCONIC CORP (PITTSBURGH)			1,2	3.C FE	83,362	93.8265	84,444	90,000	83,394	(85)	117	0	0	6.125	7.869	FA	2,083	0	12/06/2022	02/15/2028
03966V-AB-3	ARCONIC CORP (PITTSBURGH)			1,2	3.A FE	78,871	98.3097	78,648	80,000	78,648	(262)	38	0	0	6.000	6.630	MN	613	0	12/05/2022	05/15/2025
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC		C	1,2	3.C FE	209,240	86.6223	203,563	235,000	203,342	(6,611)	700	5,465	0	4.125	7.410	MN	1,239	1,444	12/08/2022	08/15/2026
040555-CV-4	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	2,388,475	90.3331	2,258,327	2,500,000	2,452,247	0	11,998	0	0	2.550	3.100	MS	18,771	63,750	04/19/2017	09/15/2026
04342J-AA-5	ASB BANK LTD		C	2	1.G FE	500,000	94.3690	471,845	500,000	500,000	0	0	0	0	5.284	5.284	JD	1,027	13,210	06/08/2022	06/17/2032
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC			1,2	3.B FE	150,505	84.2640	134,822	160,000	134,822	(15,838)	156	0	0	4.625	5.620	MN	946	4,574	11/16/2022	11/15/2029
046353-AL-2	ASTRAZENECA PLC		C	1	1.G FE	1,977,200	96.5895	1,931,790	2,000,000	1,992,606	0	2,406	0	0	3.375	3.511	MN	8,438	67,500	12/16/2015	11/16/2025
04636N-AE-3	ASTRAZENECA FINANCE LLC			1,2	1.G FE	199,660	86.0038	172,008	200,000	199,734	0	47	0	0	1.750	1.776	MN	321	3,500	05/25/2021	05/28/2028
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.A FE	1,213,444	90.4778	1,085,734	1,200,000	1,208,010	0	(3,081)	0	0	2.950	2.671	JJ	15,635	35,400	03/12/2021	07/22/2030
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.A FE	1,005,540	73.6395	736,395	1,000,000	1,004,496	0	(509)	0	0	2.570	2.507	MN	2,570	25,700	11/18/2020	11/25/2035
052769-AG-1	AUTODESK INC			1,2	2.A FE	1,199,688	86.2697	1,035,237	1,200,000	1,199,767	0	27	0	0	2.850	2.853	JJ	15,770	34,200	01/08/2020	01/15/2030
053332-AY-8	AUTOZONE INC			1,2	2.B FE	299,736	96.8992	290,698	300,000	299,876	0	51	0	0	3.625	3.644	AO	2,296	10,875	03/26/2020	04/15/2025
053332-BA-9	AUTOZONE INC			1,2	2.B FE	1,356,362	77.6857	1,087,600	1,400,000	1,364,132	0	4,018	0	0	1.650	1.993	JJ	10,652	23,100	03/15/2021	01/15/2031
05348E-AY-5	AVALONBAY COMMUNITIES INC			1,2	1.G FE	394,076	91.7283	366,913	400,000	397,353	0	650	0	0	2.900	3.087	AO	2,449	11,600	08/23/2017	10/15/2026
05352T-AA-7	AVANTOR FUNDING INC			1,2	3.C FE	118,692	90.8640	118,123	130,000	118,123	(750)	181	0	0	4.625	6.489	JJ	2,772	0	12/06/2022	07/15/2028
053611-AM-1	AVERY DENNISON CORP			1,2	2.B FE	597,552	76.3534	458,121	600,000	597,839	0	211	0	0	2.250	2.294	FA	5,100	13,388	08/10/2021	02/15/2032
05368V-AA-4	AVIENT CORP			1,2	3.C FE	48,450	97.7509	48,875	50,000	48,435	(39)	24	0	0	7.125	7.662	FA	1,395	0	12/06/2022	08/01/2030
053773-BC-0	AVIS BUDGET CAR RENTAL LLC			2	4.A FE	180,375	90.7000	176,865	195,000	176,865	(3,952)	442	0	0	5.750	7.678	JJ	5,170	0	11/02/2022	07/15/2027
053773-BF-3	AVIS BUDGET CAR RENTAL LLC			1,2	4.B FE	61,942	85.5439	59,881	70,000	59,881	(2,167)	105	0	0	5.375	7.725	MS	1,254	0	12/06/2022	03/01/2029
05453G-AC-9	AXALTA COATING SYSTEMS LLC			1,2	4.A FE	122,996	82.5145	123,772	150,000	123,304	0	308	0	0	3.375	6.999	FA	1,913	0	11/28/2022	02/15/2029
05508W-AB-1	B&G FOODS INC			1,2	5.A FE	153,378	76.6888	153,378	200,000	153,378	0	1,194	47,816	0	5.250	7.944	MS	3,092	10,500	09/12/2019	09/15/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05523R-AF-4	BAE SYSTEMS PLC		C	1,2	2.A FE	1,194,068	77.7933	933,520	1,200,000	1,194,827	0	560	0	0	1.900	1.956	FA	8,613	22,800	07/22/2021	02/15/2031
05565E-AH-8	BMW US CAPITAL LLC			1,2	1.F FE	2,918,820	93.5278	2,805,833	3,000,000	2,965,337	0	9,895	0	0	2.800	3.174	AO	18,667	84,000	01/09/2018	04/11/2026
05578A-AN-8	BPCE SA		C		1.E FE	632,688	83.8024	502,815	600,000	627,543	0	(3,781)	0	0	2.700	1.970	AO	4,050	16,200	08/18/2021	10/01/2029
05578A-E4-6	BPCE SA		C		1.E FE	748,118	97.3833	730,375	750,000	748,270	0	152	0	0	4.750	4.807	JJ	16,031	0	07/11/2022	07/19/2027
05583J-AJ-1	BPCE SA		C	2,5	2.A FE	1,000,000	75.2622	752,622	1,000,000	1,000,000	0	0	0	0	2.277	2.277	JJ	10,183	22,770	01/12/2021	01/20/2032
05605H-AC-4	BWX TECHNOLOGIES INC			1,2	3.C FE	90,000	87.5197	78,768	90,000	78,768	(11,232)	0	0	0	4.125	4.125	AO	784	3,713	03/29/2021	04/15/2029
06051G-FU-8	BANK OF AMERICA CORP				2.A FE	1,002,000	98.0672	980,672	1,000,000	1,000,962	0	(277)	0	0	4.450	4.417	MS	14,586	44,500	07/23/2018	03/03/2026
06051G-HV-4	BANK OF AMERICA CORP			1,2,5	1.G FE	1,000,000	86.2332	862,332	1,000,000	1,000,000	0	0	0	0	3.194	3.194	JJ	14,018	31,940	07/18/2019	07/23/2030
06051G-KP-3	BANK OF AMERICA CORP			1,2,5	1.G FE	300,000	95.7701	287,310	300,000	300,000	0	0	0	0	4.376	4.378	AO	2,334	6,564	04/21/2022	04/27/2028
06051G-LA-5	BANK OF AMERICA CORP			1,2,5	1.G FE	500,000	98.8115	494,057	500,000	500,000	0	0	0	0	4.827	4.830	JJ	10,660	0	07/19/2022	07/22/2026
06368D-3S-1	BANK OF MONTREAL		C	1	1.F FE	699,839	97.1115	679,781	700,000	699,868	0	29	0	0	3.700	3.708	JD	1,727	12,950	05/31/2022	06/07/2025
06368L-AP-1	BANK OF MONTREAL		C	1	1.F FE	499,685	98.7126	493,563	500,000	499,731	0	46	0	0	4.250	4.283	MS	6,316	0	09/07/2022	09/14/2024
06368L-AQ-9	BANK OF MONTREAL		C	1,2	1.F FE	299,868	99.1239	297,372	300,000	299,875	0	7	0	0	4.700	4.710	MS	4,191	0	09/07/2022	09/14/2027
06405L-AC-5	BANK OF NEW YORK MELLON			1,2,5	1.C FE	750,000	100.2719	752,039	750,000	750,000	0	0	0	0	5.224	5.229	MN	4,245	0	11/15/2022	11/21/2025
06406R-BJ-5	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	500,000	98.5560	492,780	500,000	500,000	0	0	0	0	4.414	4.417	JJ	9,502	0	07/19/2022	07/24/2026
06406R-BL-0	BANK OF NEW YORK MELLON CORP			1,2,5	1.F FE	350,000	103.2451	361,358	350,000	350,000	0	0	0	0	5.802	5.805	AO	3,723	0	10/18/2022	10/25/2028
06406Y-AA-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	2,007,920	89.6934	1,793,868	2,000,000	2,005,470	0	(749)	0	0	3.300	3.253	FA	23,467	66,000	05/30/2019	08/23/2029
064159-4B-9	BANK OF NOVA SCOTIA		C	1	1.F FE	998,720	79.5057	795,057	1,000,000	998,907	0	117	0	0	2.150	2.164	FA	8,958	23,710	06/21/2021	08/01/2031
064159-MK-9	BANK OF NOVA SCOTIA		C		1.F FE	2,497,725	98.3738	2,459,345	2,500,000	2,499,479	0	453	0	0	3.400	3.419	FA	33,056	85,000	02/06/2019	02/11/2024
071734-AL-1	BAUSCH HEALTH COMPANIES INC		C	1,2	6. FE	156,500	48.0034	96,007	200,000	96,007	(59,974)	(1,126)	18,644	0	5.250	6.257	FA	3,967	10,500	03/29/2021	02/15/2031
071734-AM-9	BAUSCH HEALTH COMPANIES INC		C	1,2	6. FE	117,878	47.9248	71,887	150,000	71,887	(45,754)	(767)	13,967	0	5.000	6.085	FA	2,833	7,500	11/20/2020	02/15/2029
072863-AE-3	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	1,500,000	92.4103	1,386,154	1,500,000	1,500,000	0	0	0	0	2.650	2.650	MN	5,079	39,750	04/06/2016	11/15/2026
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	723,960	77.4839	573,381	740,000	726,420	0	1,567	0	0	1.777	2.030	MN	1,680	13,150	06/02/2021	11/15/2030
07330M-AB-3	TRUIST BANK			2	1.F FE	3,009,390	96.1036	2,883,109	3,000,000	3,001,785	0	(832)	0	0	3.625	3.595	MS	31,719	108,750	06/26/2018	09/16/2025
073730-AG-8	BEAM SUNTORY INC			1,2	2.B FE	2,479,200	99.0375	2,475,938	2,500,000	2,498,423	0	3,398	0	0	3.250	3.392	JD	3,611	81,250	11/15/2016	06/15/2023
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	199,122	78.4926	156,985	200,000	199,227	0	76	0	0	2.150	2.197	FA	1,624	4,336	08/09/2021	02/15/2032
080807-AA-8	BELROSE FUNDING TRUST			1,2	2.A FE	200,500	75.9594	151,919	200,000	200,393	0	(48)	0	0	2.330	2.301	FA	1,760	4,660	09/15/2020	08/15/2030
081437-AT-2	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	200,000	81.5216	163,043	200,000	200,000	0	0	0	0	2.630	2.630	JD	175	5,260	06/12/2020	06/19/2030
085770-AA-3	BERRY GLOBAL INC			1,2	2.C FE	100,000	96.1367	96,137	100,000	100,000	0	0	0	0	4.875	4.873	JJ	2,248	4,875	05/17/2019	07/15/2026
085770-AB-1	BERRY GLOBAL INC			1,2	3.B FE	93,809	97.5751	92,696	95,000	92,628	(1,212)	31	0	0	5.625	5.932	JJ	2,464	2,813	11/14/2022	07/15/2027
08652B-AB-5	BEST BUY CO INC			1,2	2.A FE	1,686,390	79.2869	1,347,877	1,700,000	1,689,160	0	1,277	0	0	1.950	2.039	AO	8,288	33,150	10/29/2020	10/01/2030
08949L-AB-6	BIG RIVER STEEL LLC			1,2	3.C FE	58,350	95.2726	57,164	60,000	57,164	(1,203)	16	0	0	6.625	7.184	JJ	1,667	0	12/07/2022	01/31/2029
092113-AR-0	BLACK HILLS CORP			1,2	2.A FE	398,624	85.0511	340,205	400,000	399,035	0	126	0	0	3.050	3.090	AO	2,576	12,200	09/26/2019	10/15/2029
092174-AA-9	BLACK KNIGHT INFOSERV LLC			1,2	3.C FE	44,574	89.1200	44,560	50,000	44,560	(94)	80	0	0	3.625	5.871	MS	604	0	12/06/2022	09/01/2028
09247X-AQ-4	BLACKROCK INC			1,2	1.D FE	399,680	85.5265	342,106	400,000	399,758	0	30	0	0	2.400	2.409	AO	1,627	9,600	01/16/2020	04/30/2030
09256B-AJ-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	1,975,820	90.2567	1,805,135	2,000,000	1,987,476	0	2,399	0	0	3.150	3.294	AO	15,575	63,000	11/10/2017	10/02/2027
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	598,302	81.5581	489,349	600,000	598,627	0	232	0	0	1.625	1.668	FA	3,954	9,750	07/29/2021	08/05/2028
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	396,404	73.7275	294,910	400,000	396,842	0	313	0	0	2.000	2.096	JJ	3,356	7,889	07/29/2021	01/30/2032
095796-AH-1	BLUE RACER MIDSTREAM LLC			1,2	4.A FE	74,905	99.2554	74,442	75,000	74,442	(471)	8	0	0	7.625	7.670	JD	254	2,859	11/22/2022	12/15/2025
09659W-2K-9	BNP PARIBAS SA		C	2,5	1.G FE	629,790	82.2675	493,605	600,000	624,984	0	(3,224)	0	0	3.052	2.405	JJ	8,546	18,312	06/28/2021	01/13/2031
096630-AD-0	BOARDWALK PIPELINES LP			1,2	2.C FE	651,675	98.8429	642,479	650,000	652,393	0	(441)	0	0	4.950	4.720	JD	1,430	19,800	07/25/2022	12/15/2024
096630-AG-3	BOARDWALK PIPELINES LP			1,2	2.C FE	748,920	94.3398	707,548	750,000	749,303	0	92	0	0	4.800	4.817	MN	5,800	36,000	05/21/2019	05/03/2029
097023-CS-2	BOEING CO			1,2	2.C FE	398,600	99.8139	399,256	400,000	398,663	0	63	1,400	0	4.508	4.572	MN	3,005	18,032	04/30/2020	05/01/2023
097023-CT-0	BOEING CO			1,2	2.C FE	390,760	99.0797	396,319	400,000	390,907	0	(471)	8,622	0	4.875	5.122	MN	3,250	19,500	04/30/2020	05/01/2025
097751-BT-7	BOMBARDIER INC		C	1,2	4.C FE	171,593	96.9995	169,749	175,000	169,749	(1,887)	44	0	0	7.875	8.414	AO	2,909	0	12/20/2022	04/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09951L-AB-9	BOOZ ALLEN HAMILTON INC			1,2	3.C FE	127,180	88.0144	112,658	128,000	112,658	(14,613)	92	0	0	4.000	4.101	JJ	2,560	2,560	01/28/2022	07/01/2029
100743-AL-7	BOSTON GAS CO			1,2	2.A FE	200,000	85.9778	171,956	200,000	200,000	0	0	0	0	3.001	3.001	FA	2,501	6,002	07/24/2019	08/01/2029
10112R-AX-2	BOSTON PROPERTIES LP			1,2	2.A FE	647,757	94.8369	640,149	675,000	662,301	0	3,773	0	0	3.650	4.308	FA	10,266	24,638	11/20/2018	02/01/2026
103557-AC-8	BOYNE USA INC			1,2	4.B FE	103,298	88.5044	101,780	115,000	101,780	(1,641)	123	0	0	4.750	6.718	MN	698	0	12/08/2022	05/15/2029
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	643,549	87.9314	567,157	645,000	644,002	0	284	0	0	1.550	1.597	MN	1,028	9,998	05/17/2021	05/24/2026
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	599,298	82.5911	495,547	600,000	599,441	0	95	0	0	2.000	2.018	JD	100	12,000	06/21/2021	06/28/2028
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	1,730,192	92.7817	1,623,679	1,750,000	1,739,494	0	2,114	0	0	3.700	3.847	JD	1,619	64,750	05/01/2018	06/22/2027
109696-AA-2	BRINKS CO			1,2	3.C FE	59,896	91.5000	59,475	65,000	59,475	(512)	90	0	0	4.625	6.526	AO	635	0	12/06/2022	10/15/2027
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	993,200	97.2749	972,749	1,000,000	993,702	0	502	0	0	5.125	5.250	JD	3,844	25,625	06/21/2022	12/04/2028
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	997,170	84.9222	849,222	1,000,000	997,950	0	264	0	0	2.900	2.933	JD	2,417	29,000	12/04/2019	12/01/2029
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	1,005,610	81.7531	817,531	1,000,000	1,004,802	0	(532)	0	0	2.600	2.534	MN	4,333	26,000	06/17/2021	05/01/2031
114259-AT-1	BROOKLYN UNION GAS CO			1,2	2.A FE	500,000	90.1509	450,754	500,000	500,000	0	0	0	0	3.865	3.865	MS	6,281	19,325	02/27/2019	03/04/2029
115236-AC-5	BROWN & BROWN INC			1,2	2.C FE	1,213,926	76.5146	918,176	1,200,000	1,211,240	0	(1,287)	0	0	2.375	2.245	MS	8,392	28,500	11/16/2020	03/15/2031
118230-AQ-4	BUCKEYE PARTNERS LP			1,2	3.B FE	62,623	89.4700	62,629	70,000	62,629	(192)	198	0	0	3.950	6.990	JD	230	1,284	12/06/2022	12/01/2026
118230-AU-5	BUCKEYE PARTNERS LP			1,2	3.B FE	76,159	87.8996	74,715	85,000	74,715	(1,602)	158	0	0	4.500	6.883	MS	1,275	0	11/22/2022	03/01/2028
12008R-AP-2	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	101,090	81.1611	101,451	125,000	101,278	(46)	234	0	0	4.250	7.116	FA	2,214	0	12/06/2022	02/01/2032
120568-AX-8	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	2,514,000	93.2682	2,331,705	2,500,000	2,505,420	0	(1,477)	0	0	3.250	3.183	FA	30,694	81,250	08/11/2016	08/15/2026
120568-BC-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	997,220	82.3409	823,409	1,000,000	997,623	0	249	0	0	2.750	2.782	MN	3,590	27,500	05/07/2021	05/14/2031
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	2,082,940	99.1811	1,983,623	2,000,000	2,005,090	0	(12,038)	0	0	3.850	3.227	MS	25,667	77,000	11/03/2015	09/01/2023
12429T-AD-6	MAUSER PACKAGING SOLUTIONS HOLDING CO			1,2	4.C FE	246,352	97.2234	247,920	255,000	246,934	(63)	644	0	0	5.500	8.114	AO	2,961	0	12/19/2022	04/15/2024
1248EP-BX-0	CCO HOLDINGS LLC			1,2	3.C FE	372,911	90.3750	379,575	420,000	373,737	(85)	910	0	0	5.000	7.645	FA	8,750	0	12/06/2022	02/01/2028
1248EP-CE-1	CCO HOLDINGS LLC			1,2	3.C FE	461,407	82.6155	466,778	565,000	458,277	(4,339)	1,209	0	0	4.500	7.680	FA	9,605	0	12/08/2022	08/15/2030
1248EP-CK-7	CCO HOLDINGS LLC			1,2	3.C FE	456,615	80.2115	376,994	470,000	376,994	(79,770)	149	0	0	4.250	4.641	FA	8,323	17,000	12/06/2022	02/01/2031
1248EP-CP-6	CCO HOLDINGS LLC			1,2	3.C FE	241,495	73.8045	188,201	255,000	188,201	(50,157)	98	0	0	4.250	4.817	JJ	4,997	7,768	12/06/2022	01/15/2034
124900-AD-3	CCL INDUSTRIES INC		C	1,2	2.B FE	997,520	82.5982	825,982	1,000,000	998,091	0	226	0	0	3.050	3.079	JD	2,542	30,500	05/27/2020	06/01/2030
12510C-AA-9	CD&R SMOKEY BUYER INC			1,2	4.C FE	90,060	85.8120	81,521	95,000	81,521	(8,763)	224	0	0	6.750	8.979	JJ	2,957	0	11/10/2022	07/15/2025
12513G-BF-5	CDW LLC			1,2	2.C FE	362,400	85.1690	306,608	360,000	361,798	0	(260)	0	0	3.250	3.160	FA	4,420	11,700	08/14/2020	02/15/2029
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.B FE	83,481	91.0415	86,489	95,000	83,770	(122)	412	0	0	8.000	12.537	MS	2,238	0	12/06/2022	03/15/2026
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.B FE	153,060	75.4037	159,102	211,000	152,027	(1,751)	719	0	0	5.250	10.630	MN	1,415	4,344	12/06/2022	05/15/2030
125523-CL-2	CIGNA CORP			1,2	2.A FE	678,412	83.9450	587,615	700,000	683,868	0	1,999	0	0	2.400	2.755	MS	4,947	16,800	03/12/2020	03/15/2030
125523-CM-0	CIGNA CORP			1,2	2.A FE	1,228,040	82.1022	985,226	1,200,000	1,224,082	0	(2,774)	0	0	2.375	2.098	MS	8,392	28,500	07/20/2021	03/15/2031
12556L-BJ-4	FIRST-CITIZENS BANK & TRUST CO			2,5	2.B FE	841,500	94.5797	851,217	900,000	857,841	0	10,552	0	0	2.969	4.678	MS	6,977	26,721	09/24/2019	09/27/2025
125896-BR-0	CMS ENERGY CORP			1,2	2.B FE	2,296,836	89.6706	2,062,425	2,300,000	2,298,617	0	311	0	0	2.950	2.966	FA	25,632	67,850	11/02/2016	02/15/2027
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	557,763	98.2918	550,434	560,000	559,615	0	753	0	0	1.950	2.088	JJ	5,430	10,920	06/24/2020	07/02/2023
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	273,540	97.0772	266,962	275,000	273,822	0	282	0	0	3.950	4.140	MN	1,147	5,431	05/17/2022	05/23/2025
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	993,107	100.3069	1,003,069	1,000,000	993,571	0	464	0	0	5.450	5.703	AO	11,657	0	10/07/2022	10/14/2025
12594K-AB-8	CNH INDUSTRIAL NV		C	1,2	2.B FE	499,805	93.8167	469,083	500,000	499,901	0	18	0	0	3.850	3.854	MN	2,460	19,250	06/28/2019	11/15/2027
126307-AY-3	CSC HOLDINGS LLC			1,2	5.A FE	149,000	67.7500	135,500	200,000	135,500	(13,861)	361	0	0	7.500	14.558	MS	4,417	0	12/09/2022	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC			1,2	4.A FE	284,288	81.7500	257,513	315,000	257,513	(27,279)	504	0	0	6.500	8.553	FA	8,531	0	11/14/2022	02/01/2029
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-DG-2	CVS HEALTH CORP			1,2	2.B FE	198,194	89.6938	179,388	200,000	198,738	0	168	0	0	3.250	3.357	FA	2,456	6,500	08/08/2019	08/15/2029
126650-DN-7	CVS HEALTH CORP			1,2	2.B FE	1,381,098	79.0609	1,106,853	1,400,000	1,384,515	0	1,862	0	0	1.750	1.906	FA	8,847	24,500	07/21/2021	08/21/2030
13057Q-AH-0	CALIFORNIA RESOURCES CORP			1,2	4.B FE	83,772	96.1040	81,688	85,000	81,688	(2,129)	45	0	0	7.125	7.637	FA	2,523	0	12/01/2022	02/01/2026
131347-CK-0	CALPINE CORP			1,2	3.A FE	129,199	95.2523	124,780	131,000	124,780	(5,431)	205	0	0	5.250	5.446	JD	573	7,267	07/13/2017	06/01/2026
13607H-6M-9	CANADIAN IMPERIAL BANK OF COMMERCE		C	1	1.F FE	749,615	97.7488	733,116	750,000	749,663	0	48	0	0	3.945	3.963	FA	12,082	0	08/05/2022	08/04/2025

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
13607H-R6-1	CANADIAN IMPERIAL BANK OF COMMERCE		C	1,2	1.F FE	961,620	93.9369	939,369	1,000,000	964,192	0	2,572	0	0	3.450	4.380	AO	8,050	17,250	08/31/2022	04/07/2027
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	2,189,924	95.6046	2,103,300	2,200,000	2,197,612	0	1,095	0	0	2.900	2.954	FA	26,583	63,800	04/28/2015	02/01/2025
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	399,280	93.6308	374,523	400,000	399,560	0	77	0	0	3.800	3.824	JJ	6,376	15,200	05/28/2019	01/31/2028
14040H-CA-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	1,995,680	98.7813	1,975,627	2,000,000	1,999,013	0	881	0	0	3.900	3.947	JJ	32,933	78,000	01/24/2019	01/29/2024
14040H-CG-8	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	600,000	72.1690	433,014	600,000	600,000	0	0	0	0	2.359	2.359	JJ	5,976	14,154	07/27/2021	07/29/2032
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	300,000	96.8412	290,524	300,000	300,000	0	0	0	0	4.927	4.929	MN	2,094	7,432	05/05/2022	05/10/2028
14040H-CU-7	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	500,000	98.0202	490,101	500,000	500,000	0	0	0	0	4.985	4.989	JJ	10,662	0	07/25/2022	07/24/2026
141781-BP-8	CARGILL INC			1,2	1.F FE	226,517	95.0496	228,119	240,000	228,342	0	1,825	0	0	0.400	5.054	FA	397	0	10/26/2022	02/02/2024
142339-AJ-9	CARLISLE COMPANIES INC			1,2	2.B FE	987,560	83.5111	835,111	1,000,000	990,743	0	1,148	0	0	2.750	2.894	MS	9,167	27,500	02/13/2020	03/01/2030
143658-BG-6	CARNIVAL CORP			1,2	4.A FE	55,867	99.8670	54,927	55,000	54,927	(929)	(12)	0	0	10.500	9.897	FA	2,406	0	11/30/2022	02/01/2026
143658-BQ-4	CARNIVAL CORP			1,2	3.C FE	95,485	81.5410	93,772	115,000	93,772	(1,941)	228	0	0	4.000	7.757	FA	1,917	0	11/30/2022	08/01/2028
144285-AL-7	CARPENTER TECHNOLOGY CORP			1,2	3.B FE	56,729	95.1030	57,062	60,000	56,631	(158)	60	0	0	6.375	7.575	JJ	1,764	0	11/22/2022	07/15/2028
14448C-AL-8	CARRIER GLOBAL CORP			1,2	2.C FE	599,760	82.8028	496,817	600,000	599,843	0	17	0	0	2.700	2.704	FA	6,120	16,200	06/16/2020	02/15/2031
14448C-AQ-7	CARRIER GLOBAL CORP			1,2	2.C FE	199,984	84.3789	168,758	200,000	199,991	0	1	0	0	2.722	2.723	FA	2,057	5,444	02/13/2020	02/15/2030
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC			1,2	4.A FE	119,310	79.6225	97,936	123,000	97,936	(22,097)	427	0	0	3.125	3.567	FA	1,452	3,844	04/14/2021	02/15/2029
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	997,710	92.4244	924,244	1,000,000	999,114	0	232	0	0	2.400	2.426	FA	9,467	24,000	09/07/2016	08/09/2026
150190-AE-6	CEDAR FAIR LP			1,2	4.C FE	120,352	89.8049	121,237	135,000	119,683	(820)	151	0	0	5.250	7.344	JJ	3,268	0	12/08/2022	07/15/2029
15135B-AR-2	CENTENE CORP			1,2	2.C FE	84,286	93.8775	79,796	85,000	84,534	0	83	0	0	4.250	4.374	JD	161	3,613	11/21/2019	12/15/2027
15135B-AT-8	CENTENE CORP			1,2	2.C FE	100,000	91.4189	91,419	100,000	100,000	0	0	0	0	4.625	4.624	JD	206	4,625	11/21/2019	12/15/2029
15135B-AW-1	CENTENE CORP			1,2	2.C FE	103,000	81.9749	84,434	103,000	103,000	0	0	0	0	3.000	3.000	AO	652	3,090	09/23/2020	10/15/2030
15135B-AY-7	CENTENE CORP			1,2	2.C FE	78,392	84.3222	80,106	95,000	78,786	0	394	0	0	2.450	6.131	JJ	1,073	0	11/02/2022	07/15/2028
15135B-AZ-4	CENTENE CORP			1,2	2.C FE	100,000	78.4125	78,412	100,000	100,000	2,000	0	0	0	2.625	2.625	FA	1,094	2,545	07/29/2021	08/01/2031
153527-AN-6	CENTRAL GARDEN & PET CO			1,2	3.B FE	211,500	81.9525	172,100	210,000	172,100	(39,117)	(131)	0	0	4.125	4.037	AO	1,829	8,663	10/01/2020	10/15/2030
156700-BB-1	LUMEN TECHNOLOGIES INC			1,2	4.A FE	230,301	86.9300	230,365	265,000	229,999	(1,135)	833	6,282	0	5.125	8.628	FA	5,131	2,306	12/06/2022	12/15/2026
156700-BC-9	LUMEN TECHNOLOGIES INC			1,2	3.A FE	152,572	84.7453	152,541	180,000	152,541	(741)	711	0	0	4.000	8.327	FA	2,720	0	12/06/2022	02/15/2027
16115Q-AF-7	CHART INDUSTRIES INC			1,2	4.A FE	27,625	100.4300	28,120	28,000	27,626	0	1	0	0	7.500	7.750	JJ	53	0	12/08/2022	01/01/2030
16115Q-AG-5	CHART INDUSTRIES INC			1,2	4.B FE	9,795	102.3840	10,238	10,000	9,795	0	1	0	0	9.500	9.875	JJ	24	0	12/08/2022	01/01/2031
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	399,144	73.8740	295,496	400,000	399,282	0	70	0	0	2.300	2.322	FA	3,833	9,200	11/19/2020	02/01/2032
163851-AE-8	CHEMOURS CO			1,2	3.B FE	110,903	92.3440	133,899	145,000	114,966	0	1,575	0	0	5.375	8.234	MN	996	9,272	05/01/2018	05/15/2027
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	247,050	89.9783	219,547	244,000	246,388	0	(299)	0	0	4.500	4.331	AO	2,745	10,980	09/15/2020	10/01/2029
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	1,052,221	93.8752	1,009,159	1,075,000	1,063,632	0	2,653	0	0	3.400	3.693	JD	3,046	36,550	06/04/2018	12/01/2026
16876A-AB-0	CHILDRENS HOSPITAL MEDICAL CENTER			1,2	1.C FE	3,000,000	89.7382	2,692,146	3,000,000	3,000,000	0	0	0	0	2.853	2.853	MN	10,937	85,590	11/02/2016	11/15/2026
171779-AL-5	CIENA CORP			1,2	3.B FE	10,000	88.0110	8,801	10,000	8,801	(1,199)	0	0	0	4.000	4.001	JJ	168	214	01/11/2022	01/31/2030
172441-BC-0	CINEMARK USA INC			1,2	3.C FE	55,803	100.9819	55,540	55,000	55,540	(228)	(36)	0	0	8.750	8.078	MN	802	0	11/22/2022	05/01/2025
172967-ML-2	CITIGROUP INC			1,2,5	1.G FE	600,000	82.2510	493,506	600,000	600,000	0	0	0	0	2.666	2.666	JJ	6,754	15,996	01/22/2020	01/29/2031
172967-NS-6	CITIGROUP INC			1,2,5	1.G FE	500,000	96.8921	484,461	500,000	500,000	0	0	0	0	4.658	4.660	MN	2,394	11,645	05/17/2022	05/24/2028
172967-NX-5	CITIGROUP INC			1,2,5	1.G FE	750,000	100.2755	752,067	750,000	750,000	0	0	0	0	5.610	5.614	MS	10,753	0	09/22/2022	09/29/2026
174610-AR-6	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	948,081	92.5753	879,466	950,000	948,982	0	267	0	0	2.850	2.882	JJ	11,582	27,075	07/22/2019	07/27/2026
174610-AS-4	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	1,040,360	81.4980	814,980	1,000,000	1,033,820	0	(4,568)	0	0	2.500	1.970	FA	10,069	25,000	07/20/2021	02/06/2030
174610-AT-2	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	399,524	86.9670	347,868	400,000	399,637	0	43	0	0	3.250	3.264	AO	2,203	13,000	04/27/2020	04/30/2030
174610-AW-5	CITIZENS FINANCIAL GROUP INC			2	2.B FE	617,688	74.5016	447,010	600,000	615,063	0	(1,400)	0	0	2.638	2.342	MS	4,001	15,828	02/03/2021	09/30/2032
18060T-AA-3	CLARIOS GLOBAL LP			1,2	4.A FE	59,850	100.1337	60,080	60,000	59,852	0	2	0	0	6.750	6.861	MN	518	0	12/19/2022	05/15/2025
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP		C	1,2	4.B FE	43,417	86.6396	43,320	50,000	43,320	(206)	109	0	0	3.875	6.731	JD	5	969	12/06/2022	07/01/2028
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	4.B FE	253,211	86.4690	246,437	285,000	246,437	(7,513)	738	0	0	5.125	7.989	FA	5,518	0	12/08/2022	08/15/2027
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	5.B FE	93,300	73.0009	87,601	120,000	87,601	(6,098)	400	0	0	7.750	13.710	AO	1,963	0	11/17/2022	04/15/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
185899-AK-7	CLEVELAND-CLIFFS INC			1,2	3.C FE	108,075	88.7500	97,625	110,000	97,625	(10,008)	(440)	1,859	0	4.625	4.163	MS	1,696	5,088	02/09/2021	03/01/2029
20030N-BW-0	COMCAST CORP			1,2	1.G FE	1,386,795	90.9893	1,364,840	1,500,000	1,444,850	0	12,559	0	0	2.350	3.331	JJ	16,254	35,250	01/26/2018	01/15/2027
20030N-DM-0	COMCAST CORP			1,2	1.G FE	972,870	81.0236	810,236	1,000,000	977,476	0	2,529	0	0	1.950	2.258	JJ	8,992	19,500	02/25/2021	01/15/2031
20030N-DZ-1	COMCAST CORP			1	1.G FE	299,919	101.4283	304,285	300,000	299,923	0	4	0	0	5.250	5.260	MN	2,363	0	10/31/2022	11/07/2025
200340-AQ-0	COMERICA INC				2.B FE	787,025	95.4230	763,384	800,000	788,647	0	1,622	0	0	3.800	4.233	JJ	13,427	15,200	06/21/2022	07/22/2026
200340-AS-6	COMERICA INC			2	2.A FE	2,353,178	99.2623	2,332,665	2,350,000	2,350,350	0	(703)	0	0	3.700	3.670	JJ	36,471	86,950	07/26/2018	07/31/2023
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE	1,341,326	77.0896	1,040,710	1,350,000	1,342,722	0	780	0	0	2.688	2.762	MS	11,088	36,288	03/04/2021	03/11/2031
202795-JR-2	COMMONWEALTH EDISON CO			1,2	1.F FE	996,960	84.0232	840,232	1,000,000	997,760	0	285	0	0	2.200	2.234	MS	7,333	22,000	02/18/2020	03/01/2030
203372-AX-5	COMMSCOPE INC			1,2	4.B FE	100,492	80.6200	96,744	120,000	96,744	(4,002)	253	0	0	4.750	7.891	MS	1,900	0	12/06/2022	09/01/2029
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC			1,2	5.A FE	92,659	91.2760	91,276	100,000	91,276	(1,530)	147	0	0	6.000	9.350	JD	267	3,000	12/08/2022	06/15/2025
20338Q-AA-1	COMMSCOPE INC			1,2	5.A FE	114,013	77.5000	104,625	135,000	104,625	(9,876)	488	0	0	8.250	13.091	MS	3,713	0	12/06/2022	03/01/2027
20338Q-AD-5	COMMSCOPE INC			1,2	4.B FE	120,362	91.9112	114,889	125,000	114,889	(5,673)	200	0	0	6.000	7.274	MS	2,500	0	12/06/2022	03/01/2026
20402C-AA-3	COMMUNITY PRESERVATION CORP			1,2	1.D FE	800,000	84.7860	678,288	800,000	800,000	0	0	0	0	2.867	2.867	FA	9,557	22,936	01/29/2020	02/01/2030
205768-AS-3	COMSTOCK RESOURCES INC			2	4.A FE	173,875	90.2500	162,450	180,000	162,450	(11,517)	93	0	0	6.750	7.435	MS	4,050	0	12/20/2022	03/01/2029
20679L-AB-7	CONDUENT BUSINESS SERVICES LLC			1,2	4.A FE	57,517	81.7000	57,190	70,000	57,190	(461)	135	0	0	6.000	9.577	MN	700	0	11/22/2022	11/01/2029
209111-FS-7	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	1,998,520	95.6764	1,913,528	2,000,000	1,999,095	0	133	0	0	4.000	4.009	JD	6,667	80,000	11/27/2018	12/01/2028
21036P-BH-0	CONSTELLATION BRANDS INC			1,2	2.C FE	398,220	79.7016	318,806	400,000	398,451	0	162	0	0	2.250	2.300	FA	3,750	9,125	07/21/2021	08/01/2031
222070-AB-0	COTY INC			1,2	4.C FE	5,820	96.0000	5,760	6,000	5,760	(62)	2	0	0	6.500	7.534	AO	82	0	12/19/2022	04/15/2026
222070-AE-4	COTY INC			1,2	3.C FE	86,737	94.8272	85,344	90,000	85,344	(1,498)	105	0	0	5.000	6.195	AO	950	0	12/06/2022	04/15/2026
224044-CH-8	COX COMMUNICATIONS INC			1,2	2.B FE	1,997,240	96.2782	1,925,564	2,000,000	1,999,327	0	398	0	0	3.150	3.171	FA	23,800	63,000	07/24/2017	08/15/2024
224044-CL-9	COX COMMUNICATIONS INC			1,2	2.B FE	598,208	76.3017	457,810	600,000	598,590	0	168	0	0	1.800	1.833	AO	2,700	10,800	09/10/2020	10/01/2030
224044-CN-5	COX COMMUNICATIONS INC			1,2	2.B FE	398,456	79.8979	319,592	400,000	398,676	0	138	0	0	2.600	2.644	JD	462	10,400	05/18/2021	06/15/2031
225313-AM-7	CREDIT AGRICOLE SA		C		2.A FE	1,005,870	81.8516	818,516	1,000,000	1,004,320	0	(540)	0	0	3.250	3.181	JJ	15,076	32,500	01/13/2020	01/14/2030
22535W-AG-2	CREDIT AGRICOLE SA (LONDON BRANCH)		C	2,5	1.G FE	603,198	91.2242	547,345	600,000	601,517	0	(670)	0	0	1.907	1.795	JD	477	11,442	06/10/2020	06/16/2026
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.G FE	3,106,590	93.2853	2,798,558	3,000,000	3,027,760	0	(15,828)	0	0	3.625	3.057	MS	33,833	108,750	01/17/2018	09/09/2024
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP			1,2	3.C FE	65,950	93.0000	65,100	70,000	65,100	(944)	94	0	0	5.625	7.165	MN	656	0	12/06/2022	05/01/2027
22822V-AN-1	CROWN CASTLE INC			1,2	2.B FE	998,110	87.4063	874,063	1,000,000	998,647	0	174	0	0	3.100	3.122	MN	3,961	31,000	08/01/2019	11/15/2029
23311V-AH-0	DCP MIDSTREAM OPERATING LP			1,2	2.C FE	197,250	96.3271	192,654	200,000	197,488	0	238	0	0	5.125	5.360	MN	1,310	10,250	04/29/2022	05/15/2029
23311V-AK-3	DCP MIDSTREAM OPERATING LP			1,2	2.C FE	150,000	82.5160	123,774	150,000	150,000	0	0	0	0	3.250	3.250	FA	1,842	3,602	11/04/2021	02/15/2032
23345M-AA-5	DT MIDSTREAM INC			1,2	3.A FE	79,013	85.9110	77,320	90,000	77,320	(1,858)	165	0	0	4.125	6.431	JD	165	1,856	12/06/2022	06/15/2029
233851-ED-2	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.G FE	1,000,922	81.9116	819,116	1,000,000	1,000,769	0	(84)	0	0	2.450	2.440	MS	8,099	24,500	02/25/2021	03/02/2031
233853-AL-4	DAIMLER TRUCK FINANCE NORTH AMERICA LLC			1	2.A FE	749,175	95.9976	719,982	750,000	749,370	0	195	0	0	3.500	3.539	AO	6,125	13,125	03/31/2022	04/07/2025
235825-AF-3	DANA INC			1,2	3.B FE	162,000	92.7616	185,523	200,000	164,109	0	807	0	0	5.375	7.068	MN	1,374	10,750	01/31/2020	11/15/2027
23636T-AD-2	DANONE SA		C	1,2	2.A FE	977,800	97.9120	979,120	1,000,000	997,104	0	3,383	0	0	2.589	2.943	MN	4,243	25,890	11/14/2016	11/02/2023
23918K-AT-5	DAVITA INC			1,2	4.A FE	344,531	74.6350	257,491	345,000	257,485	(76,823)	(61)	0	0	3.750	3.770	FA	4,888	12,750	12/06/2022	02/15/2031
244199-BJ-3	DEERE & CO			1,2	1.F FE	598,866	89.7999	538,799	600,000	599,148	0	103	0	0	3.100	3.122	AO	3,927	18,600	03/25/2020	04/15/2030
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	600,000	76.0623	456,374	600,000	600,000	0	0	0	0	3.035	3.035	MN	1,669	18,210	05/25/2021	05/28/2032
25160P-AF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)				1.G FE	606,360	89.7173	538,304	600,000	604,298	0	(1,298)	0	0	1.686	1.457	MS	2,866	10,116	05/25/2021	03/19/2026
25243Y-BD-0	DIAGEO CAPITAL PLC		C	1,2	1.G FE	398,092	82.3781	329,512	400,000	398,565	0	180	0	0	2.000	2.053	AO	1,378	8,000	04/27/2020	04/29/2030
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	3,493,805	89.5400	3,133,901	3,500,000	3,495,782	0	566	0	0	3.600	3.621	JJ	63,000	126,000	06/10/2019	07/01/2029
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	137,217	89.4660	134,199	150,000	134,199	(3,304)	286	0	0	5.875	8.068	FA	3,329	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	399,780	96.9181	387,672	400,000	399,898	0	44	0	0	3.350	3.362	MS	3,611	13,400	03/19/2020	03/24/2025
25470M-AG-4	DISH NETWORK CORP			1,2	4.A FE	175,071	102.9900	180,233	175,000	175,093	0	22	0	0	11.750	11.728	MN	2,627	0	12/08/2022	11/15/2027
25470X-AW-5	DISH DBS CORP			1	4.C FE	485,856	92.9234	487,848	525,000	487,848	(304)	2,296	0	0	5.875	10.091	MN	3,941	0	12/06/2022	11/15/2024

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25470X-BE-4	DISH DBS CORP			1,2	4.A FE	194,835	84.2335	193,737	230,000	193,737	(2,019)	921	0	0	5.250	9.935	JD	1,006	5,906	12/06/2022	12/01/2026
256677-AG-0	DOLLAR GENERAL CORP			1,2	2.B FE	399,732	90.0815	360,326	400,000	399,797	0	24	0	0	3.500	3.508	AO	3,422	14,000	04/01/2020	04/03/2030
256677-AJ-4	DOLLAR GENERAL CORP			1	2.B FE	499,535	98.6500	493,250	500,000	499,599	0	64	0	0	4.250	4.299	MS	5,962	0	09/06/2022	09/20/2024
256677-AK-1	DOLLAR GENERAL CORP			1,2	2.B FE	899,127	98.2237	884,013	900,000	899,197	0	70	0	0	4.625	4.645	MN	11,678	0	09/06/2022	11/01/2027
25830J-AA-9	DORNOCH DEBT MERGER SUB INC			1,2	5.B FE	40,218	70.1556	42,093	60,000	40,367	0	149	0	0	6.625	14.318	AO	839	0	11/30/2022	10/15/2029
260543-DC-4	DOW CHEMICAL CO			1,2	2.A FE	991,760	80.6620	806,620	1,000,000	993,524	0	746	0	0	2.100	2.190	MN	2,683	21,000	08/17/2020	11/15/2030
26078J-AD-2	DUPONT DE NEMOURS INC			1,2	2.A FE	2,104,980	98.7904	1,975,808	2,000,000	2,066,972	0	(10,396)	0	0	4.725	4.054	MN	12,075	94,500	02/11/2019	11/15/2028
263534-CP-2	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	802,988	83.4547	667,638	800,000	802,510	0	(316)	0	0	2.300	2.253	JJ	8,484	18,400	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	999,820	0	222	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	99,885	83.7754	83,775	100,000	99,904	0	10	0	0	2.550	2.563	AO	538	2,550	03/29/2021	04/15/2031
26443C-AK-9	DUKE UNIVERSITY HEALTH SYSTEM INC			1	1.D FE	600,000	81.3749	488,250	600,000	600,000	0	0	0	0	2.652	2.652	JD	1,326	15,912	01/08/2020	06/01/2031
26444H-AJ-0	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	567,282	79.8331	478,999	600,000	572,973	0	3,272	0	0	1.750	2.414	JD	467	10,500	03/30/2021	06/15/2030
267475-AD-3	DYCOM INDUSTRIES INC			1,2	3.C FE	105,000	87.0394	91,391	105,000	91,391	(13,609)	0	0	0	4.500	4.500	AO	998	4,725	03/30/2021	04/15/2029
26884L-AM-1	EQT CORP			1,2	2.C FE	85,115	91.8956	81,787	89,000	85,715	0	600	0	0	3.125	4.310	MN	355	2,781	04/28/2022	05/15/2026
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2.A FE	3,066,960	96.6682	2,900,047	3,000,000	3,014,045	0	(8,207)	0	0	3.850	3.552	MN	14,758	115,500	10/15/2015	11/15/2024
26885B-AB-6	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	77,513	88.9398	75,599	85,000	75,599	(2,097)	183	0	0	4.125	6.655	JD	292	1,753	11/18/2022	12/01/2026
26885B-AK-6	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	155,389	83.9919	151,185	180,000	151,185	(4,612)	409	0	0	4.500	7.292	JJ	3,735	0	12/06/2022	01/15/2029
277432-AR-1	EASTMAN CHEMICAL CO			1,2	2.B FE	2,119,180	97.0958	1,941,915	2,000,000	2,030,666	0	(15,011)	0	0	3.800	2.987	MS	22,378	76,000	08/10/2016	03/15/2025
278265-AE-3	MORGAN STANLEY			1,2	1.G FE	2,515,790	93.2898	2,332,245	2,500,000	2,507,233	0	(1,696)	0	0	3.500	3.421	AO	20,660	87,500	06/07/2017	04/06/2027
278642-AU-7	EBAY INC			1,2	2.A FE	1,025,270	94.4627	944,627	1,000,000	1,014,654	0	(3,221)	0	0	3.600	3.223	JD	2,600	36,000	07/22/2019	06/05/2027
278642-AW-3	EBAY INC			1,2	2.A FE	1,039,216	85.2386	852,386	1,000,000	1,032,722	0	(4,330)	0	0	2.700	2.188	MS	8,250	27,000	07/08/2021	03/11/2030
278642-AY-9	EBAY INC			1,2	2.A FE	399,824	82.2373	328,949	400,000	399,850	0	16	0	0	2.600	2.605	MN	1,473	10,400	05/03/2021	05/10/2031
28035Q-AA-0	EDGEWELL PERSONAL CARE CO			1,2	3.C FE	102,972	93.5230	102,875	110,000	102,875	(229)	133	0	0	5.500	6.907	JD	504	2,750	12/06/2022	06/01/2028
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1,2	3.C FE	74,243	95.1510	76,121	80,000	74,331	0	88	0	0	6.400	7.950	FA	1,749	0	11/22/2022	08/28/2028
28470R-AH-5	CAESARS ENTERTAINMENT INC			1,2	4.B FE	83,015	97.2608	82,672	85,000	82,672	(439)	96	0	0	6.250	7.237	JJ	2,656	0	12/06/2022	07/01/2025
285512-AE-9	ELECTRONIC ARTS INC			1,2	2.A FE	1,138,878	78.8437	942,182	1,195,000	1,147,979	0	5,165	0	0	1.850	2.384	FA	8,352	22,108	03/18/2021	02/15/2031
28618M-AA-4	ELEMENT SOLUTIONS INC			1,2	4.A FE	59,490	85.0000	59,500	70,000	59,500	(182)	193	0	0	3.875	7.078	MS	904	0	11/14/2022	09/01/2028
29103D-AJ-5	EMERA US FINANCE LP			1,2	2.C FE	2,058,753	93.7926	1,875,853	2,000,000	2,022,434	0	(6,569)	0	0	3.550	3.178	JD	3,156	71,000	01/17/2017	06/15/2026
292480-AH-3	ENERGY TRANSFER LP			1,2	2.C FE	554,860	97.4270	974,270	1,000,000	795,524	0	101,845	0	0	3.900	19.618	MN	4,983	39,000	12/29/2015	05/15/2024
29250N-AH-8	ENBRIDGE INC		C	1,2	2.A FE	1,962,850	97.2211	1,944,422	2,000,000	1,989,936	0	6,649	0	0	3.500	3.862	JD	4,083	70,000	10/19/2018	06/10/2024
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDINGS LLC			1,2	4.B FE	76,705	90.7697	72,616	80,000	72,616	(4,148)	59	0	0	8.500	9.483	MN	1,133	0	11/16/2022	05/01/2028
29261A-AA-8	ENCOMPASS HEALTH CORP			1,2	4.A FE	194,182	90.8400	177,138	195,000	177,138	(17,165)	49	0	0	4.500	4.578	FA	3,656	12,792	12/06/2022	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORP			1,2	4.A FE	44,438	87.8142	39,516	45,000	39,516	(4,926)	4	0	0	4.750	4.951	FA	891	2,763	12/06/2022	02/01/2030
29272W-AD-1	ENERGIZER HOLDINGS INC			1,2	4.B FE	214,385	84.6080	207,290	245,000	207,290	(6,445)	(1,637)	23,125	0	4.375	4.639	MS	2,709	10,500	12/06/2022	03/31/2029
29278N-AM-5	ENERGY TRANSFER LP			1,2	2.C FE	151,674	100.2724	150,409	150,000	150,336	0	(388)	0	0	5.875	5.593	JJ	4,064	8,813	03/25/2019	01/15/2024
29336T-AA-8	ENLINK MIDSTREAM LLC			1,2	3.A FE	57,323	92.5281	55,517	60,000	55,517	(1,843)	37	0	0	5.375	6.217	JD	269	1,613	11/22/2022	06/01/2029
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	38,209	94.0028	37,601	40,000	37,601	(652)	44	0	0	4.850	6.244	JJ	895	0	11/30/2022	07/15/2026
29355X-AG-2	ENPRO INDUSTRIES INC			1,2	4.B FE	58,474	97.0000	58,200	60,000	58,200	(314)	40	0	0	5.750	6.497	AO	728	0	11/18/2022	10/15/2026
29362U-AC-8	ENTEGRIS INC			1,2	3.B FE	130,000	88.4234	114,950	130,000	114,950	(15,050)	0	0	0	4.375	4.375	AO	1,201	5,688	04/24/2020	04/15/2028
29362U-AD-6	ENTEGRIS INC			1,2	3.B FE	45,000	81.4250	36,641	45,000	36,641	(8,359)	0	0	0	3.625	3.625	MN	272	1,631	04/16/2021	05/01/2029
29364G-AJ-2	ENTERGY CORP			1,2	2.B FE	997,750	92.9498	929,498	1,000,000	999,118	0	225	0	0	2.950	2.976	MS	9,833	29,500	08/16/2016	09/01/2026
29365B-AA-1	ENTEGRIS ESCROW CORP			1,2	2.C FE	58,758	91.1937	59,276	65,000	58,841	0	83	0	0	4.750	6.616	AO	652	0	11/22/2022	04/15/2029
29444U-BR-6	EQUINIX INC			1,2	2.B FE	596,772	84.6354	507,812	600,000	597,480	0	439	0	0	2.000	2.083	MN	1,533	12,000	05/03/2021	05/15/2028
29670G-AD-4	ESSENTIAL UTILITIES INC			1,2	2.B FE	622,818	84.1554	504,933	600,000	619,025	0	(2,471)	0	0	2.704	2.215	AO	3,425	16,224	06/11/2021	04/15/2030
29670G-AF-9	ESSENTIAL UTILITIES INC			1,2	2.B FE	1,147,080	79.7092	916,656	1,150,000	1,147,534	0	270	0	0	2.400	2.429	MN	4,600	27,600	05/10/2021	05/01/2031

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
29717P-AR-8	ESSEX PORTFOLIO LP			1,2	2.A FE	1,988,460	93.5668	1,871,336	2,000,000	1,994,575	0	1,135	0	0	3.625	3.693	MN	12,083	72,500	04/03/2017	05/01/2027
29717P-AT-4	ESSEX PORTFOLIO LP			1,2	2.A FE	991,880	91.3491	913,491	1,000,000	994,688	0	744	0	0	4.000	4.098	MS	13,333	40,000	02/04/2019	03/01/2029
29717P-AU-1	ESSEX PORTFOLIO LP			1,2	2.A FE	493,160	84.8046	424,023	500,000	495,144	0	607	0	0	3.000	3.155	JJ	6,917	15,000	07/29/2019	01/15/2030
30212P-BH-7	EXPEDIA GROUP INC			1,2	2.C FE	198,162	80.7333	161,467	200,000	198,464	0	162	0	0	2.950	3.057	MS	1,737	5,900	02/16/2021	03/15/2031
30217A-AC-7	EXPERIAN FINANCE PLC		C	1,2	2.A FE	989,700	82.9406	829,406	1,000,000	992,454	0	934	0	0	2.750	2.867	MS	8,632	27,500	12/03/2019	03/08/2030
30219G-AK-4	EVERNORTH HEALTH INC			1,2	1.G FE	992,720	97.5904	975,904	1,000,000	998,784	0	801	0	0	3.500	3.587	JD	1,556	35,000	06/02/2014	06/15/2024
30225V-AF-4	EXTRA SPACE STORAGE LP			1,2	2.B FE	599,094	78.4862	470,917	600,000	599,232	0	81	0	0	2.550	2.567	JD	1,275	15,300	05/05/2021	06/01/2031
302491-AS-4	FMC CORP			1,2	2.B FE	1,497,600	98.6265	1,479,398	1,500,000	1,499,686	0	278	0	0	4.100	4.120	FA	25,625	61,500	11/12/2013	02/01/2024
302491-AT-2	FMC CORP			1,2	2.C FE	314,682	93.0094	292,980	315,000	314,829	0	42	0	0	3.200	3.215	AO	2,520	10,080	09/17/2019	10/01/2026
302491-AU-9	FMC CORP			1,2	2.C FE	599,994	88.4450	530,670	600,000	600,000	0	0	0	0	3.450	3.450	AO	5,175	20,700	09/17/2019	10/01/2029
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LTD		C	2	3.A FE	4,237	83.1683	4,158	5,000	4,158	(84)	5	0	0	4.375	6.807	AO	55	0	12/06/2022	04/01/2031
31428X-BV-7	FEDEX CORP			1,2	2.B FE	996,660	88.4541	884,541	1,000,000	997,707	0	308	0	0	3.100	3.139	FA	12,572	31,000	07/22/2019	08/05/2029
31428X-CD-6	FEDEX CORP			1,2	2.B FE	996,710	81.1315	811,315	1,000,000	997,210	0	297	0	0	2.400	2.437	MN	3,067	24,000	04/20/2021	05/15/2031
31429K-AG-8	FEDERATION OF CAISSES DESJARDINS DU QUEB		C		1.E FE	749,250	97.6415	732,311	750,000	749,334	0	84	0	0	4.400	4.436	FA	11,733	0	08/16/2022	08/23/2025
31429K-AH-6	FEDERATION OF CAISSES DESJARDINS DU QUEB		C		1.E FE	749,903	96.2113	721,585	750,000	749,909	0	6	0	0	4.550	4.553	FA	12,133	0	08/16/2022	08/23/2027
31562Q-AF-4	STELLANTIS NV		C	1	2.B FE	250,000	99.8700	249,675	250,000	250,000	0	0	0	0	5.250	5.248	AO	2,771	13,125	07/29/2015	04/15/2023
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	198,846	83.1672	166,334	200,000	199,135	0	159	0	0	1.650	1.738	MS	1,100	3,300	02/23/2021	03/01/2028
316773-DA-5	FIFTH THIRD BANCORP			1,2	2.A FE	399,212	89.9108	359,643	400,000	399,495	0	109	0	0	2.550	2.581	MN	1,587	10,200	04/30/2020	05/05/2027
316773-DE-7	FIFTH THIRD BANCORP			2,5	2.A FE	185,000	94.9503	175,658	185,000	185,000	0	0	0	0	4.055	4.057	AO	1,375	3,751	04/20/2022	04/25/2028
31677Q-BM-0	FIFTH THIRD BANK NA (OHIO)			2	1.G FE	3,502,500	98.2907	3,440,174	3,500,000	3,501,133	0	(400)	0	0	3.950	3.937	JJ	58,756	138,250	11/26/2018	07/28/2025
337120-AA-7	FIRST STUDENT BIDCO INC			1,2	3.C FE	58,128	82.7127	57,899	70,000	57,899	(371)	142	0	0	4.000	7.246	JJ	1,174	0	11/22/2022	07/31/2029
337738-AU-2	FISERV INC			1,2	2.B FE	2,146,378	90.2250	1,939,837	2,150,000	2,147,518	0	334	0	0	3.500	3.520	JJ	37,625	75,250	06/11/2019	07/01/2029
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	1.G FE	1,054,860	99.1334	991,334	1,000,000	1,005,862	0	(6,515)	0	0	4.419	3.727	MN	5,647	44,190	05/09/2014	11/15/2023
33938E-AU-1	FLEX LTD		C	1,2	2.C FE	752,788	98.2850	737,137	750,000	755,376	0	(1,083)	0	0	4.750	4.393	JD	1,583	35,625	05/31/2022	06/15/2025
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC			1,2	2.C FE	466,636	78.2923	469,754	600,000	468,947	0	4,513	135,566	0	3.363	6.264	JD	56	20,178	05/24/2021	06/30/2031
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	714,880	80.8953	574,357	710,000	713,730	0	(466)	0	0	2.550	2.470	JJ	9,053	18,105	06/10/2020	07/01/2030
343498-AB-7	FLOWERS FOODS INC			1,2	2.B FE	994,730	93.7236	937,236	1,000,000	997,831	0	532	0	0	3.500	3.562	AO	8,750	35,000	09/23/2016	10/01/2026
343498-AC-5	FLOWERS FOODS INC			1,2	2.B FE	992,736	80.7557	807,557	1,000,000	993,922	0	658	0	0	2.400	2.482	MS	7,067	24,000	03/04/2021	03/15/2031
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	370,825	82.5919	375,793	455,000	372,975	0	2,150	0	0	2.900	7.164	FA	4,948	0	11/01/2022	02/16/2028
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	473,750	95.3036	476,518	500,000	475,303	0	1,553	0	0	4.687	6.925	JD	1,432	11,718	11/01/2022	06/09/2025
349553-AM-9	FORTIS INC		C	1,2	2.C FE	2,941,252	92.8742	2,786,227	3,000,000	2,974,007	0	6,384	0	0	3.055	3.302	AO	22,149	91,650	07/07/2017	10/04/2026
34959E-AB-5	FORTINET INC			1,2	2.A FE	1,007,574	77.2269	772,269	1,000,000	1,006,552	0	(757)	0	0	2.200	2.109	MS	6,478	22,000	07/22/2021	03/15/2031
354613-AL-5	FRANKLIN RESOURCES INC			1,2	1.F FE	976,454	77.3115	773,115	1,000,000	980,438	0	2,300	0	0	1.600	1.870	AO	2,711	16,000	08/05/2021	10/30/2030
35671D-CD-5	FREEPORT-MCMORAN INC			1,2	2.C FE	394,500	96.4800	385,920	400,000	396,089	0	501	0	0	5.250	5.427	MS	7,000	21,000	08/06/2019	09/01/2029
35671D-CE-3	FREEPORT-MCMORAN INC			1,2	2.C FE	200,200	92.4081	184,816	200,000	200,141	0	(19)	0	0	4.125	4.110	MS	2,750	8,250	02/20/2020	03/01/2028
35671D-CF-0	FREEPORT-MCMORAN INC			1,2	2.C FE	200,000	90.7531	181,506	200,000	200,000	0	0	0	0	4.250	4.249	MS	2,833	8,500	02/20/2020	03/01/2030
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	2,169,761	84.8861	1,867,495	2,200,000	2,179,147	0	2,789	0	0	3.750	3.918	JD	3,667	82,500	07/17/2019	06/15/2029
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	995,670	73.5057	735,057	1,000,000	996,437	0	392	0	0	2.375	2.424	FA	8,906	23,750	02/11/2021	02/16/2031
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4.B FE	66,291	92.8570	65,000	70,000	65,000	(1,359)	67	0	0	5.875	7.177	AO	868	0	12/06/2022	10/15/2027
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4.B FE	138,899	86.8320	134,590	155,000	134,590	(4,524)	214	0	0	5.000	7.358	MN	1,292	0	12/19/2022	05/01/2028
361448-AY-9	GATX CORP			1,2	2.B FE	993,150	92.6072	926,072	1,000,000	997,220	0	695	0	0	3.250	3.330	MS	9,569	32,500	09/08/2016	09/15/2026
361448-BG-7	GATX CORP			1,2	2.B FE	983,452	74.2432	742,432	1,000,000	986,203	0	1,480	0	0	1.900	2.079	JD	1,583	19,000	02/16/2021	06/01/2031
36166T-AB-6	GCI LLC			1,2	4.C FE	110,351	84.0080	109,210	130,000	109,210	(1,436)	296	0	0	4.750	8.015	AO	1,304	0	11/18/2022	10/15/2028
36168Q-AL-8	GFL ENVIRONMENTAL INC		C	1,2	4.C FE	273,547	85.5000	235,125	275,000	235,125	(33,849)	81	0	0	4.000	4.074	FA	4,583	10,800	12/06/2022	08/01/2028
364760-AP-3	GAP INC			1,2	3.C FE	55,906	70.5400	59,959	85,000	56,054	1,068	486	28,534	0	3.625	9.468	AO	770	2,932	12/06/2022	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
36485M-AK-5	GARDA WORLD SECURITY CORP		C	1,2	4.B FE	58,241	88.2980	57,394	65,000	57,394	(1,014)	167	0	0	4.625	7.532	FA	1,136	0	11/16/2022	02/15/2027
366651-AG-2	GARTNER INC			1,2	3.A FE	129,947	87.8720	118,627	135,000	118,627	(11,286)	(9)	0	0	3.625	4.276	JD	218	3,988	12/08/2022	06/15/2029
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	518,658	94.7555	568,533	600,000	549,287	0	11,625	0	0	2.900	5.370	FA	6,042	17,400	01/06/2020	02/26/2025
37045X-DW-3	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	499,440	97.0338	485,169	500,000	499,468	0	28	0	0	5.000	5.028	AO	5,694	8,333	06/06/2022	04/09/2027
37185L-AM-4	GENESIS ENERGY LP			1,2	4.B FE	104,800	94.2720	98,986	105,000	98,986	(5,774)	(23)	0	0	8.000	8.065	JJ	3,873	7,600	12/06/2022	01/15/2027
372460-AA-3	GENUINE PARTS CO			1,2	2.B FE	1,580,438	77.2406	1,235,849	1,600,000	1,584,338	0	1,829	0	0	1.875	2.011	MN	5,000	30,000	11/16/2020	11/01/2030
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	999,740	93.1658	931,658	1,000,000	999,897	0	23	0	0	2.950	2.953	MS	9,833	29,500	09/15/2016	03/01/2027
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	2,542,250	96.1548	2,403,869	2,500,000	2,525,307	0	(4,192)	0	0	3.875	3.666	MN	12,378	96,875	08/28/2018	05/15/2028
378272-AF-5	GLENCORE FUNDING LLC			1	2.A FE	3,066,180	99.4800	2,984,399	3,000,000	3,004,879	0	(11,570)	0	0	4.125	3.722	MN	10,656	123,750	03/09/2017	05/30/2023
378272-AN-8	GLENCORE FUNDING LLC			1,2	2.A FE	473,532	94.5106	448,926	475,000	474,281	0	153	0	0	4.000	4.039	MS	4,961	19,000	01/23/2018	03/27/2027
378272-BD-9	GLENCORE FUNDING LLC			1,2	2.A FE	399,580	88.4700	353,880	400,000	399,717	0	82	0	0	1.625	1.647	AO	1,156	6,500	04/21/2021	04/27/2026
37940X-AB-8	GLOBAL PAYMENTS INC			1,2	2.C FE	996,860	85.1789	851,789	1,000,000	997,828	0	290	0	0	3.200	3.237	FA	12,089	32,000	08/07/2019	08/15/2029
37940X-AP-7	GLOBAL PAYMENTS INC			1,2	2.C FE	449,654	97.1769	437,296	450,000	449,672	0	19	0	0	4.950	4.968	FA	7,982	0	08/08/2022	08/15/2027
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS INC			2	4.A FE	76,418	78.1323	78,132	100,000	76,721	0	303	0	0	5.625	10.740	JD	469	2,813	11/18/2022	06/01/2029
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	(1,059)	0	0	3.625	3.571	JJ	32,021	72,500	07/21/2014	01/22/2023
38141G-XE-9	GOLDMAN SACHS GROUP INC			1,2	1.F FE	249,695	98.2993	245,748	250,000	249,928	0	61	0	0	3.625	3.651	FA	3,298	9,063	02/13/2019	02/20/2024
38141G-XG-4	GOLDMAN SACHS GROUP INC			1,2	1.F FE	501,465	83.6927	418,464	500,000	501,069	0	(140)	0	0	2.600	2.566	FA	5,200	13,000	02/05/2020	02/07/2030
38141G-XR-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	1,001,872	76.2901	762,901	1,000,000	1,000,940	0	(488)	0	0	1.992	1.971	JJ	8,521	19,920	01/20/2021	01/27/2032
38141G-YG-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	500,000	86.3749	431,875	500,000	500,000	0	0	0	0	1.542	1.542	MS	2,377	7,710	06/07/2021	09/10/2027
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	400,000	77.8538	311,415	400,000	400,000	0	0	0	0	2.383	2.383	JJ	4,236	9,532	07/14/2021	07/21/2032
382550-BJ-9	GOODYEAR TIRE & RUBBER CO			1,2	3.C FE	115,000	82.5814	94,969	115,000	94,969	(20,031)	0	0	0	5.250	5.249	AO	1,023	6,038	03/31/2021	04/30/2031
382550-BN-0	GOODYEAR TIRE & RUBBER CO			1,2	3.C FE	101,805	83.4150	91,756	110,000	91,756	(10,174)	126	0	0	5.000	6.357	JJ	2,536	2,606	11/14/2022	07/15/2029
389284-AA-8	GRAY TELEVISION INC			1,2	4.B FE	149,790	88.6790	150,754	170,000	150,147	(161)	518	0	0	7.000	10.364	MN	1,521	5,775	12/06/2022	05/15/2027
38937L-AC-5	GRAY OAK PIPELINE LLC			1,2	2.C FE	199,712	90.7632	181,526	200,000	199,839	0	55	0	0	2.600	2.630	AO	1,098	5,200	09/11/2020	10/15/2025
39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP			1,2	1.F FE	1,993,480	93.8869	1,877,738	2,000,000	1,996,223	0	617	0	0	4.047	4.086	MN	9,893	80,940	05/15/2018	05/17/2028
398433-AP-7	GRIFFON CORP			1,2	4.C FE	83,134	91.5000	82,350	90,000	82,350	(919)	135	0	0	5.750	7.523	MS	1,725	0	12/06/2022	03/01/2028
39843U-AA-0	GRIFOLS ESCROW ISSUER SA		C	1,2	4.C FE	167,554	86.3470	172,694	200,000	167,968	0	414	0	0	4.750	8.289	AO	2,006	0	11/23/2022	10/15/2028
402635-AQ-9	GULFPORT ENERGY OPERATING CORP			1,2	4.A FE	109,722	97.5000	107,250	110,000	107,250	(2,485)	13	0	0	8.000	8.087	JD	733	4,400	11/17/2022	05/17/2026
402635-AR-7	GULFPORT ENERGY OPERATING CORP			1,2	4.C FE	9,950	97.5000	9,750	10,000	9,750	(202)	2	0	0	8.000	8.168	JD	67	400	11/17/2022	05/17/2026
404119-BN-8	HCA INC			1	2.C FE	300,000	99.4585	298,375	300,000	300,000	0	0	0	0	5.000	4.999	MS	4,417	15,000	03/03/2014	03/15/2024
404119-BT-5	HCA INC			1,2	2.C FE	400,000	98.8348	395,339	400,000	400,000	0	0	0	0	5.250	5.249	JD	933	21,000	11/10/2016	06/15/2026
404121-AJ-4	HCA INC			1,2	2.C FE	383,075	99.5614	383,311	385,000	383,112	0	37	0	0	5.625	5.726	MS	7,219	0	11/29/2022	09/01/2028
404280-BB-4	HSBC HOLDINGS PLC		C		1.G FE	1,998,520	95.3526	1,907,051	2,000,000	1,999,402	0	162	0	0	3.900	3.909	MN	7,800	78,000	03/15/2018	05/25/2026
404280-CT-4	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	400,696	77.4013	309,605	400,000	399,777	0	(577)	0	0	2.804	2.784	MN	1,153	11,216	05/18/2021	05/24/2032
404280-CV-9	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	1,001,290	81.1830	811,830	1,000,000	999,690	0	(1,170)	0	0	2.206	2.186	FA	8,211	22,060	08/10/2021	08/17/2029
40434L-AJ-4	HP INC			1,2	2.B FE	996,110	78.1656	781,656	1,000,000	996,658	0	361	0	0	2.650	2.694	JD	1,031	26,500	06/08/2021	06/17/2031
40434L-AK-1	HP INC			1,2	2.B FE	199,534	91.4787	182,957	200,000	199,561	0	27	0	0	4.000	4.040	AO	1,689	4,333	03/29/2022	04/15/2029
40434L-AM-7	HP INC			1,2	2.B FE	748,808	97.1817	728,863	750,000	748,934	0	127	0	0	4.750	4.782	JJ	18,802	0	06/06/2022	01/15/2028
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP			1,2	2.B FE	1,024,415	78.2612	771,655	986,000	1,016,203	0	(4,001)	0	0	2.400	1.927	MS	6,968	25,636	12/11/2020	03/15/2030
42225U-AM-6	HEALTHCARE REALTY HOLDINGS LP			1,2	2.B FE	990,534	73.3405	733,405	1,000,000	992,286	0	862	0	0	2.050	2.153	MS	6,036	22,500	01/12/2021	03/15/2031
42704L-AA-2	HERC HOLDINGS INC			1,2	4.A FE	103,187	93.2750	102,603	110,000	102,603	(724)	139	0	0	5.500	7.086	JJ	2,790	0	12/06/2022	07/15/2027
428040-DA-4	HERTZ CORP			1,2	5.A FE	38,783	83.7500	37,688	45,000	37,688	(1,256)	161	0	0	4.625	8.762	JD	173	1,041	11/16/2022	12/01/2026
428040-DB-2	HERTZ CORP			1,2	5.A FE	98,437	75.8600	94,825	125,000	94,825	(3,898)	285	0	0	5.000	9.172	JD	521	2,375	12/06/2022	12/01/2029
428104-AA-1	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	139,345	92.5011	138,752	150,000	138,640	(852)	148	0	0	5.125	6.678	JD	342	3,844	12/08/2022	06/15/2028

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
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	499,780	99.4025	497,012	500,000	499,949	0	66	0	0	4.450	4.464	AO	5,501	22,250	04/06/2020	10/02/2023
431318-AS-3	HILCORP ENERGY I LP			1,2	3.C FE	62,242	90.5000	58,825	65,000	58,825	(3,454)	37	0	0	6.250	7.139	MN	677	0	12/21/2022	11/01/2028
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	96,210	97.0000	97,000	100,000	96,304	0	94	0	0	5.750	6.583	MN	958	0	11/02/2022	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	43,476	86.5000	43,250	50,000	43,250	(294)	69	0	0	3.750	6.250	MN	313	0	12/06/2022	05/01/2029
435765-AH-5	HOLLY ENERGY PARTNERS LP			1,2	3.A FE	55,438	91.0506	54,630	60,000	54,630	(890)	83	0	0	5.000	6.759	FA	1,250	0	11/18/2022	02/01/2028
436440-AP-6	HOLOGIC INC			1,2	3.B FE	219,734	85.8696	193,207	225,000	193,207	(27,386)	546	0	0	3.250	3.607	FA	2,763	7,150	12/06/2022	02/15/2029
437076-BT-8	HOME DEPOT INC			1,2	1.F FE	748,050	92.7638	695,728	750,000	749,027	0	191	0	0	2.800	2.830	MS	6,242	21,000	09/05/2017	09/14/2027
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	497,130	90.7303	453,652	500,000	498,053	0	269	0	0	2.950	3.017	JD	656	14,750	06/03/2019	06/15/2029
438516-BZ-8	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	199,782	82.7488	165,498	200,000	199,835	0	20	0	0	1.950	1.962	JD	325	3,900	05/14/2020	06/01/2030
440452-AG-5	HORMEL FOODS CORP			1,2	1.F FE	659,589	94.2051	659,436	700,000	661,479	0	1,890	0	0	0.650	4.703	JD	354	0	12/02/2022	06/03/2024
440452-AH-3	HORMEL FOODS CORP			1,2	1.F FE	399,028	86.4958	345,983	400,000	399,237	0	133	0	0	1.700	1.737	JD	529	6,800	05/25/2021	06/03/2028
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP			1	4.B FE	64,915	93.2740	65,292	70,000	64,954	(88)	127	0	0	6.625	8.977	FA	1,932	0	12/06/2022	08/01/2026
445658-CF-2	J B HUNT TRANSPORT SERVICES INC			1,2	2.A FE	1,299,922	97.0360	1,261,468	1,300,000	1,299,991	0	3	0	0	3.875	3.875	MS	16,792	50,375	02/26/2019	03/01/2026
446150-AS-3	HUNTINGTON BANCSHARES INC			1,2	2.A FE	498,425	82.4905	412,453	500,000	498,842	0	147	0	0	2.550	2.586	FA	5,206	12,750	01/29/2020	02/04/2030
446150-AX-2	HUNTINGTON BANCSHARES INC			2	2.A FE	600,000	72.1563	432,938	600,000	600,000	0	0	0	0	2.487	2.487	FA	5,637	14,881	08/09/2021	08/15/2036
446150-BB-9	HUNTINGTON BANCSHARES INC			1,2,5	2.A FE	750,000	94.9003	711,752	750,000	750,000	0	0	0	0	4.443	4.445	FA	13,607	0	08/01/2022	08/04/2028
44644M-AF-8	HUNTINGTON NATIONAL BANK			2,5	1.G FE	625,000	96.5854	603,659	625,000	625,000	0	0	0	0	4.552	4.554	MN	3,477	14,225	05/06/2022	05/17/2028
44891A-BG-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	598,194	89.8541	539,125	600,000	598,894	0	249	0	0	3.000	3.048	FA	7,050	18,000	02/05/2020	02/10/2027
44891A-BP-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	512,675	85.6720	428,360	500,000	509,925	0	(2,034)	0	0	2.375	1.924	AO	2,507	11,875	08/19/2021	10/15/2027
44891A-BT-3	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	998,950	82.1336	821,336	1,000,000	999,234	0	144	0	0	1.800	1.816	JJ	8,550	18,000	01/05/2021	01/10/2028
45167R-AH-7	IDEX CORP			1,2	2.B FE	999,252	83.3785	833,785	1,000,000	999,365	0	66	0	0	2.625	2.633	JD	1,167	26,250	05/18/2021	06/15/2031
45174H-BD-8	IHEARTCOMMUNICATIONS INC			1,2	5.A FE	58,850	85.0127	55,258	65,000	55,258	(3,655)	63	0	0	8.375	11.155	MN	907	0	12/08/2022	05/01/2027
45174H-BE-6	IHEARTCOMMUNICATIONS INC			1,2	4.A FE	98,134	84.7083	93,179	110,000	93,179	(5,216)	261	0	0	5.250	8.025	FA	2,182	0	12/06/2022	08/15/2027
45174H-BG-1	IHEARTCOMMUNICATIONS INC			1,2	4.A FE	183,141	81.4340	171,011	210,000	171,011	(12,821)	692	0	0	4.750	7.787	JJ	4,600	0	11/02/2022	01/15/2028
45258L-AA-5	IMOLA MERGER CORP			1,2	3.C FE	99,836	86.7571	99,771	115,000	99,771	(298)	233	0	0	4.750	7.338	MN	698	0	12/06/2022	05/15/2029
456837-AV-5	ING GROEP NV		C	2,5	1.G FE	1,001,104	88.3489	883,489	1,000,000	1,000,727	0	(216)	0	0	1.726	1.703	AO	4,315	17,260	03/25/2021	04/01/2027
456837-AW-3	ING GROEP NV		C	2,5	1.G FE	1,004,320	79.9303	799,303	1,000,000	1,003,643	0	(390)	0	0	2.727	2.677	AO	6,818	27,270	03/25/2021	04/01/2032
456873-AD-0	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.B FE	1,256,093	92.1931	1,152,414	1,250,000	1,254,084	0	(603)	0	0	3.800	3.738	MS	13,194	47,500	05/13/2019	03/21/2029
457187-AC-6	INGREDION INC			1,2	2.B FE	798,464	84.9872	679,897	800,000	798,832	0	139	0	0	2.900	2.922	JD	1,933	23,200	05/08/2020	06/01/2030
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA		C		4.A FE	160,495	89.3990	156,448	175,000	156,448	(4,182)	136	0	0	6.500	8.045	MS	3,349	0	12/08/2022	03/15/2030
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	996,344	81.6080	816,080	1,000,000	997,216	0	339	0	0	2.100	2.140	JD	933	21,000	05/20/2020	06/15/2030
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	1,004,520	81.5442	815,442	1,000,000	1,003,858	0	(500)	0	0	1.950	1.892	MN	2,492	19,500	08/24/2021	05/15/2030
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.B FE	188,310	93.2654	186,531	200,000	186,531	(1,957)	178	0	0	4.125	6.082	AO	1,742	0	12/08/2022	04/15/2026
461070-AS-3	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	1,004,950	81.9548	819,548	1,000,000	1,003,736	0	(478)	0	0	2.300	2.243	JD	1,917	23,000	05/28/2020	06/01/2030
462613-AM-2	IPALCO ENTERPRISES INC			1,2	2.C FE	499,532	96.9448	484,724	500,000	499,884	0	66	0	0	3.700	3.714	MS	6,167	18,500	01/12/2018	09/01/2024
46266T-AA-6	IQVIA INC			1,2	3.C FE	192,000	95.3300	190,660	200,000	190,660	(1,519)	179	0	0	5.000	6.031	MN	1,278	0	11/17/2022	05/15/2027
46284V-AF-8	IRON MOUNTAIN INC			1,2	3.C FE	130,000	87.2200	113,386	130,000	113,386	(16,614)	0	0	0	4.875	4.875	MS	1,866	6,338	09/04/2019	09/15/2029
46284V-AG-6	IRON MOUNTAIN INC			1,2	3.C FE	95,650	89.8181	94,309	105,000	94,309	(1,496)	156	0	0	5.000	6.930	JJ	2,421	0	11/18/2022	07/15/2028
465685-AK-1	ITC HOLDINGS CORP			1,2	2.B FE	1,760,820	93.6683	1,639,196	1,750,000	1,754,060	0	(1,155)	0	0	3.250	3.175	JD	158	56,875	09/14/2016	06/30/2026
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	2,042,060	94.8917	1,897,835	2,000,000	2,015,154	0	(4,741)	0	0	3.300	3.035	AO	16,500	66,000	11/03/2016	04/01/2026
466313-AJ-2	JABIL INC			1,2	2.C FE	355,380	88.0553	352,221	400,000	360,221	0	1,822	0	0	3.600	4.520	JJ	6,640	14,400	01/08/2020	01/15/2030
466313-AM-5	JABIL INC			1,2	2.C FE	448,119	94.6572	425,957	450,000	448,349	0	230	0	0	4.250	4.343	MN	2,444	10,147	04/20/2022	05/15/2027
46647P-BP-0	JPMORGAN CHASE & CO			1,2,5	1.G FE	395,000	82.6352	326,409	395,000	395,000	0	0	0	0	2.956	2.956	MN	1,557	11,676	05/06/2020	05/13/2031
46647P-BX-3	JPMORGAN CHASE & CO			1,2,5	1.E FE	400,000	76.7436	306,974	400,000	400,000	0	0	0	0	1.953	1.953	FA	3,190	7,812	01/28/2021	02/04/2032
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	2,994,780	93.1330	2,793,990	3,000,000	2,998,130	0	526	0	0	3.050	3.070	AO	15,758	91,500	05/04/2016	04/29/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
475795-AD-2	JELD-WEN INC			1,2	4.B FE	57,811	75.2670	56,450	75,000	56,450	(1,654)	294	0	0	4.875	10.879	JD	163	1,828	11/18/2022	12/15/2027
475795-AE-0	JELD-WEN INC			1,2	3.B FE	37,844	93.5344	37,414	40,000	37,414	(527)	96	0	0	6.250	8.702	MN	319	0	11/16/2022	05/15/2025
476556-DD-4	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.A FE	398,904	81.0806	324,322	400,000	399,036	0	91	0	0	2.750	2.780	MS	3,667	11,000	06/08/2021	03/01/2032
478111-AD-9	JOHNS HOPKINS HEALTH SYSTEM CORP			1,2	1.D FE	504,480	83.2996	416,498	500,000	503,269	0	(425)	0	0	2.420	2.316	JJ	6,050	12,100	02/05/2020	01/01/2030
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	881,903	80.1488	721,339	900,000	884,563	0	1,836	0	0	1.750	1.991	MS	4,638	15,750	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
482480-AG-5	KLA CORP			1,2	1.G FE	1,073,470	96.7262	967,262	1,000,000	1,049,166	0	(7,386)	0	0	4.100	3.187	MS	12,072	41,000	07/26/2019	03/15/2029
485170-BD-5	KANSAS CITY SOUTHERN			1,2	2.B FE	601,620	86.6307	519,784	600,000	601,163	0	(156)	0	0	2.875	2.843	MN	2,204	17,250	12/06/2019	11/15/2029
49271V-AN-0	KEURIG DR PEPPER INC			1,2	2.B FE	398,756	80.5406	322,162	400,000	398,959	0	114	0	0	2.250	2.285	MS	2,650	9,000	03/01/2021	03/15/2031
49306S-AA-4	KEYBANK NA				1.G FE	527,888	96.3100	505,628	525,000	529,809	0	1,921	0	0	4.390	4.177	JD	1,088	11,524	06/07/2022	12/14/2027
49327M-3E-2	KEYBANK NA				1.G FE	749,790	97.8346	733,760	750,000	749,816	0	26	0	0	4.150	4.160	FA	12,364	0	08/03/2022	08/08/2025
49327V-2A-1	KEYBANK NA				2.A FE	1,021,510	93.8970	938,970	1,000,000	1,008,356	0	(2,306)	0	0	3.400	3.138	MN	3,872	34,000	10/19/2016	05/20/2026
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	1,023,470	97.7010	977,010	1,000,000	1,020,696	0	(2,774)	0	0	4.600	4.037	AO	10,861	23,000	05/24/2022	04/06/2027
49461M-AA-8	KINETIK HOLDINGS LP			1,2	3.A FE	47,194	93.7783	46,889	50,000	46,889	(340)	35	0	0	5.875	6.836	JD	131	1,526	12/06/2022	06/15/2030
50077L-BC-9	KRAFT HEINZ FOODS CO			1,2	2.C FE	40,000	95.7375	38,295	40,000	40,000	0	0	0	0	3.875	3.874	MN	198	1,550	05/04/2020	05/15/2027
50077L-BJ-4	KRAFT HEINZ FOODS CO			1,2	2.C FE	50,000	96.2453	48,123	50,000	50,000	0	0	0	0	5.500	5.499	JD	229	2,750	05/04/2020	06/01/2050
501044-CS-8	KROGER CO			1,2	2.A FE	1,532,430	99.1531	1,487,296	1,500,000	1,501,592	0	(4,665)	0	0	3.850	3.530	FA	24,063	57,750	07/15/2015	08/01/2023
501044-CY-5	KROGER CO			1,2	2.A FE	1,564,455	98.5916	1,478,875	1,500,000	1,506,650	0	(7,655)	0	0	4.000	3.461	FA	25,000	60,000	05/29/2014	02/01/2024
50168A-AB-6	LABL INC			2	4.C FE	137,854	94.6782	137,283	145,000	137,283	(752)	181	0	0	6.750	8.344	JJ	4,513	0	12/06/2022	07/15/2026
501797-AR-5	BATH & BODY WORKS INC			1,2	3.B FE	67,845	98.7200	69,104	70,000	67,766	(115)	37	0	0	7.500	8.111	JD	233	2,625	12/06/2022	06/15/2029
50212Y-AC-8	LPL HOLDINGS INC			1,2	3.B FE	36,876	93.4081	37,363	40,000	36,921	0	45	0	0	4.625	6.494	MN	236	0	11/30/2022	11/15/2027
50220P-AC-7	LSEGA FINANCING PLC		C	1,2	1.G FE	999,090	85.3704	853,704	1,000,000	999,304	0	124	0	0	2.000	2.014	AO	4,722	20,000	03/25/2021	04/06/2028
50220P-AD-5	LSEGA FINANCING PLC		C	1,2	1.G FE	996,688	83.0495	830,495	1,000,000	997,205	0	300	0	0	2.500	2.538	AO	5,903	25,000	03/26/2021	04/06/2031
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	625,236	85.5789	513,473	600,000	620,365	0	(2,772)	0	0	2.900	2.350	JD	773	17,400	03/18/2021	12/15/2029
50247W-AB-3	LYB INTERNATIONAL FINANCE II BV		C	1,2	2.B FE	1,979,360	92.6822	1,853,644	2,000,000	1,990,543	0	2,068	0	0	3.500	3.623	MS	23,139	70,000	02/21/2017	03/02/2027
50540R-AN-2	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	1,532,895	99.2455	1,488,683	1,500,000	1,502,846	0	(4,706)	0	0	4.000	3.672	MN	10,000	60,000	10/23/2015	11/01/2023
512807-AU-2	LAM RESEARCH CORP			1,2	1.G FE	1,021,680	95.4491	954,491	1,000,000	1,014,458	0	(2,126)	0	0	4.000	3.728	MS	11,778	40,000	05/21/2019	03/15/2029
512807-AV-0	LAM RESEARCH CORP			1,2	1.G FE	790,520	81.7224	653,779	800,000	792,818	0	883	0	0	1.900	2.030	JD	676	15,200	05/13/2020	06/15/2030
513075-BW-0	LAMAR MEDIA CORP			1,2	3.C FE	89,125	91.8177	91,818	100,000	89,125	0	242	6,618	0	4.875	0.000	MS	1,435	2,438	04/27/2022	01/15/2029
513272-AD-6	LAMB WESTON HOLDINGS INC			1,2	3.C FE	79,225	88.3200	79,488	90,000	79,318	(50)	143	0	0	4.125	6.212	JJ	1,557	0	12/06/2022	01/31/2030
52532X-AD-7	LEIDOS INC			1,2	2.C FE	398,568	96.1000	384,400	400,000	399,297	0	279	0	0	3.625	3.703	MN	1,853	14,500	05/07/2020	05/15/2025
52532X-AH-8	LEIDOS INC			1,2	2.C FE	398,068	76.8537	307,415	400,000	398,446	0	172	0	0	2.300	2.353	FA	3,476	9,200	10/05/2020	02/15/2031
527298-BR-3	LEVEL 3 FINANCING INC			1,2	3.C FE	249,400	78.7700	196,925	250,000	196,925	(50,643)	68	0	0	4.250	4.285	JJ	5,313	10,625	06/11/2020	07/01/2028
531546-AB-5	LIBERTY UTILITIES FINANCE GP1			1,2	2.B FE	1,750,214	75.3553	1,318,718	1,750,000	1,750,187	0	(28)	0	0	2.050	2.048	MS	10,563	35,875	11/23/2020	09/15/2030
534187-BK-4	LINCOLN NATIONAL CORP			1,2	2.A FE	798,248	82.9681	663,745	800,000	798,603	0	149	0	0	3.400	3.425	JJ	12,542	27,200	05/08/2020	01/15/2031
536797-AF-0	LITHIA MOTORS INC			1,2	3.B FE	59,189	81.3605	56,952	70,000	56,952	(2,293)	57	0	0	4.375	6.897	JJ	1,412	0	12/08/2022	01/15/2031
538034-AR-0	LIVE NATION ENTERTAINMENT INC			1,2	4.C FE	267,475	89.1770	267,531	300,000	267,531	(813)	868	0	0	4.750	7.408	AO	3,008	0	12/06/2022	10/15/2027
538034-AV-1	LIVE NATION ENTERTAINMENT INC			1,2	4.A FE	159,723	97.9261	156,682	160,000	156,682	(3,047)	7	0	0	6.500	6.545	MN	1,329	0	12/06/2022	05/15/2027
53944Y-AT-0	LLOYDS BANKING GROUP PLC		C	2	1.G FE	650,000	97.9180	636,467	650,000	650,000	0	0	0	0	4.716	4.715	FA	11,921	0	08/04/2022	08/11/2026
548661-DM-6	LOWE'S COMPANIES INC			1,2	2.A FE	1,842,420	93.3120	1,866,241	2,000,000	1,927,910	0	20,290	0	0	2.500	3.675	AO	10,556	50,000	07/10/2018	04/15/2026
548661-DX-2	LOWE'S COMPANIES INC			1,2	2.A FE	644,078	83.2371	561,851	675,000	651,514	0	4,173	0	0	1.300	1.997	AO	1,853	8,775	03/12/2021	04/15/2028
55261F-AQ-7	M&T BANK CORP			1,2,5	1.G FE	730,000	97.3970	710,998	730,000	730,000	0	0	0	0	4.553	4.555	FA	12,464	0	08/09/2022	08/16/2028
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO				1.G FE	1,006,920	91.2713	912,713	1,000,000	1,003,546	0	(698)	0	0	3.400	3.317	FA	12,656	34,000	09/22/2017	08/17/2027
552953-CE-9	MGM RESORTS INTERNATIONAL			1,2	4.A FE	142,086	97.1807	140,912	145,000	140,912	(1,297)	123	0	0	5.750	6.613	JD	371	4,169	12/06/2022	06/15/2025
552953-CF-6	MGM RESORTS INTERNATIONAL			1,2	4.A FE	159,100	92.9870	158,078	170,000	158,078	(1,290)	268	0	0	5.500	7.221	AO	1,974	0	12/06/2022	04/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55336V-AE-0	MPLX LP			1,2	2.B FE	1,894,522	99.5928	1,942,059	1,950,000	1,944,906	0	9,117	0	0	4.500	4.998	JJ	40,463	87,750	09/30/2016	07/15/2023
55336V-BN-9	MPLX LP			1,2	2.B FE	491,265	94.6448	473,224	500,000	492,059	0	794	0	0	4.250	4.615	JD	1,771	10,625	06/09/2022	12/01/2027
55337P-AA-0	MIWD HOLDCO II LLC			1,2	4.B FE	41,396	79.6150	39,808	50,000	39,808	(1,679)	91	0	0	5.500	8.778	FA	1,146	0	11/22/2022	02/01/2030
55760L-AA-5	MADISON IAQ LLC			1,2	4.C FE	81,408	82.0000	77,900	95,000	77,900	(3,714)	206	0	0	4.125	7.283	JD	11	1,959	12/06/2022	06/30/2028
55760L-AB-3	MADISON IAQ LLC			1,2	5.B FE	40,342	68.5399	37,697	55,000	37,697	(2,793)	148	0	0	5.875	11.804	JD	9	1,616	11/30/2022	06/30/2029
56501R-AC-0	MANULIFE FINANCIAL CORP		C	1	1.G FE	2,104,390	97.4875	1,949,751	2,000,000	2,044,199	0	(12,987)	0	0	4.150	3.409	MS	26,975	83,000	01/12/2018	03/04/2026
56585A-AG-7	MARATHON PETROLEUM CORP			1,2	2.B FE	1,506,150	97.3563	1,460,345	1,500,000	1,501,168	0	(731)	0	0	3.625	3.572	MS	16,010	54,375	01/29/2015	09/15/2024
57164P-AG-1	MARRIOTT OWNERSHIP RESORTS INC			1,2	3.A FE	34,792	103.0630	36,072	35,000	34,798	0	6	0	0	6.125	6.363	MN	274	0	11/30/2022	09/15/2025
571900-BB-4	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	185,930	98.0312	196,062	200,000	191,208	0	1,996	0	0	3.600	4.847	AO	1,520	7,200	03/06/2019	04/15/2024
574599-BP-0	MASCO CORP			1,2	2.B FE	1,186,454	77.7522	933,026	1,200,000	1,188,486	0	1,346	0	0	2.000	2.135	AO	6,000	24,000	07/02/2021	10/01/2030
574599-BQ-8	MASCO CORP			1,2	2.B FE	596,047	77.2641	463,585	600,000	596,711	0	368	0	0	2.000	2.074	FA	4,533	12,000	02/18/2021	02/15/2031
575385-AD-1	MASONITE INTERNATIONAL CORP			1,2	3.B FE	54,577	92.4610	55,477	60,000	54,709	0	132	0	0	5.375	7.492	FA	1,344	0	11/22/2022	02/01/2028
576323-AP-4	MASTEC INC			2	2.C FE	76,706	89.7299	76,270	85,000	76,841	0	136	0	0	4.500	6.569	FA	1,445	0	11/22/2022	08/15/2028
57636Q-AB-0	MASTERCARD INC			1	1.D FE	733,343	98.1964	736,473	750,000	735,110	0	1,767	0	0	3.375	5.035	AO	6,328	0	11/03/2022	04/01/2024
57636Q-AP-9	MASTERCARD INC			1,2	1.D FE	399,224	91.9431	367,772	400,000	399,414	0	71	0	0	3.350	3.373	MS	3,536	13,400	03/24/2020	03/26/2030
57636Q-AR-5	MASTERCARD INC			1,2	1.D FE	184,484	95.4002	176,490	185,000	184,674	0	71	0	0	3.300	3.345	MS	1,611	6,105	03/24/2020	03/26/2027
577081-BD-3	MATTEL INC			2	3.A FE	69,230	98.0040	68,603	70,000	68,603	(638)	10	0	0	5.875	6.132	JD	183	2,056	12/06/2022	12/15/2027
579780-AS-6	MCCORMICK & COMPANY INC			1,2	2.B FE	595,272	77.5576	465,345	600,000	596,096	0	440	0	0	1.850	1.937	FA	4,193	11,100	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	2,494,018	0	1,311	0	0	3.500	3.562	MS	29,167	87,500	03/07/2017	03/01/2027
58933Y-AR-6	MERCK & CO INC			1,2	1.E FE	573,294	95.9065	575,439	600,000	575,136	0	1,842	0	0	2.750	4.840	FA	6,463	0	10/31/2022	02/10/2025
59217G-CK-3	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	2,967,450	90.7990	2,723,970	3,000,000	2,982,958	0	3,290	0	0	3.000	3.130	MS	25,500	90,000	01/23/2018	09/19/2027
59217G-EG-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	399,176	87.4222	349,689	400,000	399,378	0	76	0	0	2.950	2.974	AO	2,688	11,800	04/03/2020	04/09/2030
595112-BP-7	MICRON TECHNOLOGY INC			1,2	2.C FE	999,950	94.8299	948,299	1,000,000	1,000,027	0	(6)	0	0	4.185	4.184	FA	15,810	41,850	07/10/2019	02/15/2027
595112-BQ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	999,940	90.9298	909,298	1,000,000	1,000,043	0	(5)	0	0	4.663	4.662	FA	17,616	46,630	07/10/2019	02/15/2030
59565J-AA-9	MIDAS OPCO HOLDINGS LLC			1,2	4.B FE	83,912	82.4580	78,335	95,000	78,335	(5,707)	130	0	0	5.625	7.894	FA	2,019	0	12/06/2022	08/15/2029
59565X-AC-4	MIDCONTINENT COMMUNICATIONS			1,2	4.C FE	55,009	90.5385	54,323	60,000	54,323	(782)	96	0	0	5.375	7.494	FA	1,218	0	11/22/2022	08/15/2027
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	1,423,338	96.8560	1,355,984	1,400,000	1,409,834	0	(8,236)	0	0	3.900	3.278	AO	13,650	54,600	04/14/2021	04/01/2024
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	723,300	90.5604	679,203	750,000	725,353	0	2,053	0	0	4.625	5.249	AO	8,672	17,344	05/19/2022	04/01/2029
599191-AA-1	MILEAGE PLUS HOLDINGS LLC			1,2	2.C FE	49,255	99.4202	49,216	49,503	49,261	0	6	0	0	6.500	6.778	MJSD	98	804	11/22/2022	06/20/2027
60337J-AA-4	MINERVA MERGER SUB INC			1,2	5.B FE	60,562	73.6932	58,955	80,000	58,955	(1,708)	101	0	0	6.500	11.572	FA	1,964	0	12/08/2022	02/15/2030
606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	2,000,000	92.2860	1,845,721	2,000,000	2,000,000	0	0	0	0	3.287	3.287	JJ	28,487	65,740	07/18/2017	07/25/2027
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	1,000,000	77.2219	772,219	1,000,000	1,000,000	0	0	0	0	2.309	2.309	JJ	10,326	23,090	07/12/2021	07/20/2032
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	500,000	94.4070	472,035	500,000	500,000	0	0	0	0	4.080	4.079	AO	4,080	10,200	04/11/2022	04/19/2028
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	500,000	99.0440	495,220	500,000	500,000	0	0	0	0	4.788	4.787	JJ	10,707	0	07/11/2022	07/18/2025
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	500,000	99.3414	496,707	500,000	500,000	0	0	0	0	5.063	5.060	MS	7,595	0	09/06/2022	09/12/2025
609207-AT-2	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	1,228,212	86.3728	1,036,473	1,200,000	1,222,987	0	(2,958)	0	0	2.750	2.452	AO	7,150	33,000	03/17/2021	04/13/2030
610202-BN-2	MONONGAHELA POWER CO			1,2	1.G FE	2,098,820	98.3199	1,966,398	2,000,000	2,014,090	0	(13,077)	0	0	4.100	3.405	AO	17,311	82,000	10/21/2015	04/15/2024
615369-AW-5	MOODY'S CORP			1,2	2.A FE	493,330	79.3222	396,611	500,000	494,160	0	609	0	0	2.000	2.149	FA	3,667	10,000	08/10/2021	08/19/2031
617446-8L-6	MORGAN STANLEY			1,2,5	1.E FE	401,220	82.8685	331,474	400,000	400,894	0	(114)	0	0	2.699	2.664	JJ	4,768	10,796	01/21/2020	01/22/2031
617446-8P-7	MORGAN STANLEY			1,2,5	1.E FE	200,000	87.5462	175,092	200,000	200,000	0	0	0	0	3.622	3.624	AO	1,811	7,244	03/26/2020	04/01/2031
617446-8X-0	MORGAN STANLEY			1,2,5	1.E FE	998,011	75.7069	757,069	1,000,000	997,812	0	(99)	0	0	1.928	1.948	AO	3,374	19,280	01/21/2021	04/28/2032
62482B-AA-0	MOZART DEBT MERGER SUB INC			1,2	4.A FE	137,131	80.4880	136,830	170,000	136,830	(881)	579	0	0	3.875	7.769	AO	1,647	0	12/06/2022	04/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB INC			1,2	4.C FE	61,523	79.4270	59,570	75,000	59,570	(2,084)	132	0	0	5.250	8.802	AO	984	0	11/28/2022	10/01/2029
62886E-AU-2	NCR CORP			1,2	4.B FE	175,000	95.6925	167,462	175,000	167,462	(7,538)	0	0	0	5.750	5.750	MS	3,354	10,063	08/07/2019	09/01/2027
62886E-AV-0	NCR CORP			1,2	4.B FE	130,000	93.5055	121,557	130,000	121,557	(8,443)	0	0	0	6.125	6.125	MS	2,654	7,963	08/07/2019	09/01/2029

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
62929R-AC-2	NMG HOLDING COMPANY INC			1,2	5.A FE	65,713	93.7267	65,609	70,000	65,609	(110)	7	0	0	7.125	9.345	AO	1,247	0	12/28/2022	04/01/2026
629377-CR-1	NRG ENERGY INC			1,2	3.A FE	50,000	76.0701	38,035	50,000	38,035	(10,715)	0	0	0	3.625	3.624	FA	685	1,813	11/17/2020	02/15/2031
629377-CS-9	NRG ENERGY INC			1,2	3.A FE	260,000	75.1050	195,273	260,000	195,273	(59,527)	0	0	0	3.875	3.875	FA	3,806	9,851	08/09/2021	02/15/2032
62944T-AF-2	NVR INC			1,2	2.A FE	1,247,844	84.1939	1,010,327	1,200,000	1,239,181	0	(5,181)	0	0	3.000	2.479	MN	4,600	36,000	06/04/2021	05/15/2030
62954W-AC-9	NTT FINANCE CORP		C	1,2	1.F FE	272,316	88.5116	265,535	300,000	275,383	0	3,067	0	0	1.162	3.872	AO	852	1,743	07/22/2022	04/03/2026
62954W-AH-8	NTT FINANCE CORP		C	1	1.F FE	393,512	98.4537	393,815	400,000	394,160	0	648	0	0	4.142	5.122	JJ	7,087	0	10/26/2022	07/26/2024
62954W-AJ-4	NTT FINANCE CORP		C	1	1.F FE	988,030	98.2726	982,726	1,000,000	988,347	0	317	0	0	4.239	4.725	JJ	18,134	0	12/09/2022	07/25/2025
63111X-AD-3	NASDAQ INC			1,2	2.A FE	1,362,946	76.7003	1,073,805	1,400,000	1,369,671	0	3,454	0	0	1.650	1.942	JJ	10,652	23,100	01/22/2021	01/15/2031
63254A-AE-8	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR				1.D FE	993,550	99.9258	999,258	1,000,000	999,955	0	865	0	0	3.000	3.089	JJ	13,417	30,000	10/28/2014	01/20/2023
63307A-2S-3	NATIONAL BANK OF CANADA		C	2,5	1.G FE	999,240	97.2179	972,179	1,000,000	995,817	0	(3,423)	0	0	3.750	3.777	JD	2,292	18,750	06/02/2022	06/09/2025
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC			1,2	4.B FE	100,137	81.5411	97,849	120,000	97,849	(2,623)	336	0	0	5.500	9.278	FA	2,493	0	12/06/2022	08/15/2028
64083Y-AA-9	NESCO HOLDINGS II INC			1,2	4.C FE	56,859	87.5000	56,875	65,000	56,875	(96)	111	0	0	5.500	8.041	AO	755	0	11/18/2022	04/15/2029
641062-AR-5	NESTLE HOLDINGS INC			1,2	1.D FE	531,612	88.8005	532,803	600,000	533,501	0	1,889	0	0	0.625	4.574	JJ	1,729	0	11/23/2022	01/15/2026
641062-BA-1	NESTLE HOLDINGS INC			1	1.D FE	296,100	98.4921	295,476	300,000	296,230	0	130	0	0	4.000	4.499	MS	3,600	0	11/23/2022	09/12/2025
64110L-AN-6	NETFLIX INC			1	3.A FE	54,175	96.2500	52,938	55,000	52,938	(1,608)	105	0	0	4.375	4.611	MN	307	4,484	04/17/2019	11/15/2026
64110L-AS-5	NETFLIX INC			1	3.A FE	118,950	96.5586	115,870	120,000	115,870	(3,463)	108	0	0	4.875	4.996	AO	1,235	5,850	04/18/2019	04/15/2028
641423-CD-8	NEVADA POWER CO			1,2	1.F FE	598,440	84.0799	504,479	600,000	598,838	0	143	0	0	2.400	2.429	MN	2,400	14,400	01/28/2020	05/01/2030
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING				1.A FE	2,176,810	92.1145	2,137,056	2,320,000	2,238,528	0	14,468	0	0	3.000	3.774	JJ	33,060	69,600	06/12/2018	01/10/2028
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING				1.A FE	599,784	78.6463	471,878	600,000	599,812	0	20	0	0	1.850	1.854	FA	4,625	11,038	07/29/2021	08/01/2031
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	2,014,160	94.2267	1,884,535	2,000,000	2,005,985	0	(1,501)	0	0	3.250	3.164	JD	5,417	65,000	01/17/2017	12/01/2026
651229-AW-6	NEWELL BRANDS INC			1,2	3.A FE	140,838	94.0795	141,119	150,000	140,782	(335)	279	0	0	4.450	6.497	AO	1,669	0	12/06/2022	04/01/2026
65249B-AA-7	NEWS CORP			1,2	3.A FE	101,720	86.7390	98,015	113,000	98,015	(3,833)	128	0	0	3.875	5.730	MN	560	698	12/08/2022	05/15/2029
65336Y-AN-3	NEXSTAR MEDIA INC			1,2	4.B FE	269,472	86.5000	268,150	310,000	268,150	(2,193)	871	0	0	4.750	7.499	MN	2,454	0	12/06/2022	11/01/2028
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	1,036,200	82.5105	825,105	1,000,000	1,028,978	0	(3,753)	0	0	2.250	1.817	JD	1,875	22,500	01/20/2021	06/01/2030
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	999,410	85.5362	855,362	1,000,000	999,536	0	80	0	0	1.900	1.909	JD	844	19,000	06/02/2021	06/15/2028
65343H-AA-9	NEXSTAR ESCROW INC			1,2	4.B FE	46,880	91.7357	45,868	50,000	45,868	(1,080)	68	0	0	5.625	7.226	JJ	1,297	0	12/06/2022	07/15/2027
65364U-AN-6	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	1,000,000	79.3264	793,264	1,000,000	1,000,000	0	0	0	0	1.960	1.960	JD	218	19,600	06/23/2020	06/27/2030
65473P-AH-8	NISOURCE INC			1,2	2.B FE	998,260	86.9582	869,582	1,000,000	998,817	0	158	0	0	2.950	2.970	MS	9,833	29,500	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
665859-AT-1	NORTHERN TRUST CORP			2	1.E FE	990,140	95.1395	951,395	1,000,000	993,919	0	960	0	0	3.650	3.772	FA	15,006	36,500	11/26/2018	08/03/2028
665859-AV-6	NORTHERN TRUST CORP			2	1.E FE	398,828	82.4026	337,850	410,000	400,833	0	1,136	0	0	1.950	2.283	MN	1,333	7,995	03/18/2021	05/01/2030
665859-AW-4	NORTHERN TRUST CORP			2	1.E FE	748,785	97.7757	733,318	750,000	748,928	0	143	0	0	4.000	4.036	MN	4,250	15,000	05/05/2022	05/10/2027
670001-AE-6	NOVELIS CORP			1,2	3.C FE	43,907	88.6565	44,328	50,000	43,922	(65)	79	0	0	4.750	6.927	JJ	996	0	12/06/2022	01/30/2030
670001-AG-1	NOVELIS CORP			1,2	3.C FE	44,529	89.6510	44,826	50,000	44,659	(19)	149	0	0	3.250	6.400	MN	208	0	12/06/2022	11/15/2026
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.F FE	1,147,176	93.9266	1,127,119	1,200,000	1,172,093	0	5,770	0	0	3.200	3.782	MN	4,907	38,400	05/23/2018	05/15/2027
670346-AY-1	NUCOR CORP			1,2	2.A FE	499,200	97.6956	488,478	500,000	499,288	0	88	0	0	4.300	4.336	MN	2,269	10,750	05/18/2022	05/23/2027
67059T-AE-5	NUSTAR LOGISTICS LP			1,2	3.C FE	121,094	93.4964	121,545	130,000	121,176	(132)	214	0	0	5.625	7.462	AO	1,280	0	12/06/2022	04/28/2027
67066G-AF-1	NVIDIA CORP			1,2	1.F FE	503,405	87.3251	436,625	500,000	502,508	0	(319)	0	0	2.850	2.771	AO	3,563	14,250	03/27/2020	04/01/2030
67066G-AM-6	NVIDIA CORP			1,2	1.F FE	398,732	85.5541	342,216	400,000	399,000	0	174	0	0	1.550	1.598	JD	276	6,200	06/14/2021	06/15/2028
67066G-AN-4	NVIDIA CORP			1,2	1.F FE	398,236	80.3364	321,345	400,000	398,485	0	163	0	0	2.000	2.049	JD	356	8,000	06/14/2021	06/15/2031
67077M-AT-5	NUTRIEN LTD		C	1,2	2.B FE	124,596	94.1744	117,718	125,000	124,733	0	37	0	0	4.200	4.239	AO	1,313	5,250	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
674215-AL-2	CHORD ENERGY CORP			1,2	3.C FE	68,294	97.3930	68,175	70,000	68,175	(155)	36	0	0	6.375	7.175	JD	372	1,913	12/21/2022	06/01/2026
67421Q-AA-0	CRESTWOOD MIDSTREAM PARTNERS LP			1,2	3.C FE	76,225	99.5085	74,631	75,000	74,631	(1,579)	(14)	0	0	8.000	7.668	AO	1,500	0	11/22/2022	04/01/2029
681919-BB-1	OMNICOM GROUP INC			1,2	2.A FE	996,560	83.0674	830,674	1,000,000	997,471	0	311	0	0	2.450	2.488	AO	4,151	24,500	02/19/2020	04/30/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
681919-BD-7	OMNICOM GROUP INC			1,2	2.A FE	549,027	82.1002	451,551	550,000	549,157	0	86	0	0	2.600	2.620	FA	5,958	14,300	04/28/2021	08/01/2031
68217F-AA-0	OMNICOM GROUP INC			1,2	2.A FE	1,270,668	96.0851	1,201,063	1,250,000	1,257,174	0	(2,223)	0	0	3.600	3.399	AO	9,500	45,000	05/05/2016	04/15/2026
682189-AQ-8	ON SEMICONDUCTOR CORP			1,2	3.B FE	75,679	87.2591	74,170	85,000	74,170	(1,684)	176	0	0	3.875	6.153	MS	1,098	0	11/14/2022	09/01/2028
682357-AA-6	180 MEDICAL INC			1,2	3.B FE	173,598	85.9700	171,940	200,000	171,940	(1,833)	175	0	0	3.875	6.277	AO	1,636	0	12/08/2022	10/15/2029
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		C	1,2	3.B FE	109,744	89.4545	98,400	110,000	98,400	(11,300)	(31)	0	0	3.875	3.931	MS	1,255	4,069	12/06/2022	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE	105,511	89.5406	94,018	105,000	94,018	(11,161)	(109)	0	0	4.375	4.333	MN	587	4,375	12/06/2022	01/15/2028
682680-AY-9	ONEOK INC			1,2	2.C FE	794,064	86.6578	693,263	800,000	795,865	0	542	0	0	3.400	3.488	MS	9,067	27,200	08/13/2019	09/01/2029
682680-BB-8	ONEOK INC			1,2	2.B FE	599,382	84.0614	504,369	600,000	599,538	0	56	0	0	3.100	3.112	MS	5,477	18,600	03/05/2020	03/15/2030
68389X-BN-4	ORACLE CORP			1,2	2.B FE	961,810	91.9910	919,910	1,000,000	978,654	0	3,928	0	0	3.250	3.734	MN	4,153	32,500	06/07/2018	11/15/2027
68389X-CF-0	ORACLE CORP			1	2.B FE	299,607	102.2837	306,851	300,000	299,625	0	18	0	0	5.800	5.848	MN	2,513	0	11/07/2022	11/10/2025
68622T-AA-9	ORGANON & CO			1,2	3.B FE	187,000	88.5400	168,226	190,000	168,226	(19,123)	349	0	0	4.125	4.420	AO	1,328	7,838	03/11/2022	04/30/2028
688225-AH-4	OSHKOSH CORP			1,2	2.B FE	199,248	84.5979	169,196	200,000	199,439	0	69	0	0	3.100	3.144	MS	2,067	6,200	02/11/2020	03/01/2030
68902V-AK-3	OTIS WORLDWIDE CORP			1,2	2.B FE	599,952	84.2515	505,509	600,000	599,966	0	4	0	0	2.565	2.566	FA	5,814	15,390	02/19/2020	02/15/2030
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC			1,2	4.B FE	70,088	82.9730	58,081	70,000	58,081	(11,988)	(10)	0	0	4.250	4.231	JJ	1,372	2,975	01/21/2021	01/15/2029
690732-AF-9	OWENS & MINOR INC			1,2	4.B FE	93,930	79.7300	91,690	115,000	91,690	(2,569)	329	0	0	4.500	8.253	MS	1,308	0	11/14/2022	03/31/2029
690732-AG-7	OWENS & MINOR INC			1,2	4.B FE	13,538	85.9400	12,891	15,000	12,891	(655)	8	0	0	6.625	8.438	AO	248	0	12/09/2022	04/01/2030
690742-AE-1	OWENS CORNING			1,2	2.B FE	245,190	98.4886	246,222	250,000	248,919	0	530	0	0	4.200	4.438	JD	875	10,500	11/04/2014	12/01/2024
690742-AF-8	OWENS CORNING			1,2	2.B FE	1,452,660	93.4684	1,402,027	1,500,000	1,477,199	0	5,663	0	0	3.400	3.849	FA	19,267	51,000	06/13/2018	08/15/2026
69331C-AH-1	PG&E CORP			1,2	3.C FE	64,399	91.2500	63,875	70,000	63,875	(614)	89	0	0	5.000	6.737	JJ	1,750	0	12/06/2022	07/01/2028
69336V-AB-7	PGT INNOVATIONS INC			1,2	4.A FE	199,500	83.7242	167,449	200,000	167,449	(32,123)	57	0	0	4.375	4.412	AO	2,188	8,920	10/08/2021	10/01/2029
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	598,320	85.1164	510,699	600,000	598,771	0	157	0	0	2.550	2.582	JJ	6,758	15,300	01/16/2020	01/22/2030
693475-BH-7	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	450,000	101.1122	455,005	450,000	450,000	0	0	0	0	5.671	5.677	AO	4,466	0	10/25/2022	10/28/2025
693506-BP-1	PPG INDUSTRIES INC			1,2	2.A FE	766,575	94.8605	711,454	750,000	760,198	0	(1,853)	0	0	3.750	3.450	MS	8,281	28,125	05/15/2019	03/15/2028
69353R-FJ-2	PNC BANK NA			2	1.F FE	3,236,805	93.4214	3,036,196	3,250,000	3,242,821	0	1,285	0	0	3.250	3.298	JJ	46,651	105,625	01/17/2018	01/22/2028
69356M-AA-4	PM GENERAL PURCHASER LLC			1,2	4.C FE	57,137	76.2606	49,569	65,000	49,569	(7,668)	100	0	0	9.500	12.477	JD	515	3,088	11/22/2022	10/01/2028
69371R-Q2-5	PACCAR FINANCIAL CORP				1.E FE	698,453	95.4709	668,296	700,000	699,480	0	312	0	0	2.150	2.197	FA	5,686	15,050	08/08/2019	08/15/2024
69832A-AC-0	PANASONIC HOLDINGS CORP		C	1,2	2.A FE	1,000,000	87.6774	876,774	1,000,000	1,000,000	0	0	0	0	3.113	3.113	JJ	14,009	31,130	07/10/2019	07/19/2029
69867D-AA-6	CLARIOS GLOBAL LP			1,2	4.A FE	82,314	97.7129	83,056	85,000	82,235	(169)	90	0	0	6.250	7.287	MN	679	2,344	12/06/2022	05/15/2026
69867D-AC-2	CLARIOS GLOBAL LP			1,2	5.A FE	74,123	97.9965	73,497	75,000	73,497	(647)	21	0	0	8.500	8.820	MN	815	0	11/14/2022	05/15/2027
701094-AN-4	PARKER-HANNIFIN CORP			1,2	2.A FE	463,545	89.5323	416,325	465,000	464,012	0	135	0	0	3.250	3.287	JD	714	15,113	06/05/2019	06/14/2029
70450Y-AE-3	PAYPAL HOLDINGS INC			1,2	1.G FE	1,000,398	87.3428	873,428	1,000,000	1,000,293	0	(41)	0	0	2.850	2.845	AO	7,125	28,500	09/19/2019	10/01/2029
708696-BZ-1	PENNSYLVANIA ELECTRIC CO			1,2	2.A FE	598,854	89.9635	539,781	600,000	599,227	0	105	0	0	3.600	3.623	JD	1,800	21,600	05/28/2019	06/01/2029
709599-AW-4	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	1,805,832	91.8506	1,653,311	1,800,000	1,802,460	0	(613)	0	0	3.400	3.361	MN	7,820	61,200	10/26/2016	11/15/2026
709599-BH-6	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	900,108	84.4255	759,829	900,000	900,127	0	(13)	0	0	3.350	3.348	MN	5,025	30,150	09/24/2019	11/01/2029
713448-CT-3	PEPSICO INC			1,2	1.E FE	761,112	95.6469	765,175	800,000	763,612	0	2,500	0	0	2.750	4.840	AO	3,728	0	10/28/2022	04/30/2025
713448-EL-8	PEPSICO INC			1,2	1.E FE	598,218	88.4211	530,526	600,000	598,781	0	168	0	0	2.625	2.659	JJ	6,650	15,750	07/25/2019	07/29/2029
71376L-AE-0	PERFORMANCE FOOD GROUP INC			2	4.B FE	273,740	86.6620	238,321	275,000	238,321	(34,030)	79	0	0	4.250	4.322	FA	4,870	11,634	12/06/2022	08/01/2029
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANCE LLC			1,2	2.A FE	1,282,638	82.6896	1,116,310	1,350,000	1,298,639	0	9,190	0	0	1.250	2.018	AO	4,219	16,875	05/12/2021	04/01/2028
71677K-AA-6	PETSMART LLC			1,2	4.A FE	225,000	90.4947	226,237	250,000	225,379	0	379	0	0	4.750	7.074	FA	4,486	0	11/23/2022	02/15/2028
718547-AE-2	PHILLIPS 66 CO			1,2	2.A FE	494,925	93.9121	469,560	500,000	497,283	0	677	0	0	3.550	3.707	AO	4,438	18,750	05/13/2019	10/01/2026
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	748,110	91.8355	688,766	750,000	748,730	0	174	0	0	3.500	3.530	JD	2,188	26,250	05/21/2019	06/01/2029
720186-AN-5	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	199,262	81.8267	163,653	200,000	199,382	0	67	0	0	2.500	2.542	MS	1,472	5,000	03/08/2021	03/15/2031
72147K-AE-8	PILGRIMS PRIDE CORP			1,2	2.C FE	194,750	96.9976	193,995	200,000	197,036	0	522	0	0	5.875	6.241	MS	2,970	11,750	02/22/2018	09/30/2027
723787-AR-8	PIONEER NATURAL RESOURCES CO			1,2	2.A FE	1,000,068	79.5619	795,619	1,000,000	1,000,045	0	(10)	0	0	2.150	2.149	JJ	9,914	21,500	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

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
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	201,250	90.4915	180,983	200,000	180,983	(19,913)	(104)	0	0	5.500	5.422	JD	489	11,000	06/27/2019	12/15/2029
737446-AQ-7	POST HOLDINGS INC			1,2	4.B FE	100,000	85.9790	85,979	100,000	85,979	(14,021)	0	0	0	4.625	4.624	AO	976	4,625	11/22/2021	04/15/2030
740189-AG-0	PRECISION CASTPARTS CORP			1,2	1.C FE	1,377,630	99.9088	1,498,632	1,500,000	1,499,412	0	15,312	0	0	2.500	3.549	JJ	17,292	37,500	11/12/2013	01/15/2023
740212-AL-9	PRECISION DRILLING CORP		C	1,2	4.B FE	54,377	96.7500	53,213	55,000	53,213	(1,190)	25	0	0	7.125	7.531	JJ	1,807	0	11/18/2022	01/15/2026
74101X-AE-0	PRESIDIO HOLDINGS INC			1,2	4.B FE	55,425	91.1930	54,716	60,000	54,716	(825)	116	0	0	4.875	6.998	FA	1,219	0	11/16/2022	02/01/2027
74112B-AM-7	PRESTIGE BRANDS INC			1,2	4.B FE	48,625	82.4078	41,204	50,000	41,204	(7,418)	122	0	0	3.750	4.102	AO	469	1,875	09/28/2021	04/01/2031
74166M-AF-3	PRIME SECURITY SERVICES BORROWER LLC			1,2	3.C FE	100,379	86.4063	99,367	115,000	99,367	(1,344)	333	0	0	3.375	6.508	JD	173	1,941	12/06/2022	08/31/2027
74166N-AA-2	ADT SECURITY CORP			1	3.C FE	187,050	84.9829	186,962	220,000	186,962	(367)	280	0	0	4.875	7.038	JJ	4,945	0	11/22/2022	07/15/2032
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	2,992,020	93.0519	2,791,557	3,000,000	2,997,149	0	811	0	0	3.000	3.031	AO	18,250	90,000	04/11/2016	04/18/2026
74340X-BV-2	PROLOGIS LP			1,2	1.G FE	3,129,300	93.6523	2,809,571	3,000,000	3,078,862	0	(15,401)	0	0	3.375	2.775	JD	4,500	104,250	08/13/2019	12/15/2027
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH			1,2	1.E FE	801,125	84.8560	678,848	800,000	800,781	0	(109)	0	0	2.532	2.516	AO	5,064	20,256	09/24/2019	10/01/2029
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1,2	1.E FE	94,721	82.4152	78,294	95,000	94,760	0	26	0	0	2.200	2.233	JD	93	2,090	06/01/2021	06/15/2031
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	2,435,368	0	13,412	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	399,612	86.0331	344,133	400,000	399,718	0	36	0	0	2.450	2.461	JJ	4,519	9,800	01/08/2020	01/15/2030
74460D-AC-3	PUBLIC STORAGE			1,2	1.F FE	3,255,220	93.1624	3,027,779	3,250,000	3,252,643	0	(534)	0	0	3.094	3.075	MS	29,608	100,555	09/19/2017	09/15/2027
747525-AF-0	QUALCOMM INC			1,2	1.F FE	1,940,860	97.4157	1,948,313	2,000,000	1,977,989	0	8,644	0	0	3.450	3.938	MN	7,858	69,000	05/30/2018	05/20/2025
74834L-AV-2	QUEST DIAGNOSTICS INC			1,2	2.B FE	1,028,970	99.0755	990,755	1,000,000	1,003,971	0	(3,789)	0	0	4.250	3.845	AO	10,625	42,500	07/07/2015	04/01/2024
74834L-BB-5	QUEST DIAGNOSTICS INC			1,2	2.B FE	797,958	86.4981	691,985	800,000	798,479	0	179	0	0	2.950	2.979	JD	66	23,600	12/12/2019	06/30/2030
74841C-AA-9	ROCKET MORTGAGE LLC			1,2	3.A FE	118,619	79.2438	118,866	150,000	118,866	(251)	498	0	0	3.625	7.909	MS	1,813	0	12/06/2022	03/01/2029
749571-AF-2	RHP HOTEL PROPERTIES LP			1,2	4.A FE	81,924	90.5011	81,451	90,000	81,451	(645)	172	0	0	4.750	6.936	AO	903	0	12/06/2022	10/15/2027
749571-AG-0	RHP HOTEL PROPERTIES LP			1,2	4.A FE	139,563	86.2594	138,015	160,000	138,015	(1,901)	353	0	0	4.500	7.060	FA	2,720	0	12/19/2022	02/15/2029
74977R-DR-2	COOPERATIEVE RABOBANK UA		C	2	1.G FE	750,000	96.1246	720,935	750,000	750,000	0	0	0	0	4.655	4.654	FA	12,510	0	08/15/2022	08/22/2028
75281A-BJ-7	RANGE RESOURCES CORP			1,2	3.C FE	20,000	103.0445	20,609	20,000	20,000	0	0	0	0	8.250	8.247	JJ	761	1,650	01/05/2021	01/15/2029
75281A-BK-4	RANGE RESOURCES CORP			1,2	3.C FE	150,000	88.1098	132,165	150,000	132,165	(17,835)	0	0	0	4.750	4.750	FA	2,692	3,840	01/24/2022	02/15/2030
754730-AG-4	RAYMOND JAMES FINANCIAL INC			1,2	1.G FE	604,424	96.5840	579,504	600,000	603,304	0	(394)	0	0	4.650	4.557	AO	6,975	27,900	03/26/2020	04/01/2030
75513E-CG-4	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	1,994,240	98.0855	1,961,710	2,000,000	1,998,968	0	829	0	0	3.200	3.244	MS	18,844	64,000	03/29/2017	03/15/2024
75524K-NQ-3	CITIZENS BANK NA			2,5	2.A FE	500,000	97.8882	489,441	500,000	500,000	0	0	0	0	4.119	4.122	MN	2,174	10,298	05/18/2022	05/23/2025
75524K-PG-3	CITIZENS BANK NA			2,5	2.A FE	750,000	96.6919	725,189	750,000	750,000	0	0	0	0	4.575	4.577	FA	13,534	0	08/04/2022	08/09/2028
75524K-PT-5	CITIZENS BANK, NATIONAL ASSOCIATION			2,5	2.A FE	500,000	101.1739	500,000	500,000	500,000	0	0	0	0	6.064	6.064	AO	5,559	0	10/20/2022	10/24/2025
75606D-AQ-4	ANYWHERE REAL ESTATE GROUP LLC			1,2	4.B FE	108,406	72.9510	80,246	110,000	80,246	(28,196)	37	0	0	5.250	5.470	AO	1,219	4,211	12/06/2022	04/15/2030
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	2,380,004	97.3944	2,210,854	2,270,000	2,315,467	0	(11,852)	0	0	4.125	3.519	AO	19,768	93,638	01/18/2017	10/15/2026
7591EP-AQ-3	REGIONS FINANCIAL CORP			1,2	2.A FE	398,780	93.5236	374,094	400,000	399,402	0	242	0	0	2.250	2.315	MN	1,075	9,000	05/13/2020	05/18/2025
7591EP-AT-7	REGIONS FINANCIAL CORP			1,2	2.A FE	1,594,232	85.1088	1,361,740	1,600,000	1,595,305	0	787	0	0	1.800	1.855	FA	11,120	28,800	08/26/2021	08/12/2028
760759-AS-9	REPUBLIC SERVICES INC			1,2	2.B FE	949,330	93.3239	933,239	1,000,000	971,498	0	5,200	0	0	3.375	4.025	MN	4,313	33,750	06/08/2018	11/15/2027
760759-AV-2	REPUBLIC SERVICES INC			1,2	2.B FE	804,720	84.0860	672,688	800,000	804,031	0	(541)	0	0	2.300	2.220	MS	6,133	18,400	06/10/2021	03/01/2030
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC			1,2	4.A FE	104,869	88.6348	93,067	105,000	93,067	(9,064)	19	0	0	4.000	4.022	AO	887	4,200	04/15/2021	10/15/2027
767754-CL-6	RITE AID CORP			1,2	4.C FE	77,365	53.4805	66,851	125,000	66,851	(11,173)	659	0	0	8.000	23.246	JJ	4,611	0	11/30/2022	11/15/2026
771367-CE-7	ROCHESTER GAS AND ELECTRIC CORP			1,2	1.F FE	600,000	76.4769	458,861	600,000	600,000	0	0	0	0	1.850	1.850	JD	925	11,100	11/16/2020	12/01/2030
77340R-AT-4	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	38,512	87.9955	39,598	45,000	38,586	0	74	0	0	4.800	7.339	MN	276	0	11/18/2022	05/15/2030
775109-AY-7	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	1,022,420	99.1374	991,374	1,000,000	1,001,633	0	(3,173)	0	0	4.100	3.770	AO	10,250	41,000	07/14/2015	10/01/2023
776743-AG-1	ROPER TECHNOLOGIES INC			1,2	2.A FE	1,496,745	86.8476	1,302,714	1,500,000	1,497,768	0	297	0	0	2.950	2.975	MS	13,029	44,250	08/19/2019	09/15/2029
776743-AJ-5	ROPER TECHNOLOGIES INC			1,2	2.B FE	396,876	80.3855	321,542	400,000	397,348	0	324	0	0	2.000	2.096	JD	22	8,000	07/14/2021	06/30/2030
776743-AL-0	ROPER TECHNOLOGIES INC			1,2	2.A FE	584,406	77.2903	463,742	600,000	586,551	0	1,507	0	0	1.750	2.051	FA	3,967	10,500	07/23/2021	02/15/2031
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD			1,2	4.C FE	95,741	100.2500	95,238	95,000	95,238	(507)	4	0	0	11.625	11.396	FA	4,080	0	11/30/2022	08/15/2027
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD			1,2	3.C FE	95,860	100.4875	95,463	95,000	95,463	(397)	1	0	0	8.250	8.042	JJ	1,851	0	11/30/2022	01/15/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78016E-ZD-2	ROYAL BANK OF CANADA		C	1	1.E FE	993,675	95.1783	951,783	1,000,000	994,418	0	743	0	0	3.625	3.765	MN	5,740	20,139	05/24/2022	05/04/2027
78355H-KQ-1	RYDER SYSTEM INC			1,2	2.B FE	599,886	98.2249	589,349	600,000	599,974	0	10	0	0	4.625	4.627	JD	2,313	27,750	04/02/2020	06/01/2025
78410G-AD-6	SBA COMMUNICATIONS CORP			1,2	3.B FE	239,675	90.3389	225,847	250,000	225,847	(17,588)	1,403	0	0	3.875	4.577	FA	3,660	9,688	05/19/2020	02/15/2027
78454L-AL-4	SM ENERGY CO			1,2	3.C FE	97,000	95.9991	95,999	100,000	95,999	(1,162)	161	0	0	5.625	6.923	JD	469	2,813	11/08/2022	06/01/2025
78466C-AC-0	SS&C TECHNOLOGIES INC			1,2	4.B FE	195,675	93.8532	183,014	195,000	183,014	(12,395)	(74)	0	0	5.500	5.449	MS	2,711	10,725	03/22/2019	09/30/2027
78471R-AB-2	SRS DISTRIBUTION INC			1,2	4.C FE	92,691	88.6470	93,079	105,000	92,877	0	187	0	0	4.625	7.205	JJ	2,428	0	11/22/2022	07/01/2028
78471R-AD-8	SRS DISTRIBUTION INC			1,2	5.B FE	45,238	79.5853	43,772	55,000	43,772	(1,497)	31	0	0	6.000	9.554	JD	275	0	12/19/2022	12/01/2029
78486Q-AD-3	SVB FINANCIAL GROUP			1	2.B FE	1,512,210	96.0735	1,441,102	1,500,000	1,502,890	0	(1,322)	0	0	3.500	3.403	JJ	22,167	52,500	02/03/2015	01/29/2025
78486Q-AF-8	SVB FINANCIAL GROUP			1,2	2.B FE	1,397,248	72.2325	1,011,256	1,400,000	1,397,735	0	257	0	0	1.800	1.822	FA	10,430	25,200	01/27/2021	02/02/2031
78486Q-AH-4	SVB FINANCIAL GROUP			1,2	2.B FE	1,001,172	82.8321	828,321	1,000,000	1,000,906	0	(164)	0	0	2.100	2.081	MN	2,683	21,000	05/11/2021	05/15/2028
78486Q-AR-2	SVB FINANCIAL GROUP			2,5	2.B FE	501,080	94.6995	473,497	500,000	500,977	0	(103)	0	0	4.345	4.295	AO	3,742	10,863	05/26/2022	04/29/2028
78573N-AF-9	SABRE GLBL INC			1,2	4.B FE	66,883	95.5583	66,891	70,000	66,891	(78)	87	0	0	7.375	9.240	MS	1,721	0	12/06/2022	09/01/2025
79466L-AG-9	SALESFORCE INC			1,2	1.F FE	233,223	93.8409	234,602	250,000	234,763	0	1,541	0	0	0.625	4.782	JJ	720	0	11/01/2022	07/15/2024
79466L-AH-7	SALESFORCE INC			1,2	1.F FE	397,936	85.4503	341,801	400,000	398,351	0	283	0	0	1.500	1.578	JJ	2,767	6,050	06/29/2021	07/15/2028
79466L-AJ-3	SALESFORCE INC			1,2	1.F FE	398,844	79.9722	319,889	400,000	399,000	0	107	0	0	1.950	1.982	JJ	3,597	7,865	06/29/2021	07/15/2031
80281L-AP-0	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	1,400,000	77.5171	1,085,240	1,400,000	1,400,000	0	0	0	0	2.896	2.896	MS	11,938	40,544	03/08/2021	03/15/2032
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	400,000	85.1424	340,570	400,000	400,000	0	0	0	0	1.673	1.673	JD	316	6,692	06/07/2021	06/14/2027
808513-AQ-8	CHARLES SCHWAB CORP			1,2	1.F FE	998,390	94.0304	940,304	1,000,000	999,284	0	158	0	0	3.200	3.219	MS	10,578	32,000	02/27/2017	03/02/2027
808513-BW-4	CHARLES SCHWAB CORP			1,2	1.F FE	3,011,730	94.6662	2,839,987	3,000,000	3,005,484	0	(1,293)	0	0	3.300	3.250	AO	24,750	99,000	08/21/2017	04/01/2027
810186-AS-5	SCOTTS MIRACLE-GRO CO			1,2	4.B FE	288,482	81.0000	283,500	350,000	283,500	(6,031)	1,037	61,720	0	4.500	6.159	AO	3,325	15,750	10/15/2019	10/15/2029
81104P-AA-7	E W SCRIPPS CO			1,2	4.B FE	58,388	89.2500	58,013	65,000	58,013	(476)	101	0	0	5.875	8.586	JJ	1,761	0	11/30/2022	07/15/2027
81725W-AK-9	SENSATA TECHNOLOGIES BV		C	1,2	3.C FE	172,500	86.2500	172,500	200,000	172,500	(399)	399	0	0	4.000	6.674	AO	1,689	0	11/17/2022	04/15/2029
817565-CE-2	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	134,537	93.7549	126,569	135,000	126,569	(7,972)	4	0	0	5.125	5.186	JD	577	6,406	12/06/2022	06/01/2029
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	104,319	84.2687	88,482	105,000	88,482	(15,841)	4	0	0	4.000	4.087	MN	537	4,000	12/06/2022	05/15/2031
81762P-AE-2	SERVICENOW INC			1,2	2.A FE	1,563,895	76.7468	1,285,509	1,675,000	1,581,694	0	11,052	0	0	1.400	2.193	MS	7,817	23,450	07/26/2021	09/01/2030
824348-AV-8	SHERWIN-WILLIAMS CO			1,2	2.B FE	998,480	97.1682	971,682	1,000,000	999,675	0	221	0	0	3.125	3.149	JD	2,604	31,250	05/02/2017	06/01/2024
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2.B FE	3,001,480	93.9311	2,817,933	3,000,000	3,000,609	0	(173)	0	0	3.200	3.193	MS	26,133	96,000	09/20/2016	09/23/2026
828807-CV-7	SIMON PROPERTY GROUP LP			1,2	1.G FE	1,945,200	95.8333	1,916,666	2,000,000	1,977,963	0	7,705	0	0	3.500	3.940	MS	23,333	70,000	06/21/2018	09/01/2025
829259-BA-7	SINCLAIR TELEVISION GROUP INC			1,2	3.C FE	42,218	74.9686	41,233	55,000	41,233	(1,122)	136	0	0	4.125	8.119	JD	189	1,031	12/06/2022	12/01/2030
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	403,245	82.5210	334,210	405,000	334,210	(69,261)	92	0	0	4.125	4.182	JJ	8,353	16,500	12/06/2022	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.C FE	84,387	87.0300	73,976	85,000	73,976	(10,418)	6	0	0	4.000	4.138	JJ	1,568	3,413	12/06/2022	07/15/2028
82967N-BL-1	SIRIUS XM RADIO INC			1,2	3.C FE	24,500	88.7940	22,199	25,000	22,199	(2,309)	8	0	0	3.125	3.684	MS	260	651	12/06/2022	09/01/2026
82967N-BM-9	SIRIUS XM RADIO INC			1,2	3.C FE	54,132	78.0169	42,909	55,000	42,909	(10,251)	5	0	0	3.875	4.076	MS	710	2,018	12/06/2022	09/01/2031
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP			1,2	4.C FE	48,849	96.2825	48,141	50,000	48,141	(753)	46	0	0	4.875	6.365	JJ	1,022	0	12/06/2022	07/31/2024
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP			1,2	4.C FE	118,039	90.2950	117,384	130,000	117,384	(891)	236	0	0	5.500	8.027	AO	1,509	0	12/06/2022	04/15/2027
83088M-AL-6	SKYWORKS SOLUTIONS INC			1,2	2.C FE	398,456	78.5272	314,109	400,000	398,673	0	136	0	0	3.000	3.045	JD	1,000	12,000	05/12/2021	06/01/2031
83368R-BC-5	SOCIETE GENERALE SA		C	2	2.B FE	399,696	86.2687	345,075	400,000	399,772	0	49	0	0	1.792	1.805	JD	438	7,168	06/03/2021	06/09/2027
83368R-BD-3	SOCIETE GENERALE SA		C	2	2.B FE	398,072	77.2195	308,878	400,000	398,310	0	153	0	0	2.889	2.940	JD	706	11,556	06/03/2021	06/09/2032
83545G-BD-3	SONIC AUTOMOTIVE INC			1,2	3.C FE	41,688	80.0708	40,035	50,000	40,035	(1,759)	107	0	0	4.625	7.751	MN	295	0	12/06/2022	11/15/2029
844741-BE-7	SOUTHWEST AIRLINES CO			1,2	2.A FE	924,285	92.1142	863,110	937,000	909,415	0	(6,078)	0	0	3.450	2.872	MN	4,041	32,327	08/22/2019	11/16/2027
845467-AP-4	SOUTHWESTERN ENERGY CO			1,2	3.A FE	97,315	103.0969	97,942	95,000	96,548	(750)	(16)	0	0	8.375	7.834	MS	2,343	3,769	12/08/2022	09/15/2028
845467-AS-8	SOUTHWESTERN ENERGY CO			1,2	3.A FE	103,591	91.2019	100,322	110,000	100,322	(3,357)	88	0	0	5.375	6.382	MS	1,741	0	12/06/2022	03/15/2030
84762L-AX-3	SPECTRUM BRANDS INC			1,2	4.B FE	200,500	77.7760	155,552	200,000	155,552	(41,905)	(43)	0	0	3.875	3.845	MS	2,282	7,750	02/19/2021	03/15/2031
85172F-AM-1	ONEMAIN FINANCE CORP			1	3.B FE	199,500	96.0675	192,135	200,000	192,135	(7,702)	66	0	0	6.875	6.916	MS	4,049	13,750	05/29/2018	03/15/2025
85172F-AR-0	ONEMAIN FINANCE CORP			1,2	3.B FE	60,775	81.7901	53,164	65,000	53,164	(7,540)	(32)	0	0	5.375	5.701	MN	446	5,241	11/08/2019	11/15/2029

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
85205T-AN-0	SPIRIT AEROSYSTEMS INC			1,2	3.C FE	48,575	105.2700	50,530	48,000	48,527	(46)	(2)	0	0	9.375	9.197	MN	475	0	12/06/2022	11/30/2029
85207U-AJ-4	SPRINT LLC			1,2	3.A FE	98,213	103.2546	98,092	95,000	98,092	(39)	(82)	0	0	7.625	5.744	FA	2,737	0	12/08/2022	02/15/2025
852234-AP-8	BLOCK INC			1,2	3.B FE	101,606	79.7925	99,741	125,000	99,741	(2,099)	234	0	0	3.500	6.380	JD	365	2,100	12/06/2022	06/01/2031
853496-AD-9	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	120,543	89.7910	121,218	135,000	120,778	(10)	245	0	0	4.750	7.283	JJ	2,957	0	12/06/2022	01/15/2028
853496-AG-2	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	81,923	81.4925	81,492	100,000	81,492	(579)	148	0	0	4.375	7.535	JJ	2,017	0	12/06/2022	07/15/2030
854502-AL-5	STANLEY BLACK & DECKER INC			1,2	1.G FE	996,670	82.1842	821,842	1,000,000	997,558	0	308	0	0	2.300	2.337	MS	6,772	23,000	02/03/2020	03/15/2030
855030-AN-2	STAPLES INC			1,2	4.C FE	153,835	86.0680	150,619	175,000	150,619	(3,873)	657	0	0	7.500	11.911	AO	2,771	0	12/06/2022	04/15/2026
855030-AP-7	STAPLES INC			1,2	5.B FE	59,122	72.0100	57,608	80,000	57,608	(1,881)	367	0	0	10.750	19.913	AO	1,816	0	11/18/2022	04/15/2027
855244-AZ-2	STARBUCKS CORP			1,2	2.A FE	617,022	84.3305	505,983	600,000	613,098	0	(1,559)	0	0	2.550	2.237	MN	1,955	15,300	06/04/2020	11/15/2030
857477-BC-6	STATE STREET CORP			2,5	1.E FE	1,000,000	98.8670	988,670	1,000,000	1,000,000	0	0	0	0	3.776	3.777	JD	2,937	37,760	11/28/2018	12/03/2024
857477-BD-4	STATE STREET CORP			2,5	1.E FE	1,000,000	94.4260	944,260	1,000,000	1,000,000	0	0	0	0	4.141	4.141	JD	3,221	41,410	11/28/2018	12/03/2029
857477-BG-7	STATE STREET CORP				1.F FE	199,188	85.0469	170,094	200,000	199,406	0	76	0	0	2.400	2.446	JJ	2,093	4,800	01/21/2020	01/24/2030
857477-BX-0	STATE STREET CORP			2,5	1.F FE	150,000	102.4532	153,680	150,000	150,000	0	0	0	0	5.751	5.756	MN	1,366	0	11/01/2022	11/04/2026
857691-AG-4	STATION CASINOS LLC			1,2	4.C FE	99,602	86.9382	99,979	115,000	99,808	(96)	303	0	0	4.500	7.644	FA	1,955	0	12/06/2022	02/15/2028
858119-BF-6	STEEL DYNAMICS INC			1,2	2.C FE	298,875	100.0518	300,155	300,000	299,454	0	122	0	0	5.000	5.051	JD	667	15,000	05/03/2018	12/15/2026
858119-BL-3	STEEL DYNAMICS INC			1,2	2.C FE	199,238	93.8464	187,693	200,000	199,617	0	150	0	0	2.400	2.481	JD	213	4,800	06/03/2020	06/15/2025
858912-AG-3	STERICYCLE INC			1,2	3.C FE	78,272	87.2500	78,525	90,000	78,385	(83)	196	0	0	3.875	6.472	JJ	1,608	0	12/06/2022	01/15/2029
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO		C	1,2	2.B FE	998,970	81.4859	814,859	1,000,000	999,126	0	94	0	0	2.700	2.712	MS	7,950	27,000	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	1,126,877	87.8810	990,311	1,126,877	1,126,877	0	0	0	0	8.000	7.999	N/A	4,007	88,147	12/23/2021	12/15/2031
86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	1,000,000	92.3758	923,758	1,000,000	1,000,000	0	0	0	0	3.544	3.544	JJ	16,145	35,440	01/10/2018	01/17/2028
86562M-BW-9	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	999,322	84.1417	841,417	1,000,000	999,504	0	63	0	0	2.750	2.758	JJ	12,681	27,500	01/07/2020	01/15/2030
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	603,072	79.2952	475,771	600,000	602,368	0	(288)	0	0	2.130	2.073	JJ	6,142	11,801	06/30/2020	07/08/2030
86563V-BC-2	SUMITOMO MITSUI TRUST BANK LTD		C		1.F FE	299,901	98.6782	296,035	300,000	299,910	0	9	0	0	4.800	4.812	MS	4,240	0	09/06/2022	09/15/2025
86614W-AD-8	SUMMIT MIDSTREAM HOLDINGS LLC			1,2	5.B FE	2,200	84.6491	16,930	20,000	2,200	0	0	0	0	5.750	0.000	AO	243	1,150	06/21/2017	04/15/2025
86765L-AZ-0	SUNOCO LP			1,2	3.B FE	106,353	86.8050	99,826	115,000	99,826	(6,639)	112	0	0	4.500	5.722	AO	877	2,313	12/06/2022	04/30/2030
86828L-AC-6	SUPERIOR PLUS LP		C	1,2	3.C FE	38,477	85.5000	38,475	45,000	38,475	(95)	93	0	0	4.500	7.415	MS	596	0	11/18/2022	03/15/2029
87157D-AG-4	SYNAPTICS INC			1,2	3.C FE	80,288	84.2549	80,042	95,000	79,752	(698)	162	0	0	4.000	6.988	JD	169	1,900	12/08/2022	06/15/2029
87166B-AA-0	SYNEOS HEALTH INC			1,2	4.A FE	56,246	80.4500	60,338	75,000	56,535	0	289	0	0	3.625	8.998	JJ	1,254	0	11/22/2022	01/15/2029
87264A-AV-7	T-MOBILE USA INC			1,2	2.C FE	731,010	97.2164	729,123	750,000	731,948	0	938	0	0	4.750	5.296	FA	14,844	0	09/13/2022	02/01/2028
87264A-BD-6	T-MOBILE USA INC			1,2	2.C FE	619,733	94.3173	584,767	620,000	619,824	0	37	0	0	3.750	3.756	AO	4,908	23,250	04/03/2020	04/15/2027
87264A-BR-5	T-MOBILE USA INC			1,2	2.C FE	90,225	90.9350	81,841	90,000	90,153	0	(45)	0	0	2.250	2.193	FA	765	2,025	05/10/2021	02/15/2026
87264A-BV-6	T-MOBILE USA INC			1,2	2.C FE	270,450	88.0661	237,778	270,000	270,385	0	(46)	0	0	3.375	3.349	AO	1,924	9,113	05/10/2021	04/15/2029
87264A-CA-1	T-MOBILE USA INC			1,2	2.C FE	616,242	86.0510	516,306	600,000	611,877	0	(2,282)	0	0	2.050	1.632	FA	4,647	12,300	01/21/2021	02/15/2028
872882-AM-7	TSMC GLOBAL LTD		C	1,2	1.D FE	499,755	98.1563	490,781	500,000	499,775	0	20	0	0	4.375	4.386	JJ	9,661	0	07/19/2022	07/22/2027
87305Q-CF-6	TTX CO			1	1.F FE	526,250	98.1980	490,990	500,000	503,269	0	(3,041)	0	0	4.150	3.503	JJ	9,568	20,750	05/20/2014	01/15/2024
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC			1,2	2.B FE	985,410	94.2414	942,414	1,000,000	987,024	0	1,614	0	0	3.700	4.033	AO	7,914	18,500	06/02/2022	04/14/2027
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE	99,704	88.6840	97,552	110,000	97,552	(2,336)	185	0	0	5.500	7.737	JJ	2,790	0	12/06/2022	01/15/2028
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE	95,165	93.3618	93,362	100,000	93,362	(1,927)	123	0	0	6.000	7.332	MS	2,000	0	11/18/2022	03/01/2027
875127-BH-4	TAMPA ELECTRIC CO			1,2	1.G FE	1,396,063	81.3596	1,139,034	1,400,000	1,396,699	0	360	0	0	2.400	2.432	MS	9,893	33,600	03/17/2021	03/15/2031
87612B-BG-6	TARGA RESOURCES PARTNERS LP			1,2	2.C FE	94,974	95.3959	95,396	100,000	95,047	0	73	0	0	5.000	6.158	JJ	2,306	0	11/30/2022	01/15/2028
87612E-BH-8	TARGET CORP			1,2	1.F FE	999,900	92.8139	928,139	1,000,000	999,968	0	4	0	0	3.375	3.376	AO	7,125	33,750	03/18/2019	04/15/2029
879360-AD-7	TELEDYNE TECHNOLOGIES INC			1,2	2.C FE	1,396,836	86.4427	1,210,198	1,400,000	1,397,593	0	427	0	0	2.250	2.285	AO	7,875	31,500	03/08/2021	04/01/2028
879369-AG-1	TELEFLEX INC			1,2	3.B FE	37,363	91.2860	36,514	40,000	36,514	(871)	23	0	0	4.250	5.668	JD	142	0	12/08/2022	06/01/2028
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1,2	3.A FE	139,019	84.0160	138,626	165,000	138,626	(802)	410	0	0	4.000	7.098	AO	1,393	0	12/06/2022	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88033G-CS-7	TENET HEALTHCARE CORP			1,2	3.C FE	107,184	97.5257	109,229	112,000	105,359	(31)	(673)	0	0	4.625	4.377	JJ	2,389	4,718	12/06/2022	07/15/2024
88033G-CX-6	TENET HEALTHCARE CORP			1,2	4.A FE	138,763	95.4910	138,462	145,000	137,899	(1,019)	155	0	0	6.250	7.457	FA	3,776	0	12/08/2022	02/01/2027
88033G-CY-4	TENET HEALTHCARE CORP			1,2	3.C FE	166,738	94.9410	166,147	175,000	166,076	(89)	(216)	0	0	4.875	5.071	JJ	4,266	8,044	12/06/2022	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORP			1,2	3.C FE	317,162	93.0240	325,584	350,000	317,155	(548)	390	9,867	0	5.125	6.512	MN	2,990	10,250	12/08/2022	11/01/2027
88033G-DL-1	TENET HEALTHCARE CORP			1,2	3.C FE	193,018	86.6300	194,918	225,000	193,463	(55)	499	0	0	4.250	6.995	JD	797	4,675	12/06/2022	06/01/2029
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1,2	2.B FE	399,204	84.0223	336,089	400,000	399,409	0	73	0	0	2.900	2.923	MS	3,867	11,600	02/19/2020	03/01/2030
880779-BA-0	TEREX CORP			1,2	4.B FE	76,244	89.8750	76,394	85,000	76,365	0	121	0	0	5.000	7.004	MN	543	0	11/18/2022	05/15/2029
882384-AD-2	TEXAS EASTERN TRANSMISSION LP			1,2	1.G FE	1,610,271	91.0524	1,465,034	1,609,000	1,609,829	0	(145)	0	0	3.500	3.489	JJ	25,967	56,315	06/12/2019	01/15/2028
882508-BR-4	TEXAS INSTRUMENTS INC			1	1.E FE	499,775	100.3570	501,785	500,000	499,788	0	13	0	0	4.700	4.724	MN	2,807	0	11/15/2022	11/18/2024
882508-BV-5	TEXAS INSTRUMENTS INC			1,2	1.E FE	748,695	100.1132	750,849	750,000	748,698	0	3	0	0	4.600	4.639	FA	4,121	0	11/15/2022	02/15/2028
883203-BV-2	TEXTRON INC			1,2	2.B FE	1,735,920	97.3308	1,654,624	1,700,000	1,708,323	0	(4,096)	0	0	3.875	3.610	MS	21,958	65,875	05/27/2015	03/01/2025
883556-CL-4	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	172,947	81.3276	142,323	175,000	173,200	0	186	0	0	2.000	2.129	AO	739	4,006	08/09/2021	10/15/2031
884903-BV-6	THOMSON REUTERS CORP		C	1,2	2.B FE	2,005,650	94.7723	1,895,446	2,000,000	2,002,134	0	(645)	0	0	3.350	3.313	MN	8,561	67,000	11/08/2016	05/15/2026
89114Q-C4-8	TORONTO-DOMINION BANK		C		1.C FE	1,647,756	99.2778	1,638,084	1,650,000	1,649,738	0	465	0	0	3.500	3.529	JJ	25,988	57,750	07/12/2018	07/19/2023
89115A-2C-5	TORONTO-DOMINION BANK		C	1	1.E FE	750,460	96.6151	724,614	750,000	750,412	0	(48)	0	0	4.108	4.094	JD	1,968	15,405	06/02/2022	06/08/2027
89115A-2H-4	TORONTO-DOMINION BANK		C	1	1.E FE	300,000	99.0107	297,032	300,000	300,000	0	0	0	0	4.693	4.693	MS	4,145	0	09/08/2022	09/15/2027
89115A-2J-0	TORONTO-DOMINION BANK		C	1	1.E FE	500,000	98.8724	494,362	500,000	500,000	0	0	0	0	4.285	4.285	MS	6,308	0	09/08/2022	09/13/2024
892331-AN-9	TOYOTA MOTOR CORP		C	1,2	1.E FE	1,400,000	84.2200	1,179,080	1,400,000	1,400,000	0	0	0	0	2.362	2.362	MS	8,818	33,068	03/18/2021	03/25/2031
892356-AA-4	TRACTOR SUPPLY CO			1,2	2.B FE	1,589,378	76.9724	1,231,558	1,600,000	1,591,514	0	999	0	0	1.750	1.823	MN	4,667	28,000	11/24/2020	11/01/2030
89236T-DR-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,432,125	94.0664	1,410,996	1,500,000	1,464,176	0	8,076	0	0	3.200	3.846	JJ	22,667	48,000	10/16/2018	01/11/2027
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	213,530	98.6190	212,031	215,000	212,031	(1,527)	28	0	0	6.250	6.465	MS	3,957	3,125	12/20/2022	03/15/2026
893800-AA-0	TRANSOCEAN GUARDIAN LTD			1,2	4.C FE	21,379	97.6504	21,202	21,712	21,202	(195)	17	0	0	5.875	11.182	JJ	588	0	11/16/2022	01/15/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD		C	1,2	4.C FE	21,931	97.9763	21,947	22,400	21,891	(39)	(1)	0	0	6.125	7.023	FA	572	0	12/08/2022	08/01/2025
89566E-AG-3	TRI-STATE GENERATION AND TRANSMISSION AS			1,2	1.G FE	2,043,100	96.5692	1,931,385	2,000,000	2,010,336	0	(6,217)	0	0	3.700	3.364	MN	12,333	74,000	03/28/2017	11/01/2024
896215-AH-3	TRIMAS CORP			1,2	3.C FE	55,845	87.2500	56,713	65,000	55,965	0	120	0	0	4.125	6.886	AO	566	0	11/22/2022	04/15/2029
89668Q-AE-8	TRINSEO MATERIALS OPERATING SCA		C	1,2	4.C FE	60,878	82.2500	61,688	75,000	61,323	0	446	0	0	5.375	13.793	MN	649	0	11/22/2022	09/01/2025
89668Q-AF-5	TRINSEO MATERIALS OPERATING SCA		C	1,2	4.C FE	40,784	64.7720	42,102	65,000	41,056	0	271	0	0	5.125	14.210	FA	1,258	0	11/22/2022	04/01/2029
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV		C	1,2	4.B FE	189,308	91.6488	183,298	200,000	183,298	(6,155)	145	0	0	5.500	7.177	JD	4,156	0	12/08/2022	08/15/2026
89788M-AG-7	TRUIST FINANCIAL CORP			1,2,5	1.G FE	500,000	95.5874	477,937	500,000	500,000	0	0	0	0	4.123	4.112	JD	1,432	10,308	06/01/2022	06/06/2028
89788M-AH-5	TRUIST FINANCIAL CORP			1,2,5	1.G FE	300,151	98.3364	295,009	300,000	300,131	0	(20)	0	0	4.260	4.243	JJ	5,432	0	07/26/2022	07/28/2026
902104-AC-2	COHERENT CORP			1,2	4.B FE	161,326	86.2430	159,550	185,000	159,368	(2,246)	288	0	0	5.000	7.354	JD	411	3,250	12/21/2022	12/15/2029
902494-BJ-1	TYSON FOODS INC			1,2	2.B FE	999,740	96.9545	969,545	1,000,000	999,905	0	28	0	0	4.000	4.003	MS	13,333	40,000	02/14/2019	03/01/2026
902613-AE-8	UBS GROUP AG		C	2	1.G FE	1,004,050	75.2057	752,057	1,000,000	1,003,345	0	(377)	0	0	2.095	2.050	FA	8,147	20,950	02/03/2021	02/11/2032
902613-AM-0	UBS GROUP AG		C	2	1.G FE	500,000	97.8102	489,051	500,000	500,000	0	0	0	0	4.488	4.486	MN	3,054	11,220	05/03/2022	05/12/2026
902613-AS-7	UBS GROUP AG		C	2	1.G FE	748,629	96.7657	725,743	750,000	748,728	0	100	0	0	4.703	4.743	FA	14,305	0	08/02/2022	08/05/2027
90265E-AT-7	UDR INC			1,2	2.A FE	596,484	73.7448	442,469	600,000	597,004	0	279	0	0	2.100	2.158	FA	5,250	12,600	02/11/2021	08/01/2032
90290M-AD-3	US FOODS INC			1,2	4.C FE	80,968	88.7920	79,913	90,000	79,913	(1,197)	142	0	0	4.750	6.745	FA	1,615	0	12/06/2022	02/15/2029
90351D-AB-3	UBS GROUP AG		C		1.G FE	2,090,820	97.3171	1,946,342	2,000,000	2,034,957	0	(12,031)	0	0	4.125	3.448	MS	22,229	82,500	01/09/2018	09/24/2025
90353T-AE-0	UBER TECHNOLOGIES INC			1,2	4.C FE	65,557	99.9690	64,980	65,000	64,980	(571)	(6)	0	0	7.500	7.281	MS	1,435	0	12/06/2022	09/15/2027
90353T-AK-6	UBER TECHNOLOGIES INC			1,2	4.C FE	60,516	87.1255	60,988	70,000	60,614	(40)	138	0	0	4.500	7.058	FA	1,190	0	12/06/2022	08/15/2029
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1.E FE	1,485,330	94.1645	1,412,468	1,500,000	1,491,410	0	1,470	0	0	3.500	3.621	MS	14,438	52,500	09/04/2018	03/22/2028
907818-FB-9	UNION PACIFIC CORP			1,2	1.G FE	1,497,820	94.4945	1,417,418	1,500,000	1,498,620	0	196	0	0	3.700	3.717	MS	18,500	55,500	02/21/2019	03/01/2029
90932L-AG-2	UNITED AIRLINES INC			1,2	3.B FE	46,507	92.6926	46,346	50,000	46,346	(268)	108	0	0	4.375	6.704	AO	462	0	12/06/2022	04/15/2026
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.F FE	419,559	98.4855	413,639	420,000	419,794	0	86	0	0	3.900	3.923	AO	4,095	16,380	03/19/2020	04/01/2025
911312-BY-1	UNITED PARCEL SERVICE INC			1,2	1.F FE	199,246	98.5720	197,144	200,000	199,424	0	66	0	0	4.450	4.497	AO	2,225	8,900	03/19/2020	04/01/2030

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.A FE	98,750	94.7650	94,765	100,000	94,765	(4,121)	136	0	0	4.875	5.129	JJ	2,248	2,438	04/27/2022	01/15/2028
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	197,250	85.4797	166,685	195,000	166,685	(30,133)	(205)	0	0	4.000	3.856	JJ	3,597	7,800	10/28/2020	07/15/2030
91159H-HK-9	US BANCORP			2	1.F FE	1,023,290	97.9534	979,534	1,000,000	1,004,907	0	(2,915)	0	0	3.600	3.285	MS	11,000	36,000	12/28/2015	09/11/2024
91159H-HM-5	US BANCORP			2	1.F FE	999,230	94.5618	945,618	1,000,000	999,733	0	75	0	0	3.100	3.109	AO	5,511	31,000	04/21/2016	04/27/2026
91159H-JF-8	US BANCORP			1,2,5	1.F FE	500,000	97.6490	488,245	500,000	500,000	0	0	0	0	4.548	4.550	JJ	10,044	0	07/19/2022	07/22/2028
91159H-JH-4	US BANCORP			1,2,5	1.F FE	300,000	101.8954	305,686	300,000	300,000	0	0	0	0	5.727	5.732	AO	3,341	0	10/18/2022	10/21/2026
911684-AD-0	UNITED STATES CELLULAR CORP			1	3.B FE	96,254	88.2200	97,042	110,000	96,145	(173)	64	0	0	6.700	8.464	JD	328	3,685	12/08/2022	12/15/2033
912909-AU-2	UNITED STATES STEEL CORP			1,2	3.C FE	38,004	97.0646	38,826	40,000	38,034	0	30	0	0	6.875	7.896	MS	917	0	11/18/2022	03/01/2029
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1.F FE	1,001,046	89.3428	893,429	1,000,000	1,000,739	0	(100)	0	0	2.875	2.863	FA	10,861	28,750	07/24/2019	08/15/2029
91324P-DT-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	994,312	82.1579	821,579	1,000,000	995,062	0	214	0	0	3.500	3.539	FA	13,222	35,000	07/24/2019	08/15/2039
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	396,628	82.6686	330,674	400,000	397,446	0	317	0	0	2.000	2.094	MN	1,022	8,000	05/13/2020	05/15/2030
91324P-ED-0	UNITEDHEALTH GROUP INC			1,2	1.F FE	149,987	83.5102	125,265	150,000	149,988	0	1	0	0	2.300	2.301	MN	441	3,450	05/17/2021	05/15/2031
91324P-EG-3	UNITEDHEALTH GROUP INC			1,2	1.F FE	449,551	96.8364	435,764	450,000	449,600	0	49	0	0	3.700	3.722	MN	2,128	8,094	05/18/2022	05/15/2027
91324P-EM-0	UNITEDHEALTH GROUP INC			1	1.F FE	450,392	100.4720	452,124	450,000	450,355	0	(37)	0	0	5.000	4.954	AO	3,938	0	10/26/2022	10/15/2024
91324P-EN-8	UNITEDHEALTH GROUP INC			1	1.F FE	149,987	101.2277	151,842	150,000	149,986	0	0	0	0	5.150	5.154	AO	1,352	0	10/25/2022	10/15/2025
91324P-EP-3	UNITEDHEALTH GROUP INC			1,2	1.F FE	149,937	102.3870	153,580	150,000	149,932	0	(5)	0	0	5.250	5.261	FA	1,378	0	10/25/2022	02/15/2028
914906-AU-6	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	68,837	96.4810	67,537	70,000	67,537	(1,323)	23	0	0	6.625	7.061	JD	386	1,988	12/06/2022	06/01/2027
914906-AV-4	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	98,957	83.6260	96,170	115,000	96,170	(2,994)	207	0	0	4.500	7.250	MN	863	0	12/06/2022	05/01/2029
91879Q-AL-3	VAIL RESORTS INC			2	3.C FE	95,515	100.0001	95,000	95,000	95,000	(490)	(25)	0	0	6.250	6.013	MN	759	0	11/14/2022	05/15/2025
91911K-AN-2	BAUSCH HEALTH COMPANIES INC		C	1,2	4.C FE	39,564	84.9517	38,228	45,000	38,228	(1,428)	92	0	0	5.500	10.451	MN	413	0	12/08/2022	11/01/2025
91911K-AP-7	BAUSCH HEALTH COMPANIES INC		C	1,2	6. FE	38,350	79.4330	39,717	50,000	38,517	0	167	0	0	9.000	19.616	JD	200	2,250	12/08/2022	12/15/2025
92277G-AU-1	VENTAS REALTY LP			1,2	2.A FE	995,060	84.4729	844,729	1,000,000	996,477	0	442	0	0	3.000	3.056	JJ	13,833	30,000	08/12/2019	01/15/2030
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	400,002	88.4450	353,780	400,000	399,989	0	(5)	0	0	3.150	3.149	MS	3,465	12,600	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	1,002,486	86.9466	869,466	1,000,000	1,001,875	0	(346)	0	0	2.100	2.061	MS	5,775	21,000	03/12/2021	03/22/2028
92537R-AA-7	TK ELEVATOR US NEWCO INC			1,2	4.A FE	180,830	88.4682	176,936	200,000	176,936	(4,091)	197	0	0	5.250	7.770	JJ	4,842	0	12/08/2022	07/15/2027
92556V-AC-0	VIATRIS INC			1,2	2.C FE	610,548	85.5257	513,154	600,000	607,801	0	(1,717)	0	0	2.300	1.984	JD	345	13,800	05/18/2021	06/22/2027
92556V-AD-8	VIATRIS INC			1,2	2.C FE	1,000,860	78.3939	783,939	1,000,000	1,000,668	0	(86)	0	0	2.700	2.689	JD	675	27,000	06/18/2020	06/22/2030
92564R-AA-3	VICI PROPERTIES LP			1,2	2.C FE	192,563	93.1325	190,922	205,000	192,738	0	174	0	0	4.250	5.987	JD	726	489	12/08/2022	12/01/2026
92564R-AB-1	VICI PROPERTIES LP			1,2	2.C FE	182,700	91.0000	191,100	210,000	183,154	0	454	0	0	4.625	6.988	JD	809	4,856	11/07/2022	12/01/2029
92660F-AK-0	VIDEOTRON LTD		C	1,2	3.A FE	103,365	94.4530	103,898	110,000	103,337	(162)	134	0	0	5.125	6.733	AO	1,190	0	12/06/2022	04/15/2027
92735L-AA-0	CHESAPEAKE ENERGY CORP			1,2	3.B FE	138,611	97.3600	136,304	140,000	136,304	(2,329)	22	0	0	6.750	6.943	AO	1,995	0	12/06/2022	04/15/2029
927804-FU-3	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	2,999,730	95.2127	2,856,382	3,000,000	2,999,924	0	24	0	0	3.150	3.151	JJ	43,575	94,500	01/12/2016	01/15/2026
92826C-AH-5	VISA INC			1,2	1.D FE	2,729,513	92.6410	2,547,627	2,750,000	2,739,708	0	2,019	0	0	2.750	2.836	MS	22,267	75,625	09/06/2017	09/15/2027
928377-AC-4	VISTA OUTDOOR INC			1,2	4.A FE	81,232	73.4240	84,438	115,000	81,458	0	355	32,448	0	4.500	7.459	MS	1,524	5,175	03/24/2021	03/15/2029
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	176,094	86.2780	150,986	175,000	150,986	(24,175)	(124)	0	0	4.375	4.280	MN	1,276	7,656	06/29/2021	05/01/2029
928563-AC-9	VMWARE INC			1,2	2.C FE	647,816	93.4689	607,548	650,000	648,897	0	213	0	0	3.900	3.940	FA	9,154	25,350	08/16/2017	08/21/2027
928881-AD-3	VONTIER CORP			1,2	2.C FE	1,196,536	79.9036	958,843	1,200,000	1,197,397	0	482	0	0	2.400	2.444	AO	7,200	28,800	03/04/2021	04/01/2028
92933B-AT-1	WMG ACQUISITION CORP			1,2	3.C FE	78,440	86.0000	77,400	90,000	77,400	(1,177)	138	0	0	3.750	6.021	JD	281	1,688	11/22/2022	12/01/2029
92939U-AE-6	WEC ENERGY GROUP INC			1,2	2.A FE	996,562	78.2219	782,219	1,000,000	997,214	0	330	0	0	1.800	1.839	AO	3,800	18,000	01/21/2021	10/15/2030
92940P-AE-4	WRKCO INC			1,2	2.B FE	749,820	92.0567	690,426	750,000	749,904	0	16	0	0	3.900	3.903	JD	2,438	29,250	05/16/2019	06/01/2028
92940P-AG-9	WRKCO INC			1,2	2.B FE	603,220	79.7604	478,563	600,000	602,669	0	(222)	0	0	3.000	2.949	JD	800	18,000	06/04/2020	06/15/2033
92943G-AA-9	W R GRACE HOLDINGS LLC			1,2	4.C FE	42,091	80.7270	40,364	50,000	40,364	(1,777)	50	0	0	5.625	8.807	FA	1,063	0	12/08/2022	08/15/2029
92943G-AD-3	W R GRACE HOLDINGS LLC			1,2	4.A FE	61,917	88.6130	62,029	70,000	61,983	(122)	188	0	0	4.875	7.930	JD	152	1,706	12/06/2022	06/15/2027
929566-AL-1	WABASH NATIONAL CORP			1,2	4.B FE	55,597	85.1232	55,330	65,000	55,330	(400)	133	0	0	4.500	7.590	AO	618	0	11/22/2022	10/15/2028

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
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	520,545	97.4966	487,483	500,000	505,154	0	(3,028)	0	0	3.800	3.148	MN	2,269	19,000	07/14/2017	11/18/2024
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	1,040,840	95.1756	951,756	1,000,000	1,014,791	0	(4,386)	0	0	3.450	2.958	JD	2,875	34,500	07/21/2016	06/01/2026
94106B-AA-9	WASTE CONNECTIONS INC		C	1,2	2.A FE	1,399,874	85.5078	1,197,109	1,400,000	1,399,912	0	11	0	0	2.600	2.601	FA	15,167	36,400	01/21/2020	02/01/2030
94106L-BE-8	WASTE MANAGEMENT INC			1,2	2.A FE	946,050	93.4387	934,387	1,000,000	968,779	0	5,724	0	0	3.150	3.859	MN	4,025	31,500	10/16/2018	11/15/2027
94106L-BQ-1	WASTE MANAGEMENT INC			1,2	2.A FE	549,956	84.9390	467,164	550,000	549,967	0	5	0	0	2.000	2.001	JD	917	11,000	04/28/2021	06/01/2029
948565-AD-8	WEEKLEY HOMES LLC			1,2	3.C FE	36,807	84.0241	37,811	45,000	36,921	0	115	0	0	4.875	8.963	MS	646	0	11/22/2022	09/15/2028
94974B-GP-9	WELLS FARGO & CO				2.A FE	2,101,140	96.2527	1,925,054	2,000,000	2,032,214	0	(11,134)	0	0	3.550	2.934	MS	18,144	71,000	04/07/2016	09/29/2025
95000U-2G-7	WELLS FARGO & CO			1,2,5	2.A FE	414,968	85.2501	341,001	400,000	411,185	0	(1,489)	0	0	2.879	2.432	AO	1,951	11,516	05/27/2020	10/30/2030
95000U-3A-9	WELLS FARGO & CO			1,2,5	2.A FE	749,616	97.6463	732,347	750,000	749,130	0	(486)	0	0	4.808	4.820	JJ	15,626	0	07/18/2022	07/25/2028
95000U-3C-5	WELLS FARGO & CO			1,2,5	2.A FE	450,000	98.0541	441,244	450,000	450,000	0	0	0	0	4.540	4.540	FA	7,718	0	08/08/2022	08/15/2026
95081Q-AN-4	WESCO DISTRIBUTION INC			1,2	3.B FE	190,171	101.2504	192,376	190,000	190,125	(41)	(4)	0	0	7.125	7.085	JD	602	13,181	12/06/2022	06/15/2025
958254-AH-7	WESTERN MIDSTREAM OPERATING LP			1,2	3.A FE	55,598	91.7500	55,050	60,000	55,050	(627)	79	0	0	4.500	6.148	MS	900	0	11/22/2022	03/01/2028
959802-BA-6	WESTERN UNION CO			1,2	2.B FE	2,497,825	75.9370	1,898,425	2,500,000	2,498,183	0	195	0	0	2.750	2.760	MS	20,243	68,750	02/23/2021	03/15/2031
960413-AT-9	WESTLAKE CORP			1,2	2.B FE	1,505,496	94.0773	1,411,159	1,500,000	1,502,336	0	(625)	0	0	3.600	3.552	FA	20,400	54,000	04/26/2017	08/15/2026
961214-CX-9	WESTPAC BANKING CORP		C		1.D FE	498,060	93.9198	469,599	500,000	499,290	0	198	0	0	2.850	2.895	MN	1,900	14,250	05/10/2016	05/13/2026
961214-EM-1	WESTPAC BANKING CORP		C	2	2.A FE	1,413,188	91.7399	1,284,359	1,400,000	1,407,254	0	(3,362)	0	0	2.894	2.636	FA	16,544	40,516	03/17/2021	02/04/2030
961214-FC-2	WESTPAC BANKING CORP		C		1.D FE	500,000	97.9362	489,681	500,000	500,000	0	0	0	0	4.043	4.044	FA	7,019	5,054	05/18/2022	08/26/2027
96145D-AD-7	WRKCO INC			1,2	2.B FE	352,402	91.6875	314,488	343,000	348,832	0	(1,206)	0	0	3.375	2.965	MS	3,409	11,576	12/10/2019	09/15/2027
963320-AY-2	WHIRLPOOL CORP			1,2	2.B FE	1,116,636	79.5019	890,422	1,120,000	1,117,147	0	304	0	0	2.400	2.434	MN	3,435	26,880	04/29/2021	05/15/2031
96950F-AL-8	WILLIAMS COMPANIES INC			1,2	2.B FE	1,271,850	99.2570	1,240,713	1,250,000	1,252,936	0	(4,519)	0	0	4.500	4.119	MN	7,188	56,250	06/19/2018	11/15/2023
970648-AJ-0	WILLIS NORTH AMERICA INC			1,2	2.B FE	1,403,848	84.3039	1,180,254	1,400,000	1,402,896	0	(414)	0	0	2.950	2.914	MS	12,161	41,300	05/21/2020	09/15/2029
970648-AL-5	WILLIS NORTH AMERICA INC			1,2	2.B FE	749,663	96.7036	725,277	750,000	749,729	0	66	0	0	4.650	4.659	JD	1,550	19,956	05/12/2022	06/15/2027
976657-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	119,980	95.9099	115,092	120,000	119,995	0	2	0	0	3.550	3.552	JD	189	4,260	06/04/2015	06/15/2025
983130-AV-7	WYNN LAS VEGAS LLC			1,2	4.B FE	124,887	94.9346	123,415	130,000	123,415	(1,735)	263	0	0	5.500	7.394	MS	2,383	0	12/06/2022	03/01/2025
983133-AB-5	WYNN RESORTS FINANCE LLC			1,2	4.B FE	144,012	99.4456	144,196	145,000	143,590	(472)	50	0	0	7.750	8.060	AO	2,372	0	12/06/2022	04/15/2025
98379J-AA-3	RXO INC			1,2	3.A FE	101,730	101.1920	101,192	100,000	101,192	(516)	(22)	0	0	7.500	7.075	MN	1,375	0	12/08/2022	11/15/2027
983919-AK-7	XILINX INC			1,2	1.G FE	1,049,717	84.3216	885,376	1,050,000	1,049,788	0	26	0	0	2.375	2.378	JD	2,078	24,938	05/12/2020	06/01/2030
98419M-AL-4	XYLEM INC			1,2	2.B FE	695,980	81.3668	569,568	700,000	696,856	0	350	0	0	2.250	2.311	JJ	6,606	15,750	06/24/2020	01/30/2031
984851-AD-7	YARA INTERNATIONAL ASA		C	1,2	2.B FE	746,970	92.2816	692,112	750,000	748,838	0	311	0	0	3.800	3.849	JD	1,979	28,500	06/01/2016	06/06/2026
988498-AP-6	YUM! BRANDS INC			1,2	3.C FE	134,456	88.3927	119,330	135,000	119,330	(15,129)	3	0	0	4.625	4.678	AO	1,561	6,013	12/06/2022	01/31/2032
98919V-AA-3	ZAYO GROUP HOLDINGS INC			1,2	4.C FE	37,983	74.1770	37,089	50,000	37,089	(1,104)	209	0	0	4.000	11.257	MS	667	0	12/08/2022	03/01/2027
98978V-AS-2	ZOETIS INC			1,2	2.A FE	890,286	81.4143	719,703	884,000	889,306	0	(688)	0	0	2.000	1.910	MN	2,259	17,680	07/21/2021	05/15/2030
98978V-AU-7	ZOETIS INC			1,2	2.B FE	449,672	102.0864	459,389	450,000	449,684	0	13	0	0	5.400	5.427	MN	3,038	0	11/08/2022	11/14/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						580,713,018	XXX	530,098,253	586,044,642	579,220,980	(1,727,034)	273,342	401,931	0	XXX	XXX	XXX	5,120,086	16,282,170	XXX	XXX
36264P-AF-6	GSMBS 21PJ4 A6 - CMO/RMBS			4	1.A	1,164,353	87.5878	1,086,191	1,240,116	1,166,252	0	1,900	0	0	2.500	3.805	MON	2,584	12,918	07/26/2022	09/25/2051
362925-AP-4	GSMBS 22PJ5 A9 - CMO/RMBS			4	1.A	2,039,027	93.2175	1,951,751	2,093,760	2,040,541	0	1,514	0	0	3.000	3.559	MON	5,234	36,641	05/26/2022	10/25/2052
36830R-AW-0	GCAT 22INV3 2A5 - CMO/RMBS			4	1.A FE	1,923,614	95.9963	1,859,967	1,937,540	1,922,824	0	(791)	0	0	4.500	4.637	MON	1,453	29,063	08/22/2022	08/26/2052
46655K-BV-7	JPMMT 226 12A - CMO/RMBS			4	1.A	1,081,044	96.0679	1,047,509	1,090,384	1,081,337	0	292	0	0	3.500	3.688	MON	3,180	22,262	05/25/2022	11/25/2052
46655N-CS-7	JPMMT 227 24A - CMO/RMBS			4	1.A	2,072,079	94.1602	1,995,664	2,119,435	2,073,191	0	1,112	0	0	4.000	4.410	MON	7,065	32,969	08/04/2022	12/25/2052
46655V-BD-3	JPMMT 228 A12 - CMO/RMBS			4	1.A FE	1,688,771	97.7787	1,655,592	1,693,203	1,687,700	0	(1,071)	0	0	4.500	4.551	MON	1,270	31,748	07/27/2022	01/25/2053
67448E-AG-3	OBX 22INV4 A7 - CMO/RMBS			4	1.A	1,382,728	91.4883	1,303,949	1,425,263	1,383,533	0	805	0	0	3.500	4.049	MON	831	29,099	06/07/2022	06/25/2052
67448J-AG-2	OBX 22INV5 A7 - CMO/RMBS			4	1.A FE	752,363	92.4102	744,589	805,744	752,602	0	239	0	0	4.000	5.300	MON	2,686	2,686	11/16/2022	10/25/2052
918307-AE-9	UWM 21INV4 A4 - CMO/RMBS			4	1.A FE	757,481	85.5977	749,309	875,384	760,395	0	2,914	0	0	2.500	4.528	MON	1,824	3,647	09/29/2022	12/26/2051

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
95003N-AD-8	WFMBS 22INV1 A4 - CMO/RMBS			4	1.A	1,724,498	88.5000	1,604,705	1,813,226	1,726,335	0	1,837	0	0	3.000	3.924	MON	4,533	31,731	05/24/2022	03/25/2052
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						14,585,959	XXX	13,999,226	15,094,056	14,594,709	0	8,751	0	0	XXX	XXX	XXX	30,660	232,764	XXX	XXX
05551J-AA-8	BAMLL 20BOC A - CMBS			4	1.A FE	2,059,986	85.7874	1,715,748	2,000,000	2,035,258	0	(8,460)	0	0	2.627	2.154	MON	2,043	52,540	02/07/2020	01/16/2032
05551J-AE-0	BAMLL 20BOC B - CMBS			4	1.D FE	514,976	84.3589	421,795	500,000	508,808	0	(2,106)	0	0	2.829	2.354	MON	550	14,145	02/07/2020	01/16/2032
05551X-AE-9	BGME 2021-VR B - CMBS			4,5	1.D FE	992,584	75.3885	753,885	1,000,000	993,658	0	904	0	0	2.994	3.142	MON	2,495	30,361	04/08/2021	01/12/2043
056083-AA-6	BXP 2017-GM A - CMBS			4	1.A	1,470,678	89.1098	1,345,558	1,510,000	1,475,255	0	4,577	0	0	3.379	3.948	MON	4,252	34,015	04/27/2022	06/15/2039
05609X-AA-9	BX 22CLS A - CMBS			4	1.A	1,112,210	98.0305	1,093,040	1,115,000	1,112,247	0	37	0	0	5.760	5.843	MON	5,352	10,704	10/06/2022	10/14/2039
06427D-AR-4	BACM 2017-BNK3 A3 - CMBS			4	1.A	496,482	92.9545	459,921	494,781	495,180	0	(334)	0	0	3.311	3.275	MON	1,365	16,560	01/19/2018	02/17/2050
06427D-AW-3	BACM 2017-BNK3 B - CMBS			4	1.A	5,149,933	87.4178	4,370,891	5,000,000	5,063,274	0	(16,039)	0	0	3.879	3.528	MON	16,163	193,950	02/02/2017	02/17/2050
06539L-BA-7	BANK 2018-BNK13 A4 - CMBS			4	1.A	3,635,777	94.2221	3,391,996	3,600,000	3,619,025	0	(4,046)	0	0	3.953	3.843	MON	11,859	142,308	07/23/2018	08/17/2061
065402-BB-4	BANK 2019-BNK18 A3 - CMBS			4	1.A	2,019,932	89.9347	1,798,694	2,000,000	2,012,528	0	(2,154)	0	0	3.325	3.213	MON	5,542	66,500	05/21/2019	05/17/2062
06540A-AC-5	BANK 2019-BNK20 A2 - CMBS			4	1.A	1,043,802	86.9139	882,945	1,015,885	1,038,248	0	3,360	0	0	2.758	2.370	MON	2,335	28,018	06/04/2020	09/15/2062
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS			4	1.A	1,853,943	80.7089	1,452,760	1,800,000	1,846,803	0	(6,835)	0	0	2.285	1.951	MON	3,428	41,130	07/28/2021	06/17/2064
06540V-AZ-8	BANK 2019-BNK24 A2 - CMBS			4	1.A	1,615,878	86.1275	1,378,039	1,600,000	1,610,851	0	(1,723)	0	0	2.707	2.593	MON	3,609	43,312	12/11/2019	11/17/2062
06540Y-AH-2	BANK 2020-BNK28 A4 - CMBS			4	1.A	1,498,418	79.3670	1,190,504	1,500,000	1,498,495	0	52	0	0	1.844	1.855	MON	2,305	27,660	07/16/2021	03/15/2063
06541A-BB-5	BANK 2021-BNK31 A3 - CMBS			4	1.A	2,019,848	78.8878	1,577,756	2,000,000	2,015,926	0	(2,092)	0	0	1.771	1.657	MON	2,952	35,420	01/28/2021	02/18/2054
06541T-BA-6	BANK 2020-BNK29 A3 - CMBS			4	1.A	3,029,823	78.5649	2,356,946	3,000,000	3,023,348	0	(3,133)	0	0	1.742	1.628	MON	4,355	52,260	11/20/2020	11/17/2053
06542B-BC-0	BANK 2021-BNK32 A4 - CMBS			4	1.A	2,019,844	82.7877	1,655,754	2,000,000	2,016,072	0	(2,151)	0	0	2.349	2.231	MON	3,915	46,980	03/16/2021	04/17/2054
06650A-AD-9	BANK 2017-BNK8 A3 - CMBS			4	1.A	589,459	91.4220	487,279	533,000	585,499	0	3,838	0	0	3.229	1.029	MON	1,434	18,674	01/19/2021	11/18/2050
08161B-AW-3	BMARK 2018-B3 A3 - CMBS			4	1.A	1,357,822	96.7421	1,330,204	1,375,000	1,361,046	0	3,223	0	0	3.746	4.274	MON	4,292	27,705	06/23/2022	04/12/2051
08161C-AC-5	BMARK-18B2-A3 - CMBS			4	1.A	495,137	95.9652	479,826	500,000	496,061	0	925	0	0	3.544	3.921	MON	1,477	10,336	05/26/2022	02/17/2051
08161Y-BD-4	BMARK 2022-B34 A2 - CMBS			4	1.A	1,537,907	95.1301	1,426,952	1,500,000	1,532,364	0	(5,543)	0	0	3.833	3.300	MON	4,791	38,970	03/30/2022	04/16/2055
08162R-AC-1	BMARK 2021-B23 4A1 - CMBS			4	1.A	2,019,902	79.2404	1,584,809	2,000,000	2,016,005	0	(3,479)	0	0	1.823	1.708	MON	3,038	36,460	01/29/2021	02/18/2054
08162R-AD-9	BMARK 2021-B23 A5 - CMBS			4	1.A	980,859	80.0653	800,653	1,000,000	983,893	0	1,715	0	0	2.070	2.289	MON	1,725	20,700	03/17/2021	02/18/2054
08163A-AE-3	BMARK 2020-B18 A5 - CMBS			4	1.A	1,950,391	80.8227	1,616,454	2,000,000	1,959,028	0	4,959	0	0	1.925	2.230	MON	3,208	38,500	03/25/2021	07/15/2053
08163E-BC-8	BMARK 2021-B26 A4 - CMBS			4	1.A	2,019,921	82.7321	1,654,641	2,000,000	2,016,351	0	(2,255)	0	0	2.295	2.171	MON	3,825	45,900	05/13/2021	06/17/2054
08163G-AU-4	BMARK 2021-B28 A5 - CMBS			4	1.A	2,059,996	80.0970	1,601,939	2,000,000	2,052,155	0	(7,366)	0	0	2.224	1.890	MON	3,706	44,474	08/03/2021	08/17/2054
12592P-BE-2	COMM 2014-UBS6 A4 - CMBS			4	1.A	1,672,276	95.8560	1,587,198	1,655,815	1,657,158	0	(2,828)	0	0	3.378	3.302	MON	4,661	61,789	11/25/2014	12/12/2047
12593F-BD-5	COMM 2015-LC21 A4 - CMBS			4	1.A	1,392,051	95.2387	1,343,138	1,410,286	1,394,321	0	2,269	0	0	3.708	4.208	MON	4,358	17,431	08/10/2022	07/10/2048
12593Q-BH-2	COMM 2015-CCRE26 B - CMBS			4	1.A	688,383	93.0159	641,810	690,000	688,532	0	150	0	0	4.467	4.623	MON	2,568	18,333	05/10/2022	10/13/2048
12631D-BB-8	COMM 2014-CCRE17 A5 - CMBS			4	1.A	1,084,990	97.5524	1,082,831	1,110,000	1,088,297	0	3,307	0	0	3.977	5.550	MON	3,679	9,131	10/21/2022	05/10/2047
17322A-AD-4	CGCMT 2014-GC19 A4 - CMBS			4	1.A	1,496,309	98.0259	1,470,388	1,500,000	1,496,889	0	581	0	0	4.023	4.171	MON	5,029	20,115	08/18/2022	03/12/2047
17322V-AT-3	CGCMT 2014-GC23 A4 - CMBS			4	1.A	1,494,785	96.5296	1,447,944	1,500,000	1,495,809	0	1,023	0	0	3.622	3.780	MON	4,528	27,165	06/03/2022	07/10/2047
17322Y-AC-4	CGCMT 2014-GC25 A3 - CMBS			4	1.A	1,234,411	96.1299	1,174,957	1,222,260	1,223,773	0	(1,479)	0	0	3.372	3.258	MON	3,435	43,847	10/10/2014	10/11/2047
17323C-AE-7	CGCMT 2015-GC27 A5 - CMBS			4	1.A	2,187,679	95.0957	2,111,790	2,220,700	2,195,160	0	7,481	0	0	3.137	3.766	MON	5,805	39,853	06/30/2022	02/12/2048
17323C-AK-3	CGCMT 2015-GC27 B - CMBS			4	1.A	264,484	91.1446	246,090	270,000	265,720	0	1,236	0	0	3.772	4.618	MON	849	5,941	05/11/2022	02/12/2048
17323Y-AC-3	CGCMT 2015-GC31 A3 - CMBS			4	1.A	3,658,617	95.2821	3,451,675	3,622,583	3,625,174	0	(9,283)	0	0	3.497	3.448	MON	10,557	126,682	06/24/2015	06/12/2048
302975-BE-6	FREMF 2020-K105 B - CMBS			4	1.A	2,706,895	85.2484	2,131,211	2,500,000	2,672,504	0	(22,632)	0	0	3.530	2.452	MON	7,354	88,250	06/17/2021	02/25/2030
302984-AS-8	FREMF 2020-K104 B - CMBS			4	1.A	2,184,531	85.9575	1,719,151	2,000,000	2,153,184	0	(20,260)	0	0	3.539	2.388	MON	5,898	71,805	06/09/2021	02/25/2052
30300Y-AU-3	FREMF 2017-K67 C - CMBS			4	1.A	533,828	90.3891	451,945	500,000	524,727	0	(5,188)	0	0	3.944	2.818	MON	1,643	20,008	03/22/2021	09/27/2049
36250G-AP-0	GSMS 2015-GC30 A4 - CMBS			4	1.A	1,775,128	94.8851	1,726,908	1,820,000	1,780,540	0	5,412	0	0	3.382	4.372	MON	5,129	28,860	09/27/2022	05/12/2050
36250P-AC-9	GSMS 2015-GC32 A3 - CMBS			4	1.A	1,833,466	95.4334	1,732,543	1,815,447	1,818,920	0	(2,424)	0	0	3.498	3.400	MON	5,292	65,805	07/17/2015	07/10/2048
36250S-AD-1	GSMS 2018-GS10 A4 - CMBS			4	1.A	4,039,825	93.2787	3,731,147	4,000,000	4,021,744	0	(4,357)	0	0	3.890	3.784	MON	12,967	155,600	07/18/2018	07/12/2051
36252S-AU-1	GSMS 2019-GC38 A3 - CMBS			4	1.A	3,029,850	91.5850	2,747,551	3,000,000	3,018,244	0	(3,199)	0	0	3.703	3.597	MON	9,258	111,090	02/13/2019	02/12/2052

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36252W-AX-6	GSMS 2014-GC20 A5 - CMBS			4	1.A	1,494,082	97.7208	1,465,813	1,500,000	1,495,165	0	1,083	0	0	3.998	4.242	MON	4,998	19,990	08/17/2022	04/12/2047
36253G-AE-2	GSMS 2014-GC24 A5 - CMBS			4	1.A	2,247,012	96.6238	2,174,035	2,250,000	2,247,227	0	215	0	0	3.931	3.980	MON	7,371	51,594	05/17/2022	09/12/2047
36257H-BN-5	GSMS 2019-GC40 A3 - CMBS			4	1.A	2,019,958	86.7919	1,735,837	2,000,000	2,012,985	0	(2,078)	0	0	2.904	2.795	MON	4,840	58,080	06/26/2019	07/10/2052
36258Y-BF-4	GSMS 2020-GC45 A4 - CMBS			4	1.A	605,996	85.3559	512,135	600,000	604,217	0	(626)	0	0	2.658	2.546	MON	1,329	15,950	01/10/2020	02/14/2053
38406J-AA-6	GRACE 20GRCE A - CMBS			4	1.A	1,029,625	76.8250	768,250	1,000,000	1,024,961	0	(2,939)	0	0	2.347	2.007	MON	1,956	23,470	08/10/2021	12/10/2040
44217N-AC-0	HGMT 2015-HGLR 1A2 - CMBS			4	1.A	2,162,990	91.8577	1,980,452	2,156,000	2,157,607	0	(1,026)	0	0	3.087	3.054	MON	5,546	66,546	05/12/2017	03/05/2037
46117N-AA-0	TOWN 22STAY A - CMBS			4,5	1.A	1,492,500	99.3425	1,490,137	1,500,000	1,500,701	0	8,201	0	0	6.824	7.246	MON	4,834	28,290	07/29/2022	08/15/2039
46591A-AZ-8	JPMDB 2018-C8 A3 - CMBS			4	1.A	3,928,022	94.7417	3,647,557	3,850,000	3,888,177	0	(11,390)	0	0	3.944	3.656	MON	12,655	151,859	02/12/2019	06/16/2051
465979-AA-0	JPMCC 22NXSS A - CMBS			4	1.A FE	1,496,250	99.7484	1,496,226	1,500,000	1,500,164	0	3,914	0	0	5.973	6.912	MON	4,231	18,125	09/16/2022	09/09/2024
61690Q-AD-1	MSBAM 2015-C23 A3 - CMBS			4	1.A	3,119,887	95.1971	2,944,734	3,093,303	3,096,006	0	(3,193)	0	0	3.451	3.371	MON	8,896	104,232	05/05/2022	07/15/2050
61763K-BD-5	MSBAM 2014-C15 B - CMBS			4	1.A	406,851	96.2936	389,989	405,000	405,913	0	(938)	0	0	4.565	4.234	MON	1,541	12,326	04/27/2022	04/17/2047
61763M-AE-0	MSBAM 2014-C16 A4 - CMBS			4	1.A	1,310,328	97.3726	1,263,335	1,297,423	1,297,296	0	(2,003)	0	0	3.600	3.505	MON	3,892	56,992	06/05/2014	06/17/2047
61763X-AD-8	MSBAM 2014-C18 A3 - CMBS			4	1.A	1,083,453	97.4335	962,550	987,905	1,005,568	0	(21,485)	0	0	3.646	2.402	MON	3,002	38,609	09/06/2016	10/18/2047
61764P-BT-8	MSBAM 2014-C19 A3 - CMBS			4	1.A	3,138,144	95.9178	2,993,158	3,120,545	3,116,163	0	(3,965)	0	0	3.246	3.278	MON	8,441	91,270	04/28/2022	12/17/2047
61767Y-AY-6	MSC 2018-H3 A4 - CMBS			4	1.A	1,514,969	93.7199	1,405,798	1,500,000	1,507,552	0	(1,771)	0	0	3.914	3.799	MON	4,893	58,710	06/27/2018	07/17/2051
78449R-AA-3	SLG 2021-OVA A - CMBS			4	1.A	1,706,226	80.0201	1,320,332	1,650,000	1,698,281	0	(5,260)	0	0	2.585	2.206	MON	3,555	42,659	06/16/2021	07/17/2041
90269P-AA-9	UBSBM 2012-WRM A - CMBS			4	1.C FE	16,161	99.8573	15,822	15,845	16,009	0	162	0	0	3.663	3.443	MON	48	580	06/22/2012	06/12/2030
929342-AA-1	WMRK 2022-WMRK A - CMBS			4,5	1.A	992,491	99.6236	996,236	1,000,000	993,843	0	1,352	0	0	7.092	7.805	MON	3,349	5,486	10/28/2022	11/15/2035
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS			4	1.A	579,903	98.8540	567,614	574,195	573,243	0	(1,449)	0	0	4.136	4.181	MON	1,979	26,628	09/17/2013	09/17/2046
92939K-AD-0	WFRBS 2014-C24 A4 - CMBS			4	1.A	2,007,607	95.3461	1,906,922	2,000,000	1,999,388	0	(1,120)	0	0	3.343	3.306	MON	5,572	66,860	12/29/2015	11/18/2047
94989K-AU-7	WFCM 2015-C29 A3 - CMBS			4	1.A	3,515,567	95.3412	3,277,520	3,437,673	3,447,642	0	(20,085)	0	0	3.368	3.183	MON	9,648	117,870	01/31/2018	06/17/2048
94989N-BD-8	WFCM 2015-C30 A3 - CMBS			4	1.A	4,704,321	94.8503	4,417,911	4,657,771	4,666,230	0	(6,472)	0	0	3.411	3.299	MON	13,240	158,877	07/27/2015	09/17/2058
94989T-AY-0	WFCM 2015-LC22 A3 - CMBS			4	1.A	2,035,008	95.2907	1,920,067	2,014,958	2,014,037	0	(8,467)	0	0	3.572	3.559	MON	5,998	72,981	09/15/2015	09/17/2058
95000D-BC-4	WFCM 2016-C34 A3 - CMBS			4	1.A	7,069,706	94.2632	6,598,421	7,000,000	7,012,412	0	(14,736)	0	0	2.834	2.706	MON	16,532	198,380	05/10/2016	06/17/2049
95000F-AS-5	WFCM 2016-C35 A3 - CMBS			4	1.A	2,442,778	91.5551	2,214,526	2,418,791	2,426,136	0	(2,804)	0	0	2.674	2.557	MON	5,390	64,773	07/15/2016	07/17/2048
95000F-AV-8	WFCM 2016-C35 AS - CMBS			4	1.A	1,544,984	89.8111	1,347,167	1,500,000	1,516,030	0	(4,859)	0	0	3.184	2.838	MON	3,980	47,760	07/15/2016	07/17/2048
95000L-AY-9	WFCM 2016-C33 A3 - CMBS			4	1.A	1,781,020	93.5907	1,657,313	1,770,809	1,772,561	0	(1,305)	0	0	3.162	3.102	MON	4,666	56,439	02/14/2019	03/17/2059
95000L-BE-2	WFCM 2016-C33 B - CMBS			4	1.A	336,889	91.7640	321,174	350,000	337,891	0	1,002	0	0	4.506	5.712	MON	1,314	3,943	09/08/2022	03/17/2059
95000X-AE-7	WFCM 2017-C39 A4 - CMBS			4	1.A	3,029,973	91.4069	2,742,208	3,000,000	3,012,470	0	(3,591)	0	0	3.157	3.042	MON	7,893	94,710	08/10/2017	09/16/2050
95000X-AF-4	WFCM 2017-C39 A5 - CMBS			4	1.A	1,544,925	92.1579	1,382,368	1,500,000	1,521,130	0	(4,746)	0	0	3.418	3.069	MON	4,273	51,270	08/10/2017	09/16/2050
95001A-BC-9	WFCM 2017-C41 A3 - CMBS			4	1.A	5,049,915	91.3619	4,568,094	5,000,000	5,022,502	0	(5,589)	0	0	3.210	3.095	MON	13,375	160,500	11/17/2017	11/18/2050
95001N-AX-6	WFCM 2018-C45 A3 - CMBS			4	1.A	2,794,184	93.9876	2,600,372	2,766,719	2,775,123	0	(8,838)	0	0	3.920	3.852	MON	9,038	121,091	06/28/2018	06/15/2051
95003D-BJ-6	WFCM 2021-C60 A4 - CMBS			4	1.A	4,119,960	80.2034	3,208,136	4,000,000	4,103,588	0	(11,564)	0	0	2.342	2.005	MON	7,807	93,680	07/16/2021	08/17/2054
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						147,144,698	XXX	131,919,477	145,297,692	146,256,288	0	(230,692)	0	0	XXX	XXX	XXX	389,103	4,209,814	XXX	XXX
02008J-AC-0	ALLYA 2022-1 A3 - ABS			4	1.A FE	674,869	97.4181	657,572	675,000	674,903	0	34	0	0	3.310	3.342	MON	993	12,847	05/10/2022	11/16/2026
02008J-AD-8	ALLYA 2022-1 A4 - ABS			4	1.A FE	426,282	97.2813	418,310	430,000	426,820	0	538	0	0	3.450	3.738	MON	659	8,000	06/13/2022	06/15/2027
03027W-AJ-1	AMTT 2013-2A 2A - RMBS			1,2	1.A FE	3,044,310	99.4401	2,983,204	3,000,000	3,001,045	0	(5,026)	0	0	3.070	2.900	MON	4,093	92,100	04/03/2013	03/15/2048
03065W-AB-1	AMCAR 2022-2 A2A - ABS			4	1.A FE	1,091,669	99.3399	1,084,545	1,091,752	1,091,704	0	35	0	0	4.200	4.245	MON	1,656	22,417	06/14/2022	12/18/2025
038779-AB-0	ARBYS 2020-1 A2 - RMBS			2	2.C FE	983,842	84.4748	825,741	977,500	986,162	0	248	0	0	3.237	3.395	JAJO	5,362	31,642	07/24/2020	07/30/2050
05602R-AD-3	BMWOT 2022-A A3 - ABS			4	1.A FE	1,060,088	97.4039	1,056,832	1,085,000	1,062,247	0	2,159	0	0	3.210	4.664	MON	580	11,544	11/03/2022	08/25/2026
05602R-AE-1	BMWOT 2022-A A4 - ABS			4	1.A FE	369,890	96.1693	355,826	370,000	369,910	0	19	0	0	3.440	3.474	MON	212	7,672	05/10/2022	12/26/2028
08883@-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T			4	2.B	1,403,193	89.7770	1,259,745	1,403,193	1,403,199	0	0	0	0	5.350	5.410	MON	3,336	75,071	10/03/2011	06/15/2036
12530M-AA-3	SORT 2020-1 A1 - ABS			4	1.D FE	911,406	89.3271	811,360	908,302	908,692	0	(2,010)	0	0	1.690	1.678	MON	682	15,350	07/27/2020	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS			4	1.D FE	355,190	82.6091	293,556	355,356	355,141	0	(70)	0	0	1.990	2.013	MON	314	7,077	07/14/2020	07/15/2060

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
12664J-AB-6	CNH 2022-C A2 - ABS			4	1.A FE	749,998	100.3838	752,878	750,000	749,996	0	(1)	0	0	5.420	5.482	MON	1,807	2,484	11/17/2022	07/15/2026
14043G-AB-0	COPAR 2022-2 A2A - ABS			4	1.A FE	314,984	99.0434	311,987	315,000	314,990	0	6	0	0	3.740	3.774	MON	524	4,091	08/02/2022	09/15/2025
14043G-AD-6	COPAR 2022-2 A3 - ABS			4	1.A FE	299,979	97.7439	293,232	300,000	299,982	0	3	0	0	3.660	3.691	MON	488	3,813	08/02/2022	05/17/2027
14043Q-AC-6	COPAR 2022-1 A3 - ABS			4	1.A FE	460,899	96.8194	446,337	461,000	460,925	0	26	0	0	3.170	3.200	MON	650	8,971	04/26/2022	04/15/2027
14043Q-AD-4	COPAR 2022-1 A4 - ABS			4	1.A FE	802,614	96.0124	772,900	805,000	802,937	0	323	0	0	3.320	3.425	MON	1,188	16,407	06/09/2022	09/15/2027
14044C-AD-4	COPAR 2021-1 A4 - ABS			4	1.A FE	736,953	90.2365	712,868	790,000	746,204	0	9,251	0	0	1.040	3.186	MON	365	4,793	05/19/2022	04/15/2027
14316N-AD-1	CARMX 2021-1 A4 - ABS			4	1.A FE	179,825	91.5208	173,889	190,000	182,847	0	3,022	0	0	0.530	2.850	MON	45	755	04/06/2022	10/15/2026
14318M-AD-1	CARMX 2022-3 A3 - ABS			4	1.A FE	749,982	98.0880	735,660	750,000	749,985	0	3	0	0	3.970	4.004	MON	1,323	11,993	07/12/2022	04/15/2027
14318M-AE-9	CARMX 2022-3 A4 - ABS			4	1.A FE	749,988	97.4404	730,803	750,000	749,989	0	1	0	0	4.060	4.095	MON	1,353	12,265	07/12/2022	02/15/2028
14688D-AD-3	CRVNA 2022-P1 A4 - ABS			4	1.A FE	747,861	92.2447	691,835	750,000	748,278	0	417	0	0	3.520	3.631	MON	1,540	18,333	03/31/2022	02/10/2028
17305E-GM-1	CCCIT 2018-A3 A3 - ABS			4	1.A FE	999,959	99.3371	993,371	1,000,000	999,987	0	1	0	0	3.290	3.288	MN	3,473	32,900	05/21/2018	05/23/2025
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	1,001,867	86.7086	867,086	1,000,000	1,001,641	0	(129)	0	0	2.060	2.050	MON	343	20,600	07/23/2021	02/27/2051
25755T-AL-4	DPABS 2019-1 A2 - RMBS			4	2.A FE	477,546	86.3316	398,798	461,938	472,669	0	(3,482)	0	0	3.668	3.140	JAJO	3,106	16,944	07/01/2020	10/25/2049
25755T-AN-0	DPABS 2021-1 AI - RMBS			4	2.A FE	889,478	83.1151	736,815	886,500	890,155	0	726	0	0	2.662	2.751	JAJO	4,326	23,599	04/12/2021	04/25/2051
25755T-AP-5	DPABS 2021-1 AII - RMBS			4	2.A FE	890,471	79.8930	708,251	886,500	890,051	0	(360)	0	0	3.151	3.128	JAJO	5,121	27,934	04/09/2021	04/25/2051
345295-AB-5	FORDO 2022-D A2A - ABS			4	1.A FE	559,961	100.2204	561,234	560,000	559,965	0	4	0	0	5.370	5.438	MON	1,337	1,921	11/17/2022	08/15/2025
34533Y-AE-0	FORDO 2020-C A4 - ABS			4	1.A FE	963,378	93.4756	956,256	1,023,000	980,719	0	17,340	0	0	0.510	3.276	MON	232	3,478	05/03/2022	08/15/2026
34533Y-AF-7	FORDO 2020-C B - ABS			4	1.B FE	903,594	92.2056	880,564	955,000	916,157	0	12,563	0	0	0.790	2.704	MON	335	5,658	03/31/2022	08/15/2026
34534L-AD-9	FORDO 2022-B - ABS			4	1.A FE	339,982	97.7869	332,475	340,000	339,986	0	4	0	0	3.740	3.772	MON	565	5,934	06/22/2022	09/15/2026
362585-AD-3	GMCAR 2022-2 A4 - ABS			4	1.A FE	319,957	95.6047	305,935	320,000	319,965	0	8	0	0	3.270	3.276	MON	433	7,020	04/05/2022	04/17/2028
36265W-AD-5	GMCAR 2022-3 A3 - ABS			4	1.A FE	289,998	97.7716	283,538	290,000	289,999	0	1	0	0	3.640	3.668	MON	440	4,486	07/06/2022	04/16/2027
36265W-AE-3	GMCAR 2022-3 A4 - ABS			4	1.A FE	269,981	97.1285	262,247	270,000	269,983	0	3	0	0	3.710	3.741	MON	417	4,257	07/07/2022	12/16/2027
36266F-AC-3	GMALT 2022-2 A3 - ABS			4	1.A FE	924,904	97.8301	904,929	925,000	924,876	0	(28)	0	0	3.420	3.455	MON	967	19,333	05/03/2022	06/21/2025
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	1,049,903	98.2868	1,032,011	1,050,000	1,049,923	0	19	0	0	4.010	4.049	N/A	1,287	14,386	08/09/2022	09/22/2025
380130-AE-4	GMALT 2022-3 A4 - ABS			4	1.A FE	1,124,842	98.0266	1,102,799	1,125,000	1,124,867	0	25	0	0	4.110	4.152	MON	1,413	15,798	08/09/2022	08/20/2026
43815P-AB-5	HAROT 2022-2 A2 - ABS			4	1.A FE	296,707	99.0239	297,072	300,000	297,219	0	512	0	0	3.810	5.237	MON	413	1,905	11/10/2022	03/18/2025
43815P-AC-3	HAROT 2022-2 A3 - ABS			4	1.A FE	184,989	97.9098	181,133	185,000	184,991	0	2	0	0	3.730	3.762	MON	249	2,185	08/15/2022	07/20/2026
43815P-AD-1	HAROT 2022-2 A4 - ABS			4	1.A FE	139,969	97.6046	136,646	140,000	139,972	0	3	0	0	3.760	3.797	MON	190	1,667	08/15/2022	12/18/2028
58768P-AB-0	MBART 2022-1 A2 - ABS			4	1.A FE	1,499,904	100.1523	1,502,285	1,500,000	1,499,912	0	8	0	0	5.260	5.325	MON	3,507	5,041	11/15/2022	10/15/2025
606940-AB-0	MMAF 22B A2 - ABS			4	1.A FE	749,903	100.1398	751,049	750,000	749,913	0	10	0	0	5.570	5.645	MON	2,553	3,481	11/01/2022	09/09/2025
78403D-AR-1	SBATOW 2020-2 2C - RMBS			4	1.F FE	250,000	83.8548	209,637	250,000	250,000	0	0	0	0	2.328	2.380	MON	259	5,820	07/08/2020	07/15/2052
80285U-AD-3	SDART 2022-3 A3 - ABS			4	1.A FE	754,158	98.1664	750,973	765,000	755,899	0	1,741	0	0	3.400	4.653	MON	1,156	6,120	11/18/2022	12/15/2026
80286F-AB-9	SDART 2022-4 A2 - ABS			4	1.A FE	1,318,590	99.6065	1,313,451	1,318,639	1,318,616	0	26	0	0	4.430	4.090	MON	2,374	21,510	07/12/2022	07/15/2025
80287H-AC-2	SDART 2022-5 A3 - ABS			4	1.A FE	264,990	98.1528	260,105	265,000	264,992	0	2	0	0	4.110	4.148	MON	484	3,358	08/16/2022	08/17/2026
802918-AB-8	SDART 2022-6 A2 - ABS			4	1.A FE	364,993	99.5399	363,321	365,000	364,996	0	2	0	0	4.370	4.412	MON	709	3,722	09/12/2022	05/15/2025
81761T-AA-3	SERV 2020-1 A21 - RMBS			4	2.C FE	1,697,645	80.0577	1,337,164	1,670,250	1,702,820	0	5,719	0	0	2.841	3.147	JAJO	8,040	47,452	09/01/2021	01/30/2051
83546D-AJ-7	SONIC 2020-1 A22 - RMBS			2	2.B FE	781,333	84.6452	661,361	781,333	781,333	0	0	0	0	4.336	4.403	MON	1,035	33,879	01/15/2020	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - RMBS			2	2.B FE	991,280	79.5716	785,770	987,500	991,188	0	(65)	0	0	2.190	2.204	MON	661	21,626	08/02/2021	08/21/2051
83546D-AQ-1	SONIC 2021-1 A22 - RMBS			2	2.B FE	993,518	72.2997	713,960	987,500	993,076	0	(149)	0	0	2.636	2.606	MON	795	26,030	08/02/2021	08/21/2051
85236K-AE-2	SIDC 211 A2 - ABS			4	1.G FE	300,000	86.4515	259,355	300,000	300,000	0	0	0	0	1.877	1.884	MON	63	5,600	03/12/2021	03/26/2046
87267W-AA-2	TMUST 221 A - ABS			4	1.A FE	749,904	99.8972	749,229	750,000	749,909	0	5	0	0	4.910	4.913	MON	1,125	6,956	10/04/2022	05/22/2028
87342R-AH-7	BELL 2021-1 A22 - RMBS			4	2.B FE	990,000	80.2852	794,823	990,000	990,000	0	0	0	0	2.294	2.389	FMAN	2,271	22,711	08/11/2021	08/25/2051
87342R-AJ-3	BELL 2021-1 A23 - RMBS			2	2.B FE	990,000	75.9650	752,054	990,000	990,000	0	0	0	0	2.542	2.560	FMAN	2,517	25,166	08/11/2021	08/25/2051
89190G-AD-9	TAOT 2021-B A4 - ABS			4	1.A FE	903,753	91.3427	879,630	963,000	918,358	0	14,605	0	0	0.530	2.960	MON	227	3,403	04/27/2022	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
89237J-AA-4	TALNT 2020-1 A - ABS			4	1.A FE	809,761	91.5490	764,434	835,000	815,443	0	5,676	0	0	1.350	2.357	MON	188	9,804	04/06/2022	05/25/2033
89238J-AC-9	TAOT 2021-D A3 - ABS			4	1.A FE	703,301	94.2100	706,575	750,000	708,638	0	5,337	0	0	0.710	5.826	MON	237	888	11/03/2022	04/15/2026
89239H-AB-4	TAOT 2022-D A2A - ABS			4	1.A FE	489,995	100.1613	490,791	490,000	489,996	0	2	0	0	5.260	5.329	MON	1,146	2,654	11/01/2022	01/15/2026
92348K-AS-2	VZMT 2022-4 A - RMBS			4	1.A FE	1,084,945	96.8897	1,051,253	1,085,000	1,084,953	0	8	0	0	3.400	3.426	MON	1,127	21,007	05/19/2022	11/20/2028
92868A-AC-9	VWALT 2022-A A3 - ABS			4	1.A FE	179,986	97.8609	176,150	180,000	179,990	0	4	0	0	3.440	3.469	MON	189	3,199	06/07/2022	07/21/2025
92868A-AD-7	VWALT 2022-A A4 - ABS			4	1.A FE	214,960	97.3725	209,351	215,000	214,970	0	10	0	0	3.650	3.687	MON	240	4,055	06/07/2022	01/20/2027
95058X-AK-4	WEN 211 A2 - RMBS			4	2.B FE	988,440	80.6809	794,707	985,000	992,585	0	2,668	0	0	2.370	2.710	MJSD	1,038	23,345	06/16/2021	06/15/2051
95058X-AL-2	WEN 211 A2I - RMBS			4	2.B FE	989,825	77.8675	766,995	985,000	990,011	0	401	0	0	2.775	2.824	MJSD	1,215	27,334	06/16/2021	06/15/2051
95058X-AM-0	WEN 2022-1 A21 - RMBS			4	2.B FE	447,750	89.3818	400,207	447,750	447,750	0	0	0	0	4.236	4.653	MJSD	843	13,382	03/23/2022	03/15/2052
98163L-AD-2	WOART 2021-B A4 - ABS			4	1.A FE	1,405,664	90.9776	1,364,664	1,500,000	1,426,084	0	20,420	0	0	0.690	2.984	MON	460	6,900	05/05/2022	06/15/2027
98163N-AC-0	WOLS 2022-A A3 - ABS			4	1.A FE	319,956	97.8660	313,171	320,000	319,972	0	17	0	0	3.210	3.239	MON	457	6,905	04/05/2022	02/18/2025
98163Q-AD-1	WOART 2022-B A3 - ABS			4	1.A FE	914,889	96.7210	884,997	915,000	914,916	0	27	0	0	3.250	3.277	MON	1,322	16,025	05/24/2022	07/15/2027
98163Q-AE-9	WOART 2022-B A4 - ABS			4	1.A FE	1,349,660	96.2697	1,299,641	1,350,000	1,349,713	0	53	0	0	3.440	3.472	MON	2,064	25,026	05/24/2022	03/15/2028
98163T-AB-9	WOART 2022-C A2 - ABS			4	1.A FE	449,953	98.7274	444,273	450,000	449,969	0	16	0	0	3.730	3.768	MON	746	5,828	08/02/2022	03/16/2026
98163T-AD-5	WOART 2022-C A3 - ABS			4	1.A FE	299,977	97.3494	292,048	300,000	299,981	0	3	0	0	3.660	3.691	MON	488	3,813	08/02/2022	10/15/2027
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						52,034,883	XXX	48,397,300	52,360,555	52,089,605	0	92,733	0	0	XXX	XXX	XXX	92,613	992,578	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						794,478,558	XXX	724,414,256	798,796,945	792,161,582	(1,727,034)	144,133	401,931	0	XXX	XXX	XXX	5,632,462	21,717,326	XXX	XXX
632525-AU-5	NATIONAL AUSTRALIA BANK LTD		C		2.A FE	1,210,976	76.1297	913,556	1,200,000	1,208,946	0	(1,063)	0	0	2.332	2.225	FA	10,105	27,984	01/26/2021	08/21/2030
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						1,210,976	XXX	913,556	1,200,000	1,208,946	0	(1,063)	0	0	XXX	XXX	XXX	10,105	27,984	XXX	XXX
1309999999. Total - Hybrid Securities						1,210,976	XXX	913,556	1,200,000	1,208,946	0	(1,063)	0	0	XXX	XXX	XXX	10,105	27,984	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
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)	95	0	0	10.423	10.708	Mon	29	22,358	12/10/2021	12/20/2029
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L			5	4.B FE	489,097	96.6250	480,709	497,500	480,709	(9,119)	1,018	0	0	7.923	8.356	Mon	109	16,313	03/16/2022	12/21/2028
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B			5	4.A FE	97,530	99.0000	98,753	99,750	97,577	0	47	0	0	7.565	7.764	JAJO	1,551	0	04/22/2022	05/17/2029
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT				4.C FE	405,820	95.1980	396,005	415,980	396,005	(11,025)	1,183	0	0	7.634	8.251	Mon	88	15,922	05/13/2022	03/03/2028
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN				4.B FE	290,279	98.5310	292,637	297,000	291,108	(327)	1,154	0	0	6.738	7.247	MJSD	4,057	9,358	12/16/2021	07/10/2028
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B			5	4.B FE	189,008	99.8750	195,619	195,863	189,623	0	615	0	0	8.436	9.221	Mon	1,377	8,044	05/06/2022	05/13/2029
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL				4.B FE	194,011	96.5830	191,474	198,248	191,474	(3,158)	604	0	0	8.634	9.295	Mon	48	10,249	05/16/2022	02/15/2027
00488Y-AB-2	ACPRODUCTS HOLDINGS, INC. - INITIAL TERM				4.C FE	195,795	74.4430	147,393	197,995	147,393	(47,851)	343	0	0	7.325	7.645	MJSD	3,666	13,875	12/08/2021	05/17/2028
00847Y-AC-6	AGILITI HEALTH, INC. - INITIAL TERM LOAN				4.A FE	290,992	97.3750	290,619	298,454	290,619	(1,646)	1,273	0	0	6.875	7.750	Mon	1,710	8,066	05/11/2022	01/04/2026
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER				4.B FE	202,184	97.6070	197,593	202,438	197,593	(4,453)	42	0	0	7.854	7.991	Mon	443	10,830	10/20/2021	11/05/2027
03852J-AL-5	ARAMARK INTERMEDIATE HOLDCO CORPORATION				3.B FE	391,968	99.2190	396,876	400,000	394,129	0	1,703	0	0	6.134	6.936	Mon	68	11,064	05/23/2022	03/11/2025
04009D-AB-0	ARETEC GROUP, INC. (FKA RCS CAPITAL CORP				4.C FE	296,165	97.5500	289,633	296,907	289,633	(6,703)	171	0	0	8.673	8.874	Mon	72	16,292	02/24/2022	10/01/2025
04349H-AK-0	ASCEND LEARNING, LLC - TL				4.C FE	300,440	94.3750	284,965	301,950	284,965	(15,711)	217	0	0	7.884	8.090	Mon	66	14,253	11/18/2021	12/11/2028
04621H-AT-0	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN			5	4.B FE	99,002	96.9250	96,198	99,250	96,198	(2,849)	45	0	0	7.823	7.998	Mon	22	4,251	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	629	11/09/2022	02/12/2027
04649V-AW-0	ASURION, LLC - NEW B-7 TERM LOAN				4.A FE	195,177	96.9110	191,318	197,416	191,318	(4,639)	780	0	0	7.384	7.928	Mon	40	13,407	01/07/2022	11/03/2024
04649V-AZ-3	ASURION, LLC - NEW B-3 TERM LOAN (SECOND				4.C FE	285,056	77.5830	232,749	300,000	232,749	(54,132)	1,817	0	0	9.634	10.884	Mon	80	13,802	05/31/2022	01/31/2028
04649V-BB-5	ASURION, LLC - TERM LOAN			5	4.A FE	303,287	89.0250	284,212	319,249	284,212	(20,010)	935	0	0	7.653	8.831	FMAN	6,176	3,667	08/17/2022	08/19/2028
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B			5	4.B FE	288,548	90.0360	261,102	289,998	261,102	(27,631)	185	0	0	7.821	8.028	Mon	630	13,717	01/27/2022	02/15/2029
04686R-AC-7	ATHENAHEALTH, INC. - DELAYED DRAW TERM L			5	4.B FE	49,029	90.0360	44,366	49,275	44,366	(4,695)	32	0	0	3.500	3.632	JAJO	31	441	01/27/2022	02/15/2029
04761P-AF-2	SIMPLY GOOD FOODS USA, INC.			5	3.C FE	185,400	99.8440	185,111	185,400	185,111	(289)	0	0	0	7.720	7.819	JAJO	1,511	5,556	01/14/2022	07/07/2024
05350N-AL-8	AVANTOR FUNDING, INC. - INCREMENTAL B-5				3.A FE	186,776	99.3890	185,868	187,010	185,868	(954)	48	0	0	6.634	6.753	Mon	34	19,601	10/19/2021	11/08/2027

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
05355J-AD-0	AVEANNA HEALTHCARE LLC - TERM LOAN (SECO				5.C FE	198,000	55.0000	110,000	200,000	110,000	(88,259)	259	0	0	11.389	11.737	Mon	190	14,590	12/09/2021	12/10/2029
05604X-AP-1	MAUSER PACKAGING SOLUTIONS HOLDING COMPA				4.C FE	240,725	97.5140	241,239	247,389	241,239	(1,957)	2,959	0	0	7.370	8.727	Mon	1,519	7,648	12/16/2021	04/03/2024
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA				4.A FE	289,551	95.8750	285,457	297,739	285,457	(4,954)	860	0	0	8.134	8.841	Mon	67	14,133	05/13/2022	03/06/2028
08511L-AX-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE				4.C FE	388,800	96.0160	381,179	396,995	381,179	(8,536)	1,002	0	0	7.855	8.396	Mon	2,877	16,661	05/16/2022	03/11/2028
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM				4.B FE	195,620	97.3190	192,626	197,933	192,626	(3,658)	664	0	0	7.077	7.556	JAJO	2,490	9,684	01/05/2022	06/15/2025
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE SERVICES,				5.A FE	196,922	89.2500	176,636	197,911	176,636	(17,098)	375	0	0	8.493	8.823	JAJO	3,288	9,103	10/21/2021	06/21/2024
10801X-AH-0	BRIGHTVIEW LANDSCAPES, LLC - TERM LOAN B			5	4.B FE	394,020	96.1250	382,578	398,000	382,578	(11,833)	390	0	0	7.573	7.864	Mon	84	14,916	04/14/2022	04/20/2029
11565H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM				4.A FE	344,774	98.0140	339,378	346,254	339,378	(5,654)	225	0	0	6.571	6.743	Mon	1,896	13,066	10/29/2021	06/07/2028
12546F-AF-9	CHG PPC PARENT LLC - TL				4.B FE	390,077	96.5000	378,316	392,038	378,316	(11,060)	279	0	0	7.438	7.636	Mon	81	21,183	11/17/2021	12/08/2028
12769L-AB-5	CAESARS RESORT COLLECTION, LLC - TERM B				4.A FE	225,022	99.6830	225,753	226,471	225,524	17	479	0	0	7.134	7.469	Mon	45	13,971	12/06/2021	12/23/2024
12769L-AD-1	CAESARS RESORT COLLECTION, LLC - TERM B-				4.A FE	110,993	99.6590	112,781	113,167	111,377	0	383	0	0	7.884	8.684	Mon	25	4,397	06/16/2022	07/21/2025
14835J-AQ-3	CAST & CREW LLC - INCREMENTAL FACILITY N			5	4.B FE	142,832	98.4500	141,325	143,550	141,325	(1,596)	89	0	0	8.073	8.307	Mon	32	7,444	02/15/2022	12/29/2028
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN				4.B FE	207,565	94.0830	196,092	208,425	196,092	(11,615)	123	0	0	7.321	7.501	Mon	1,293	12,292	10/22/2021	11/03/2028
17148P-AD-3	CHURCHILL DOWNS INCORPORATED - TERM B FA				3.A FE	193,969	99.7500	197,937	198,433	194,906	0	938	0	0	6.390	7.452	Mon	35	5,057	06/10/2022	12/27/2024
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -			5	4.B FE	170,198	95.0420	165,908	174,563	165,908	(4,747)	457	0	0	8.361	8.949	Mon	1,216	8,536	03/30/2022	04/13/2029
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN			5	4.A FE	110,818	98.7500	113,563	115,000	111,001	0	183	0	0	7.436	8.097	Mon	689	0	08/09/2022	11/02/2029
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B				3.B FE	129,269	99.1610	128,505	129,593	128,505	(814)	46	0	0	6.586	6.743	Mon	711	5,292	11/17/2021	11/30/2028
22282G-AD-9	COVANTA HOLDING CORP - TERM LOAN C				3.B FE	9,732	99.1610	9,674	9,756	9,674	(61)	3	0	0	6.586	6.743	Mon	54	250	11/17/2021	11/30/2028
22704N-AD-4	CROCS, INC. - TERM LOAN B			5	3.B FE	633,753	97.8750	623,403	636,938	623,403	(10,761)	410	0	0	7.416	7.616	JJ	11,940	15,681	01/27/2022	02/20/2029
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F				4.B FE	293,992	96.4640	287,916	298,469	287,916	(6,696)	619	0	0	8.696	9.230	MN	2,235	13,298	05/13/2022	10/16/2026
24440E-AB-3	DEERFIELD DAKOTA HOLDING, LLC - INITIAL			5	4.C FE	212,836	93.2190	199,401	213,906	199,401	(13,583)	148	0	0	7.836	8.064	JAJO	1,397	9,614	04/14/2022	04/09/2027
26483N-AN-0	DUN & BRADSTREET CORPORATION, THE - INIT				4.A FE	285,140	98.9110	285,739	288,885	285,739	(194)	793	0	0	7.639	8.129	Mon	184	9,125	02/22/2022	02/06/2026
26881K-AC-8	EP PURCHASER, LLC - TERM LOAN B				4.A FE	103,953	98.6880	103,104	104,475	103,104	(935)	75	0	0	7.174	7.367	JAJO	1,895	4,656	10/28/2021	11/06/2028
28414B-AF-3	ELANCO ANIMAL HEALTH INCORPORATED - TERM				3.A FE	187,071	95.8590	180,679	188,485	180,679	(5,394)	247	0	0	5.870	6.102	Mon	1,654	6,015	10/29/2021	08/01/2027
29102T-AB-8	AZALEA TOPCO, INC. - INITIAL TERM LOAN (				4.C FE	266,374	91.3750	249,353	272,890	249,353	(18,256)	1,235	0	0	7.571	8.306	Mon	1,722	11,135	02/22/2022	07/24/2026
29279U-AB-2	ENDURANCE INTERNATIONAL GROUP HOLDINGS,				4.B FE	187,675	89.6250	178,347	198,992	178,347	(10,419)	1,091	0	0	7.717	9.092	Mon	1,024	6,208	06/07/2022	02/10/2028
29362L-AL-8	ENTEGRIS, INC. - TERM LOAN B			5	2.C FE	192,116	99.6250	194,269	195,000	192,362	0	246	0	0	5.976	6.320	MN	4,412	5,194	05/13/2022	07/06/2029
29382X-AE-4	ENTRAVISION COMMUNICATIONS CORPORATION -				3.C FE	264,289	98.6670	265,172	268,755	265,172	(474)	1,358	0	0	7.134	7.912	Mon	53	9,596	03/02/2022	11/29/2024
30233P-AB-6	EYECARE PARTNERS, LLC - INITIAL TERM LOA				4.C FE	195,202	79.6670	158,127	198,485	158,127	(37,622)	547	0	0	7.424	7.926	MJSD	3,725	9,653	03/04/2022	02/18/2027
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B			5	4.B FE	99,002	94.8880	94,176	99,250	94,176	(4,859)	33	0	0	8.323	8.492	Mon	23	5,409	01/13/2022	01/27/2029
31732F-AR-7	FILTRATION GROUP CORPORATION - 2021 INCR				4.C FE	128,378	98.0000	126,126	128,700	126,126	(2,307)	47	0	0	7.571	7.726	Mon	812	7,561	10/19/2021	10/21/2028
31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN				4.A FE	310,666	94.4000	294,330	311,791	294,330	(16,486)	151	0	0	8.368	8.598	AO	4,421	14,121	04/27/2022	03/30/2027
33718F-AB-6	FIRST STUDENT BIDCO INC. - INITIAL TERM				3.C FE	53,158	90.1040	48,585	53,922	48,585	(4,616)	127	0	0	7.726	8.099	JAJO	23	1,563	10/18/2021	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM				3.C FE	142,929	90.1040	130,635	144,983	130,635	(12,413)	341	0	0	7.726	8.099	JAJO	62	4,208	10/18/2021	07/21/2028
33718F-AE-0	FIRST STUDENT BIDCO INC. - INCREMENTAL T			5	3.C FE	172,052	94.7500	177,195	187,013	173,234	0	1,182	0	0	7.653	9.489	MJSD	3,618	2,255	06/29/2022	07/21/2028
33718F-AF-7	FIRST STUDENT BIDCO INC. - INCREMENTAL T			5	3.C FE	11,794	94.7500	12,305	12,987	11,888	0	94	0	0	7.653	9.759	MJSD	251	157	06/29/2022	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,				3.A FE	419,182	98.8440	419,953	424,865	419,063	(1,022)	922	0	0	6.134	6.461	Mon	72	12,177	02/28/2022	04/28/2028
35100D-AS-5	FOUR SEASONS HOLDINGS INC. - TERM LOAN B		A	5	3.C FE	334,978	99.9640	339,957	340,079	335,044	0	66	0	0	7.214	7.618	Mon	1,159	0	11/17/2022	11/30/2029
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL				4.B FE	297,074	95.1790	283,379	297,733	283,379	(13,785)	91	0	0	7.438	7.587	FMAN	5,597	11,732	02/14/2022	05/01/2028
365556-AU-3	INGERSOLL-RAND SERVICES COMPANY - 2020 S				3.A FE	195,992	99.0630	196,614	198,473	196,401	0	409	0	0	5.936	6.301	Mon	982	7,340	02/24/2022	03/01/2027
38017B-AT-3	GO DADDY OPERATING COMPANY, LLC (GD FINA			5	3.B FE	391,804	99.7360	394,063	395,106	392,986	379	1,249	0	0	7.573	7.797	Mon	83	20,591	02/28/2022	11/09/2029
38101J-AC-0	GOLDEN ENTERTAINMENT, INC. - TERM B FACI				3.C FE	220,877	99.6250	220,325	221,154	220,325	(640)	87	0	0	7.390	7.550	Mon	136	9,698	02/24/2022	10/21/2024
421300-AL-8	HAYWARD INDUSTRIES, INC. - REFINANCING T				4.B FE	295,125	95.4380	282,726	296,241	282,726	(12,574)	176	0	0	6.884	7.070	Mon	57	12,407	12/16/2021	05/30/2028
42236W-AQ-0	HEARTLAND DENTAL, LLC - 2021 INCREMENTAL				4.C FE	193,526	92.7500	184,098	198,489	184,098	(10,381)	953	0	0	8.387	9.509	Mon	139	6,027	06/07/2022	04/30/2025
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO				4.C FE	196,515	91.3330	180,839	198,000	180,839	(15,914)	239	0	0	8.278	8.544	MJSD	3,232	7,160	12/15/2021	04/21/2028

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
44108H-AJ-0	HOSTESS BRANDS, LLC - 2019 REFINANCING T				4.A FE	174,846	99.5830	179,852	180,606	175,938	0	1,092	0	0	6.665	7.866	FMAN	2,034	1,402	05/16/2022	08/03/2025
44332E-AP-1	HUB INTERNATIONAL LIMITED - INITIAL TERM				4.B FE	292,125	98.7920	293,559	297,148	292,313	(930)	1,118	0	0	7.327	8.053	FMAN	3,991	9,720	05/31/2022	04/25/2025
44332E-AU-0	HUB INTERNATIONAL LIMITED - B-3 INCREMEN				4.B FE	98,742	98.9770	97,730	98,741	97,730	(1,011)	(1)	0	0	7.528	7.629	FMAN	2,979	3	11/18/2021	04/25/2025
44332E-AV-8	HUB INTERNATIONAL LIMITED - TERM LOAN B			5	4.B FE	96,000	98.8060	98,806	100,000	96,083	0	83	0	0	8.220	9.113	JAJO	1,005	0	10/31/2022	11/10/2029
44908X-AT-5	HYLAND SOFTWARE, INC. - 2018 REFINANCING				4.C FE	294,580	98.5250	292,773	297,156	292,773	(2,633)	825	0	0	7.884	8.404	Mon	65	17,324	05/16/2022	07/01/2024
44988L-AF-4	IRB HOLDING CORP. - 2020 REPLACEMENT TER				4.B FE	294,066	98.9840	293,875	296,891	293,875	(682)	989	0	0	6.821	7.249	Mon	1,688	12,494	11/04/2021	02/05/2025
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER			5	4.B FE	98,992	96.9250	95,948	98,992	95,948	(3,044)	0	0	0	7.317	7.421	Mon	484	5,050	02/25/2022	12/15/2027
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B				3.B FE	425,656	98.7250	430,383	435,941	426,917	0	1,241	0	0	7.134	7.639	Mon	86	13,964	05/23/2022	07/02/2029
45567Y-AJ-4	MH SUB I, LLC (MICRO HOLDING CORP.) - AM				4.B FE	195,932	97.0140	192,002	197,911	192,002	(4,574)	643	0	0	8.134	8.685	Mon	45	9,649	02/25/2022	09/13/2024
45567Y-AL-9	MH SUB I, LLC (MICRO HOLDING CORP.) - 20				4.B FE	207,177	97.0360	206,474	212,781	205,378	(3,167)	1,365	0	0	8.134	9.519	Mon	48	10,753	06/13/2022	09/13/2024
45780Y-AW-6	INSTALLED BUILDING PRODUCTS, INC. - TERM				3.B FE	128,057	98.2500	126,448	128,700	126,448	(1,704)	92	0	0	6.634	6.818	Mon	24	5,122	12/09/2021	12/14/2028
45784Q-AB-5	INSULET CORPORATION - TERM B LOAN				4.A FE	296,250	98.4380	293,088	297,739	293,088	(3,360)	198	0	0	7.451	7.655	Mon	1,849	11,278	02/24/2022	05/04/2028
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN				4.A FE	98,927	98.4840	97,745	99,250	97,745	(1,124)	47	0	0	6.821	6.980	Mon	564	5,036	10/20/2021	09/22/2028
50179J-AB-4	LBM ACQUISITION, LLC - INITIAL TERM LOAN				4.C FE	414,107	86.4690	363,806	420,736	363,806	(50,636)	1,144	0	0	7.121	7.541	MJSD	5,076	18,263	12/15/2021	12/17/2027
50217U-AS-6	LTI HOLDINGS, INC. - INITIAL TERM LOAN (				4.C FE	292,927	95.5310	282,900	296,134	282,900	(10,336)	863	0	0	7.884	8.325	Mon	65	14,892	12/16/2021	09/06/2025
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC (LS GROUP				4.B FE	295,487	98.3750	292,889	297,727	292,889	(2,929)	332	0	0	6.580	6.829	FMAN	3,211	8,536	02/16/2022	11/02/2027
55303B-AD-5	MH SUB I, LLC (WEBMD HEALTH CORP.) - 202				5.B FE	103,940	89.1250	93,581	105,000	93,581	(10,489)	131	0	0	10.649	11.004	FMAN	1,836	3,076	02/18/2022	02/23/2029
55314N-AS-3	MKS INSTRUMENTS, INC. - TERM LOAN B			5	3.A FE	385,389	98.6250	393,514	399,000	386,687	0	1,297	0	0	7.171	7.874	Mon	795	5,404	04/11/2022	08/17/2029
55315Q-AF-3	MJH HEALTHCARE HOLDINGS, LLC			5	4.C FE	98,047	95.9380	95,458	99,500	95,458	(2,781)	192	0	0	7.686	8.066	Mon	637	4,146	01/25/2022	01/28/2029
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T				4.A FE	95,382	85.0000	83,938	98,750	83,938	(11,483)	531	0	0	8.985	9.767	JAJO	766	5,501	10/15/2021	09/01/2028
57723C-AR-0	MATTRESS FIRM, INC. - TERM LOAN (2021)				4.A FE	188,116	84.8750	161,595	190,392	161,595	(26,893)	372	0	0	8.440	8.789	FMAN	134	16,189	11/08/2021	09/25/2028
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC			5	4.A FE	119,102	97.2190	116,371	119,700	116,371	(2,804)	73	0	0	8.124	8.335	FA	432	5,809	02/10/2022	02/15/2029
57906H-AD-9	MCAFEE CORP. - TERM LOAN B (USD)			5	4.C FE	521,069	92.8390	486,186	523,688	486,186	(35,213)	330	0	0	7.974	8.184	Mon	3,480	23,690	02/03/2022	03/01/2029
58503U-AC-7	MEDLINE BORROWER, LP - INITIAL DOLLAR TE				4.A FE	194,064	94.8980	188,847	199,000	188,847	(5,835)	619	0	0	7.321	7.895	Mon	1,214	5,830	02/22/2022	10/23/2028
59408U-AB-3	MICHAELS COMPANIES, INC. THE - TERM B LO				4.C FE	196,510	86.0560	170,387	197,995	170,387	(26,018)	238	0	0	7.924	8.184	MJSD	3,966	11,947	12/14/2021	04/15/2028
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE				4.B FE	122,813	91.6670	113,144	123,430	113,144	(9,554)	98	0	0	7.980	8.193	FMAN	27	6,458	11/18/2021	03/12/2028
60662W-AS-1	MITCHELL INTERNATIONAL, INC. - INITIAL T				4.C FE	196,019	91.9200	182,461	198,500	182,461	(13,864)	307	0	0	8.415	8.779	FMAN	1,810	8,370	02/28/2022	10/15/2028
60672H-AC-7	MITNICK CORPORATE PURCHASER, INC. - TERM			5	4.C FE	99,500	93.4380	93,438	100,000	93,438	(6,110)	48	0	0	8.944	9.170	JAJO	1,516	3,435	04/20/2022	05/02/2029
62908H-AD-7	NEP GROUP, INC. - INITIAL DOLLAR TERM LO				4.B FE	95,523	85.6250	84,742	98,969	84,742	(11,562)	781	0	0	7.634	8.832	Mon	21	10,183	02/24/2022	10/20/2025
62908H-AK-1	NEP GROUP, INC. - INCREMENTAL TLB				4.C FE	323,433	86.4380	282,393	326,700	282,393	(41,059)	840	0	0	10.500	10.950	FMAN	94	20,398	11/18/2021	10/20/2025
63939W-AG-8	WAYSTAR TECHNOLOGIES, INC. - INITIAL TER				4.B FE	291,456	98.0830	291,997	297,704	291,997	(319)	861	0	0	8.384	9.068	Mon	69	9,636	05/13/2022	10/22/2026
64072U-AE-2	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.				4.A FE	155,458	94.2500	151,840	161,103	151,840	(4,763)	1,107	0	0	6.568	7.870	Mon	818	5,879	06/13/2022	07/17/2025
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.				4.A FE	193,246	89.0000	176,638	198,469	176,638	(17,441)	833	0	0	6.818	7.518	Mon	601	8,338	03/01/2022	04/15/2027
66877A-AD-0	NORTONLIFELOCK INC. - TERM LOAN B			5	2.C FE	394,622	98.1460	392,584	400,000	395,270	0	648	0	0	6.186	6.495	Mon	2,062	6,213	01/31/2022	09/12/2029
67053N-AK-0	NUMERICABLE U.S. LLC - USD TLB-11 TERM L				4.B FE	189,995	94.6250	188,254	198,947	188,254	(3,302)	1,561	0	0	7.165	8.904	MJSD	2,415	3,834	06/09/2022	07/31/2025
68371Y-AN-3	OPEN TEXT CORPORATION - TERM LOAN B		A	5	2.C FE	417,100	97.5750	419,573	430,000	417,272	0	172	0	0	3.500	4.046	Mon	0	0	11/16/2022	11/16/2029
69291L-AB-2	PECF USS INTERMEDIATE HOLDING III CORP -				5.A FE	349,821	83.0970	292,782	352,338	292,782	(57,377)	331	0	0	8.321	8.575	Mon	2,443	17,058	02/28/2022	12/15/2028
69315J-AG-8	PAI HOLDCO, INC. - TERM B LOAN (FIRST LI				4.C FE	108,622	87.6880	95,487	108,894	95,487	(13,181)	46	0	0	8.165	8.325	FMAN	1,507	5,517	11/10/2021	10/28/2027
69515E-AH-5	PACKAGING COORDINATORS MIDCO, INC. - TER				4.C FE	123,121	94.6250	116,795	123,430	116,795	(6,384)	51	0	0	8.230	8.424	FMAN	28	7,355	11/09/2021	11/30/2027
70323K-AE-8	PATHWAY VET ALLIANCE LLC - 2021 REPLACEM				4.C FE	265,267	82.7080	220,499	266,600	220,499	(45,057)	246	0	0	8.134	8.355	Mon	60	15,564	10/18/2021	03/31/2027
70476X-AK-1	PETVET CARE CENTERS, LLC (FKA PEARL INTE				4.C FE	387,530	93.7050	372,176	397,178	372,176	(17,305)	1,950	0	0	7.884	9.018	Mon	87	12,812	08/02/2022	02/14/2025
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL				4.B FE	184,848	94.7500	176,024	185,777	176,024	(8,916)	92	0	0	7.321	7.543	Mon	1,133	6,508	02/08/2022	12/29/2028
70533D-AH-3	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL				4.B FE	28,219	94.7500	26,737	28,219	26,737	(1,481)	0	0	0	5.281	5.358	FMAN	86	(3,382)	05/06/2022	12/29/2028
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B			5	3.C FE	162,949	98.8470	162,282	164,175	162,282	(784)	117	0	0	7.173	7.408	Mon	33	5,012	04/21/2022	05/03/2029
71360H-AB-3	PERATON CORP. - TERM B LOAN (FIRST LIEN)				4.A FE	192,194	97.4790	189,480	194,380	189,480	(3,020)	307	0	0	8.134	8.487	Mon	44	9,984	02/24/2022	02/01/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71601H-AB-2	PETCO HEALTH AND WELLNESS COMPANY, INC.				4.A FE	190,533	96.9480	192,917	198,990	191,372	0	839	0	0	6.924	7.926	Mon	3,483	7,326	05/31/2022	03/03/2028
71677H-AL-9	PETSMART LLC - INITIAL TERM LOAN				4.A FE	282,072	97.6560	291,492	298,489	283,760	0	1,688	0	0	7.820	9.147	Mon	1,945	10,979	05/20/2022	02/11/2028
72431H-AD-2	CORNERSTONE BUILDING BRANDS, INC. - TRAN				4.B FE	292,895	89.3930	266,152	297,733	266,152	(27,381)	638	0	0	7.568	8.005	Mon	1,001	10,751	03/03/2022	04/12/2028
73044E-AB-0	PODS, LLC - INITIAL TERM LOAN				4.B FE	175,973	94.4170	167,826	177,750	167,826	(8,438)	283	0	0	7.384	7.682	Mon	36	8,329	12/03/2021	03/31/2028
73108R-AB-4	POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F				4.C FE	158,400	91.0360	144,562	158,797	144,562	(13,893)	55	0	0	7.674	7.836	FMAN	3,080	8,409	02/08/2022	06/02/2028
74839X-AF-6	QUIKRETE HOLDINGS, INC. - INITIAL LOAN (				3.C FE	269,164	98.7500	268,108	271,501	268,108	(497)	448	0	0	7.009	7.304	Mon	53	12,517	11/04/2021	02/01/2027
75605V-AD-4	REALPAGE, INC. - INITIAL TERM LOAN (FIRS				4.B FE	392,531	94.9000	374,855	395,000	374,855	(18,075)	396	0	0	7.384	7.611	Mon	1,908	15,481	12/14/2021	04/24/2028
78249L-AD-2	RUSSELL INVESTMENTS US INSTITUTIONAL HOL				3.C FE	335,789	95.9250	334,128	348,322	332,504	(5,773)	2,489	0	0	7.884	9.344	Mon	76	8,462	06/10/2022	05/30/2025
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM				3.B FE	306,129	98.1250	303,214	309,008	303,214	(2,557)	857	0	0	6.134	6.517	Mon	53	11,357	12/06/2021	04/16/2025
78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING				4.C FE	194,294	95.4110	188,909	197,995	188,909	(5,699)	587	0	0	7.884	8.358	Mon	43	8,110	12/14/2021	06/02/2028
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN			5	4.C FE	98,198	95.3750	94,660	99,250	94,660	(3,692)	154	0	0	7.923	8.244	Mon	22	3,023	01/13/2022	06/02/2028
80875A-AT-8	SCIENTIFIC GAMES CORPORATION - FIRST LIE			5	3.C FE	232,071	98.3930	230,067	233,825	230,067	(2,180)	177	0	0	7.417	7.659	Mon	819	7,771	04/07/2022	04/14/2029
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC				4.B FE	290,032	97.1410	288,426	296,915	288,426	(2,753)	1,865	0	0	7.321	8.057	Mon	1,812	11,641	11/04/2021	12/31/2025
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER			5	3.C FE	280,597	99.0940	286,654	289,275	280,820	0	224	0	0	8.823	9.832	Mon	71	951	11/08/2022	01/15/2027
855031-AQ-3	STAPLES, INC. - 2019 REFINANCING NEW TER				4.C FE	96,253	92.2780	91,332	98,974	91,332	(4,793)	632	0	0	7.782	8.629	MJSD	1,284	5,319	12/15/2021	04/16/2026
86880N-AX-1	SURGERY CENTER HOLDINGS, INC. - 2021 NEW				4.C FE	268,392	98.6140	264,673	268,392	264,673	(3,720)	0	0	0	8.050	8.165	Mon	1,020	12,864	02/08/2022	08/31/2026
87876G-AF-9	TECTA AMERICA CORP. - TERM LOAN (FIRST L				4.A FE	113,751	95.7500	114,032	119,093	114,032	(220)	500	0	0	8.688	9.802	Mon	29	2,904	06/07/2022	04/10/2028
88023H-AF-7	TEMPO ACQUISITION, LLC - TERM LOAN B			5	3.C FE	296,629	99.6000	295,812	297,000	295,812	(867)	51	0	0	7.323	7.453	Mon	60	11,427	01/26/2022	08/31/2028
89334G-AZ-7	TRANS UNION LLC - TERM LOAN B				3.B FE	214,504	98.8890	212,653	215,042	212,653	(1,809)	77	0	0	6.634	6.777	Mon	40	9,271	11/18/2021	12/01/2028
89364M-BQ-6	TRANSDIGM INC. - TRANCHE E REFINANCING T				4.A FE	411,571	98.8210	415,769	420,729	413,026	109	2,025	0	0	6.980	7.866	FMAN	82	13,264	05/16/2022	05/30/2025
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS LLC - ADVANC				4.C FE	178,011	99.6560	178,290	178,905	178,290	85	307	0	0	8.800	9.126	JAJO	131	10,428	10/20/2021	09/27/2024
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA			5	3.B FE	280,034	97.7500	276,498	282,863	276,498	(3,858)	323	0	0	7.830	8.127	MJSD	4,938	8,862	03/03/2022	04/04/2029
90266U-AJ-2	UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST				4.B FE	323,267	98.5560	320,774	325,474	320,774	(3,070)	455	0	0	7.110	7.408	JAJO	4,178	15,183	10/20/2021	04/29/2026
90351H-AE-8	US FOODS HOLDING CORP. - COV-LITE TLB				4.A FE	170,955	99.3630	170,292	171,383	170,292	(656)	64	0	0	7.134	7.283	Mon	34	8,087	11/17/2021	11/22/2028
90351N-AJ-4	USI, INC. (FKA COMPASS INVESTORS INC.) -			5	4.B FE	391,568	98.9290	393,648	397,910	392,740	(249)	1,422	0	0	7.682	8.028	Mon	2,864	19,392	12/05/2022	11/22/2029
90385K-AK-7	UKG INC. - TERM LOAN (1ST LIEN)				4.C FE	198,359	95.0000	188,575	198,500	188,575	(8,719)	32	0	0	6.998	7.107	FMAN	3,357	4,462	11/18/2021	05/04/2026
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L				4.B FE	190,073	98.8910	196,280	198,481	190,976	0	903	0	0	7.438	8.468	Mon	41	5,599	05/13/2022	01/20/2028
92941P-AC-7	WW INTERNATIONAL, INC. - INITIAL TERM LO				4.B FE	279,130	56.5000	160,579	284,211	160,579	(117,699)	823	0	0	7.580	8.037	Mon	1,795	11,722	12/16/2021	04/13/2028
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -				4.B FE	196,168	95.9380	189,948	197,990	189,948	(5,805)	330	0	0	8.153	8.452	FMAN	2,747	11,395	11/05/2021	03/02/2028
96208U-AT-8	WEX INC. - TERM B LOAN				3.C FE	195,070	99.2640	196,034	197,487	195,470	253	394	0	0	6.634	6.961	Mon	36	8,499	12/08/2021	03/31/2028
96350T-AC-4	WHITE CAP BUYER, LLC - INITIAL CLOSING D			5	4.B FE	397,000	96.5360	383,248	397,000	383,248	(13,752)	0	0	0	7.836	7.948	Mon	2,298	19,162	02/03/2022	10/19/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L				4.C FE	244,991	97.6500	243,190	249,043	243,190	(2,899)	1,098	0	0	7.023	7.664	Mon	565	11,350	02/28/2022	05/18/2025
98932T-AD-5	ZELIS COST MANAGEMENT BUYER, INC. - TERM				4.B FE	196,479	98.7400	196,480	198,987	196,480	(318)	319	0	0	7.571	8.041	Mon	1,256	7,340	06/07/2022	09/30/2026
98975V-AM-8	FLUIDRA, S.A. - TERM LOAN B			5	3.B FE	113,852	94.7750	108,174	114,138	108,174	(5,716)	37	0	0	6.186	6.339	Mon	588	3,608	01/21/2022	01/29/2029
BL4064-63-2	AXALTA COATING SYSTEMS DUTCH HOLDING B B		D	5	3.A FE	292,050	100.0000	295,000	295,000	292,065	0	15	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	193,360	98.1250	193,753	197,455	193,753	(539)	798	0	0	6.141	6.700	Mon	499	7,628	10/29/2021	11/19/2026
C8614Y-AD-5	XPLORNET COMMUNICATIONS INC. - REFINANCI		A		4.C FE	246,309	77.3330	191,394	247,494	191,394	(55,067)	153	0	0	8.384	8.596	Mon	58	12,185	02/14/2022	10/02/2028
C9413P-BD-4	BAUSCH HEALTH COMPANIES INC. - TERM LOAN		A	5	4.C FE	247,147	75.6670	247,147	326,625	247,147	0	1,150	74,247	0	9.667	16.252	Mon	1,491	12,681	01/27/2022	02/01/2027
D6000E-AB-8	MESSER INDUSTRIES GMBH - INITIAL TERM B-				3.C FE	286,905	99.0000	286,461	289,355	286,461	(306)	588	0	0	6.174	6.486	MJSD	4,516	8,301	12/16/2021	03/02/2026
F6456U-AB-9	BANIJAY ENTERTAINMENT S.A.S. - FACILITY		C		4.A FE	293,687	99.5000	296,233	297,722	294,795	0	1,108	0	0	7.892	8.492	Mon	1,893	11,199	02/25/2022	03/01/2025
G8057J-AB-2	SETANTA AIRCRAFT LEASING DESIGNATED ACTI		C		2.B FE	349,125	99.3500	347,725	350,000	349,267	0	125	0	0	5.674	5.799	FMAN	5,020	12,771	11/02/2021	11/05/2028
L1802P-AC-3	COBHAM ULTRA US CO-BORROWER LLC - TERM L				4.C FE	215,061	97.0000	213,400	220,000	213,400	(2,362)	694	0	0	7.063	7.574	FMAN	4,446	561	11/17/2021	08/06/2029
L2210T-AE-5	CURIUM BIDCO S.A R.L. - ADDITIONAL SENIO		D		4.C FE	397,938	97.2500	391,893	402,975	391,893	(6,630)	585	0	0	7.924	8.313	JAJO	8,072	14,887	04/29/2022	12/02/2027
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII S.A R.L. - FACIL		D		4.C FE	295,500	95.6110	284,666	297,733	284,666	(11,236)	401	0	0	7.424	7.726	FMAN	5,587	10,787	02/24/2022	10/01/2026
L9635L-AB-0	MARLINK AS - (USD) TL		C		5.B GI	96,991	91.3750	91,375	100,000	91,375	(6,060)	444	0	0	9.485	10.164	FMAN	817	3,364	11/05/2021	06/28/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L9901E-AE-7	ZACAPA S.A R.L. - FIRST LIEN TERM LOAN		D	5	4.C FE	395,817	95.8960	381,666	398,000	381,666	(14,416)	264	0	0	7.803	8.015	FMAN	7,850	19,636	02/10/2022	03/22/2029
N6872P-AD-3	PEGASUS BIDCO BV - (USD) TERM LOAN		D	5	5.B GI	296,593	96.3750	289,125	300,000	289,125	(7,768)	300	0	0	8.515	8.846	FMAN	3,264	4,525	05/05/2022	07/12/2029
N6949K-AB-7	PEARLS (NETHERLANDS) BIDCO B.V. - TERM L		D	5	4.A FE	193,540	96.8750	187,962	194,025	187,962	(5,640)	62	0	0	7.844	8.005	FMAN	2,579	6,544	02/08/2022	02/26/2029
N8137F-AB-6	HUNTER DOUGLAS NV - TERM LOAN			5	4.A FE	263,016	87.5890	231,531	264,338	231,531	(31,650)	164	0	0	7.859	8.066	FMAN	2,077	10,428	02/09/2022	02/26/2029
P2121Y-AN-8	CARNIVAL CORPORATION - INITIAL ADVANCE (				3.C FE	383,971	95.6070	379,027	396,443	379,027	(7,509)	2,566	0	0	7.384	8.621	Mon	81	14,822	05/23/2022	06/30/2025
XAL246-5B-A	FORMULA ONE HOLDINGS LIMITED - TERM LOAN		D	5	3.B FE	287,100	99.0000	287,100	290,000	287,100	(38)	38	0	0	7.573	7.867	Mon	61	946	11/16/2022	01/15/2030
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						38,231,723	XXX	36,904,342	38,892,871	36,821,725	(1,477,302)	89,204	74,247	0	XXX	XXX	XXX	230,864	1,493,252	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						38,231,723	XXX	36,904,342	38,892,871	36,821,725	(1,477,302)	89,204	74,247	0	XXX	XXX	XXX	230,864	1,493,252	XXX	XXX
2419999999. Total - Issuer Obligations						763,502,946	XXX	685,994,343	768,878,951	761,664,059	(1,727,034)	330,516	401,931	0	XXX	XXX	XXX	6,228,047	20,109,902	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						156,623,621	XXX	138,166,124	154,670,013	156,774,768	0	269,718	0	0	XXX	XXX	XXX	395,981	3,429,948	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						148,199,207	XXX	132,847,087	146,285,126	147,326,594	0	(244,243)	0	0	XXX	XXX	XXX	391,894	4,243,620	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						52,034,883	XXX	48,397,300	52,360,555	52,089,605	0	92,733	0	0	XXX	XXX	XXX	92,613	992,578	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						38,231,723	XXX	36,904,342	38,892,871	36,821,725	(1,477,302)	89,204	74,247	0	XXX	XXX	XXX	230,864	1,493,252	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						1,158,592,382	XXX	1,042,309,195	1,161,087,516	1,154,676,752	(3,204,336)	537,928	476,178	0	XXX	XXX	XXX	7,339,398	30,269,300	XXX	XXX

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 418,730,734	1B ..$ 44,825,106	1C ..$ 39,635,002	1D ..$ 43,400,105	1E ..$ 34,722,312	1F ..$ 75,589,752	1G ..$ 94,920,710
1B	2A ...$ 137,633,070	2B ..$ 149,785,386	2C ..$ 45,723,375				
1C	3A ...$ 5,998,921	3B ..$ 7,953,751	3C ..$ 12,679,470				
1D	4A ...$ 11,509,403	4B ..$ 16,105,944	4C ..$ 12,972,946				
1E	5A ...$ 1,372,073	5B ..$ 802,281	5C ..$ 110,000				
1F	6 .....$ 206,411						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00287Y-10-9	ABBVIE ORD			14,595.000	2,358,698	161.610	2,358,698	717,248	0	82,316	0	382,535	0	382,535	0	04/10/2014	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			3,150.000	971,019	308.260	971,019	246,112	5,103	20,034	0	12,600	0	12,600	0	04/18/2013	
018802-10-8	ALLIANT ENERGY ORD			11,439.000	631,547	55.210	631,547	247,249	0	19,561	0	(71,608)	0	(71,608)	0	10/03/2012	
031162-10-0	AMGEN ORD			3,535.000	928,432	262.640	928,432	527,545	0	27,432	0	133,163	0	133,163	0	03/09/2016	
037833-10-0	APPLE ORD			6,480.000	841,946	129.930	841,946	242,846	0	5,897	0	(308,707)	0	(308,707)	0	01/03/2019	
049560-10-5	ATMOS ENERGY ORD			8,010.000	897,681	112.070	897,681	759,794	0	22,268	0	58,473	0	58,473	0	09/28/2021	
060505-10-4	BANK OF AMERICA ORD			23,230.000	769,378	33.120	769,378	798,542	0	19,978	0	(264,125)	0	(264,125)	0	07/19/2021	
064058-10-0	BANK OF NEW YORK MELLON ORD			10,100.000	459,752	45.520	459,752	435,871	0	14,342	0	(126,856)	0	(126,856)	0	03/04/2021	
09247X-10-1	BLACKROCK ORD			300.000	212,589	708.630	212,589	119,075	0	5,856	0	(62,079)	0	(62,079)	0	01/10/2019	
125896-10-0	CMS ENERGY ORD			18,575.000	1,176,355	63.330	1,176,355	783,722	0	34,178	0	(31,949)	0	(31,949)	0	06/08/2021	
166764-10-0	CHEVRON ORD			7,630.000	1,369,509	179.490	1,369,509	629,971	0	43,338	0	469,887	0	469,887	0	01/28/2022	
17275R-10-2	CISCO SYSTEMS ORD			7,000.000	333,480	47.640	333,480	176,030	0	10,570	0	(110,110)	0	(110,110)	0	09/22/2015	
172967-42-4	CITIGROUP ORD			7,500.000	339,225	45.230	339,225	387,120	0	11,475	0	(47,895)	42,090	(89,985)	0	03/28/2022	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			21,900.000	862,203	39.370	862,203	779,862	0	35,478	0	(172,572)	0	(172,572)	0	01/21/2021	
191216-10-0	COCA-COLA ORD			26,950.000	1,714,290	63.610	1,714,290	1,103,587	0	47,432	0	118,580	0	118,580	0	05/07/2015	
20030N-10-1	COMCAST CL A ORD			25,020.000	874,949	34.970	874,949	961,381	0	26,521	0	(384,307)	0	(384,307)	0	12/15/2021	
25746U-10-9	DOMINION ENERGY ORD			7,980.000	489,334	61.320	489,334	433,801	0	21,307	0	(137,575)	0	(137,575)	0	07/09/2020	
26441C-20-4	DUKE ENERGY ORD			16,430.000	1,692,126	102.990	1,692,126	1,162,422	0	65,391	0	(29,674)	0	(29,674)	0	01/11/2022	
277432-10-0	EASTMAN CHEMICAL ORD			1,800.000	146,592	81.440	146,592	118,845	1,422	5,472	0	(71,046)	0	(71,046)	0	08/29/2019	
29364G-10-3	ENTERGY ORD			7,896.000	888,300	112.500	888,300	614,159	0	32,374	0	(1,184)	0	(1,184)	0	01/14/2021	
30040W-10-8	EVERSOURCE ENERGY ORD			2,100.000	176,064	83.840	176,064	92,401	0	5,355	0	(14,994)	0	(14,994)	0	09/26/2014	
30161N-10-1	EXELON ORD			19,120.000	826,558	43.230	826,558	529,146	0	25,812	0	297,412	0	297,412	0	11/06/2019	
30231G-10-2	EXXON MOBIL ORD			4,800.000	529,440	110.300	529,440	377,552	0	12,816	0	151,888	0	151,888	0	03/29/2022	
316773-10-0	FIFTH THIRD BANCORP ORD			20,870.000	684,745	32.810	684,745	559,471	6,887	25,670	0	(224,144)	0	(224,144)	0	01/29/2021	
337932-10-7	FIRSTENERGY ORD			12,080.000	506,635	41.940	506,635	369,769	0	18,845	0	4,228	0	4,228	0	06/26/2020	
375558-10-3	GILEAD SCIENCES ORD			3,060.000	262,701	85.850	262,701	196,439	0	8,935	0	52,439	0	52,439	0	02/04/2022	
437076-10-2	HOME DEPOT ORD			840.000	265,322	315.860	265,322	178,995	0	6,384	0	(83,286)	0	(83,286)	0	02/28/2020	
446150-10-4	HUNTINGTON BANCSHARES ORD			70,760.000	997,716	14.100	997,716	918,485	10,968	43,871	0	(86,089)	7,314	(93,403)	0	03/23/2021	
447011-10-7	HUNTSMAN ORD			13,250.000	364,110	27.480	364,110	267,542	0	11,263	0	(98,050)	0	(98,050)	0	01/30/2020	
460146-10-3	INTERNATIONAL PAPER ORD			12,020.000	416,253	34.630	416,253	477,325	0	22,237	0	(148,447)	0	(148,447)	0	01/09/2019	
46625H-10-0	JPMORGAN CHASE ORD			9,525.000	1,277,303	134.100	1,277,303	1,061,469	0	36,780	0	(204,522)	10,237	(214,758)	0	01/24/2022	
478160-10-4	JOHNSON & JOHNSON ORD			9,380.000	1,656,977	176.650	1,656,977	712,605	0	41,741	0	52,340	0	52,340	0	02/04/2014	
493267-10-8	KEYCORP ORD			53,810.000	937,370	17.420	937,370	1,060,118	0	42,510	0	(307,255)	0	(307,255)	0	07/16/2021	
539830-10-9	LOCKHEED MARTIN ORD			1,000.000	486,490	486.490	486,490	160,450	0	11,400	0	131,080	0	131,080	0	01/28/2021	
580135-10-1	MCDONALD'S ORD			5,110.000	1,346,638	263.530	1,346,638	582,701	0	28,923	0	(23,199)	0	(23,199)	0	11/04/2016	
58933Y-10-5	MERCK & CO. INC.			12,250.000	1,359,138	110.950	1,359,138	473,467	8,943	33,810	0	420,298	0	420,298	0	02/08/2013	
594918-10-4	MICROSOFT ORD			1,750.000	419,685	239.820	419,685	93,551	0	4,445	0	(168,875)	0	(168,875)	0	07/19/2016	
595017-10-4	MICROCHIP TECHNOLOGY ORD			20,300.000	1,426,075	70.250	1,426,075	354,766	0	23,507	0	(341,243)	0	(341,243)	0	12/14/2010	
617446-44-8	MORGAN STANLEY ORD			4,200.000	357,084	85.020	357,084	363,452	0	9,450	0	(6,368)	13,552	(19,919)	0	04/06/2022	
65339F-10-1	NEXTERA ENERGY ORD			24,500.000	2,048,200	83.600	2,048,200	442,275	0	41,650	0	(239,120)	0	(239,120)	0	02/14/2013	
65473P-10-5	NISOURCE ORD			34,070.000	934,199	27.420	934,199	809,560	0	32,026	0	(6,473)	0	(6,473)	0	11/20/2019	
665859-10-4	NORTHERN TRUST ORD			1,440.000	127,426	88.490	127,426	119,897	1,080	4,104	0	(44,813)	0	(44,813)	0	08/21/2020	
681919-10-6	OMNICOM GROUP ORD			5,040.000	411,113	81.570	411,113	354,014	3,528	14,112	0	41,832	0	41,832	0	12/15/2021	
682680-10-3	ONEOK ORD			1,500.000	98,550	65.700	98,550	49,830	0	5,610	0	10,410	0	10,410	0	06/20/2017	
704326-10-7	PAYCHEX ORD			12,390.000	1,431,788	115.560	1,431,788	484,678	0	37,542	0	(259,447)	0	(259,447)	0	07/26/2013	
713448-10-8	PEPSICO ORD			10,150.000	1,833,699	180.660	1,833,699	923,615	11,673	45,168	0	70,543	0	70,543	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			27,300.000	1,398,852	51.240	1,398,852	666,218	0	43,680	0	(213,213)	0	(213,213)	0	05/05/2014	
718546-10-4	PHILLIPS 66 ORD			15,938.000	1,658,827	104.080	1,658,827	1,155,494	0	59,939	0	496,700	0	496,700	0	03/09/2022	
742718-10-9	PROCTER & GAMBLE ORD			3,115.000	472,109	151.560	472,109	210,451	0	11,244	0	(37,442)	0	(37,442)	0	09/14/2015	
744320-10-2	PRUDENTIAL FINANCIAL ORD			15,505.000	1,542,127	99.460	1,542,127	1,111,347	0	74,424	0	(136,134)	0	(136,134)	0	08/18/2016	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			34,440.000	2,110,139	61.270	2,110,139	1,239,783	0	74,390	0	(188,042)	0	(188,042)	0	02/17/2016	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			2,980.000	300,742	100.920	300,742	199,132	0	6,437	0	44,283	0	44,283	0	01/25/2021	
7591EP-10-0	REGIONS FINANCIAL ORD			53,335.000	1,149,903	21.560	1,149,903	802,021	10,667	37,868	0	(12,800)	0	(12,800)	0	03/02/2021	
89832Q-10-9	TRUIST FINANCIAL ORD			33,435.000	1,438,708	43.030	1,438,708	1,145,256	0	66,870	0	(518,911)	0	(518,911)	0	01/30/2020	
902973-30-4	US BANCORP ORD			16,930.000	738,317	43.610	738,317	789,910	8,126	31,490	0	(212,641)	0	(212,641)	0	01/20/2021	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			5,320.000	924,829	173.840	924,829	536,724	0	32,346	0	(215,460)	0	(215,460)	0	05/16/2019	
92343V-10-4	VERIZON COMMUNICATIONS ORD			38,170.000	1,503,898	39.400	1,503,898	1,742,524	0	98,192	0	(445,592)	33,823	(479,415)	0	01/05/2021	
92939U-10-6	WEC ENERGY GROUP ORD			17,500.000	1,640,800	93.760	1,640,800	870,048	0	50,925	0	(57,925)	0	(57,925)	0	12/22/2015	
931142-10-3	WALMART ORD			11,200.000	1,588,048	141.790	1,588,048	641,326	6,272	24,976	0	(32,480)	0	(32,480)	0	11/13/2015	
94106L-10-9	WASTE MANAGEMENT ORD			7,000.000	1,098,160	156.880	1,098,160	314,302	0	18,200	0	(70,140)	0	(70,140)	0	04/27/2016	
969457-10-0	WILLIAMS ORD			36,500.000	1,200,850	32.900	1,200,850	825,398	0	62,050	0	250,390	0	250,390	0	11/09/2021	
98389B-10-0	XCEL ENERGY ORD			32,098.000	2,250,391	70.110	2,250,391	853,680	15,648	61,628	0	77,356	0	77,356	0	06/20/2013	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					60,155,382	XXX	60,155,382	36,362,369	90,316	1,899,842	0	(2,940,357)	107,015	(3,047,372)	0	XXX	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON	RF		10,071.000	1,007,100	100.000	1,007,100	1,007,100	0	27,062	0	0	0	0	0	04/21/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					1,007,100	XXX	1,007,100	1,007,100	0	27,062	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					61,162,482	XXX	61,162,482	37,369,469	90,316	1,926,904	0	(2,940,357)	107,015	(3,047,372)	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			18,621.000	3,560,149	191.190	3,560,149	1,861,540	0	59,276	0	(935,705)	0	(935,705)	0	10/01/2014	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					3,560,149	XXX	3,560,149	1,861,540	0	59,276	0	(935,705)	0	(935,705)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					64,722,631	XXX	64,722,631	39,231,009	90,316	1,986,180	0	(3,876,062)	107,015	(3,983,077)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					64,722,631	XXX	64,722,631	39,231,009	90,316	1,986,180	0	(3,876,062)	107,015	(3,983,077)	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
36179X-H2-5	G2 MA8349 - RMBS		09/28/2022	INL		750,820	750,000	2,177
912828-6F-2	UNITED STATES TREASURY		08/04/2022	BARCLAYS CAPITAL INC		738,779	750,000	8,203
912828-6S-4	UNITED STATES TREASURY		09/19/2022	BARCLAYS CAPITAL INC		285,527	300,000	2,788
912828-6X-3	UNITED STATES TREASURY		08/31/2022	BARCLAYS CAPITAL INC		477,324	500,000	2,729
91282C-EF-4	UNITED STATES TREASURY		04/14/2022	Various		798,074	800,000	403
91282C-ET-4	UNITED STATES TREASURY		06/02/2022	Various		744,229	750,000	108
91282C-EY-3	UNITED STATES TREASURY		08/02/2022	MORGAN STANLEY CO		700,957	700,000	1,141
91282C-FE-6	UNITED STATES TREASURY		08/24/2022	BARCLAYS CAPITAL INC		496,230	500,000	467
91282C-FK-2	UNITED STATES TREASURY		10/11/2022	SALOMON BROTHERS INC		342,139	350,000	948
91282C-FN-6	UNITED STATES TREASURY		10/28/2022	WELLS FARGO SECURITIES LLC		747,861	750,000	2,802
91282C-FP-1	UNITED STATES TREASURY		10/13/2022	JP Morgan Securities LLC		497,520	500,000	117
91282C-FQ-9	UNITED STATES TREASURY		11/14/2022	Various		1,445,408	1,450,000	2,042
91282C-FX-4	UNITED STATES TREASURY		12/06/2022	BARCLAYS CAPITAL INC		751,963	750,000	742
91282C-FZ-9	UNITED STATES TREASURY		12/29/2022	JP Morgan Securities LLC		1,494,258	1,500,000	4,791
0109999999. Subtotal - Bonds - U.S. Governments						10,271,090	10,350,000	29,457
13063D-C4-8	CALIFORNIA ST		12/07/2022	JP Morgan Securities LLC		654,143	750,000	4,533
419792-J7-2	HAWAII ST		10/20/2022	MORGAN STANLEY CO		1,050,000	1,050,000	0
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,704,143	1,800,000	4,533
212204-ME-8	CONTRA COSTA CALIF CMNTY COLLEGE DIST		09/16/2022	MORGAN STANLEY CO		350,000	350,000	0
446222-UT-6	HUNTINGTON BEACH CALIF UN HIGH SCH DIST		05/10/2022	WELLS FARGO SECURITIES LLC		269,634	300,000	1,291
54438C-YL-0	LOS ANGELES CALIF CMNTY COLLEGE DIST		11/22/2022	RBC CAPITAL MARKETS		219,018	250,000	929
802498-ZC-2	SANTA MONICA-MALIBU UNI SCH DIST CALIF		06/23/2022	UBS		214,593	250,000	1,214
95736V-FA-5	WESTCHESTER CNTY N Y		12/15/2022	Southwest Securities		515,050	500,000	278
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,568,294	1,650,000	3,712
196480-K3-0	COLORADO HSG & FIN AUTH		07/15/2022	RBC CAPITAL MARKETS		1,500,000	1,500,000	0
196480-N7-8	COLORADO HSG & FIN AUTH		11/02/2022	RBC CAPITAL MARKETS		1,500,000	1,500,000	0
25477G-UZ-6	DISTRICT COLUMBIA INCOME TAX REV		07/13/2022	B.A. Securities Inc.		500,000	500,000	0
3132DN-T8-6	FH SD1475 - RMBS		09/08/2022	MORGAN STANLEY CO		1,488,378	1,489,076	2,420
3132DN-YG-2	FH SD1611 - RMBS		09/20/2022	PPS		1,258,762	1,261,917	2,103
3132DW-FJ-7	FEDERAL HOME LOAN MORTGAGE CORPORATION -		10/19/2022	WELLS FARGO SECURITIES LLC		739,841	737,077	1,597
3133BD-NG-6	FH QE3991 - RMBS		06/08/2022	PPS		1,821,407	1,826,258	2,435
3133KP-MD-7	FH RA7556 - RMBS		06/09/2022	WELLS FARGO SECURITIES LLC		4,052,813	4,000,000	6,000
3133KP-Q7-6	FH RA7678 - RMBS		09/01/2022	JP Morgan Securities LLC		1,484,856	1,471,862	204
3133KQ-EV-4	FH RA8248 - RMBS		12/19/2022	GOLDMAN		1,498,297	1,493,397	4,148
3136BP-LQ-2	FNR 2022-85 BA - CMO/RMBS		11/17/2022	WELLS FARGO SECURITIES LLC		3,746,426	3,750,000	16,615
3136BP-RJ-2	FNR 2022-84 A - CMO/RMBS		11/29/2022	GOLDMAN		2,258,851	2,235,103	341
3137H6-XY-6	FHR 5213 JM - CMO/RMBS		03/25/2022	PPM		2,278,125	2,250,000	6,563
3137H8-HX-2	FHR 5248 HB - CMO/RMBS		07/08/2022	INL		1,522,207	1,500,000	5,250
3137H8-K8-3	FHR 5249 AB - CMO/RMBS		08/09/2022	PPS		1,494,388	1,495,965	1,828
3137H9-DC-0	FHR 5270 AB - CMO/RMBS		10/26/2022	INL		2,245,078	2,250,000	10,313
3140MA-T7-9	FN BU8673 - RMBS		05/05/2022	TORONTO DOMINION SECS USA INC		1,489,453	1,500,000	1,833
3140QP-EY-9	FN CB3750 - RMBS		05/20/2022	JP Morgan Securities LLC		1,530,117	1,500,000	4,125
3140QP-H2-6	FN CB3848 - RMBS		06/07/2022	BMO Capital Markets		3,320,166	3,394,961	3,961
3140QP-PY-7	FN CB4038 - RMBS		09/15/2022	BMO Capital Markets		1,494,584	1,492,718	2,488
3140QP-RK-5	FN CB4089 - RMBS		07/08/2022	MORGAN STANLEY CO		1,480,652	1,495,962	1,662
3140XG-U3-1	FN FS1501 - RMBS		04/14/2022	JP Morgan Securities LLC		757,969	750,000	1,417
3140XH-WC-7	FN FS2442 - RMBS		08/05/2022	MORGAN STANLEY CO		1,498,685	1,490,766	1,656
45506E-CU-5	INDIANA ST FIN AUTH REV		05/27/2022	PIPER JAFFRAY		263,979	300,000	1,587
495290-CU-0	KING CNTY WASH SWR REV		11/22/2022	WELLS FARGO SECURITIES LLC		255,591	300,000	1,560
576000-ZG-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		05/25/2022	PIPER JAFFRAY		630,000	700,000	2,547
576004-HD-0	MASSACHUSETTS (COMMONWEALTH OF)		12/07/2022	Southwest Securities		184,268	190,000	1,923
576004-HE-8	MASSACHUSETTS (COMMONWEALTH OF)		08/19/2022	Jefferies		999,110	1,000,000	0
594698-TA-0	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		05/23/2022	WELLS FARGO SECURITIES LLC		279,900	300,000	1,558
60416Q-JE-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		08/24/2022	RBC CAPITAL MARKETS		1,500,000	1,500,000	0
64990F-S9-6	NEW YORK STATE DORMITORY AUTHORITY		05/19/2022	PIPER JAFFRAY		471,600	500,000	3,616

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
65887P-XW-0	NORTH DAKOTA PUB FIN AUTH		06/30/2022	JP Morgan Securities LLC		1,512,540	1,500,000	0
68607V-3M-5	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		04/13/2022	GOLDMAN		300,000	300,000	0
91412H-FG-3	UNIVERSITY CALIF REVS		04/06/2022	KEY CAPITAL MARKETS		278,034	280,000	2,527
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		07/22/2022	SALOMON BROTHERS INC		789,510	750,000	10,094
0909999999. Subtotal - Bonds - U.S. Special Revenues						48,425,586	48,505,062	102,370
00081T-AK-4	ACCO BRANDS CORP		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		118,352	140,000	1,157
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	C	08/02/2022	B.A. Securities Inc.		500,000	500,000	0
001877-AA-7	API GROUP DE INC		11/22/2022	Various		58,153	70,000	1,028
001940-AC-9	ATS CORP	C	11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		55,759	65,000	1,192
00206R-DQ-2	AT&T INC		06/13/2022	GOLDMAN		988,060	1,000,000	12,278
00206R-HW-5	AT&T INC		05/23/2022	MORGAN STANLEY CO		998,410	1,000,000	10,556
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		12/30/2022	Various		161,136	167,857	1,054
00253X-AB-7	AADVANTAGE LOYALTY IP LTD		12/06/2022	Various		140,146	155,000	633
00404A-AN-9	ACADIA HEALTHCARE COMPANY INC		12/08/2022	Various		118,387	125,000	2,792
004498-AB-7	ACI WORLDWIDE INC		10/27/2022	Various		52,394	55,000	644
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	C	11/23/2022	JANE STREET EXECUTION SERVICES LLC		186,818	200,000	2,790
00724F-AC-5	ADOBE INC		11/28/2022	MITSUBISHI UFJ SECURITIES		195,092	200,000	2,149
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC		11/16/2022	MORGAN STANLEY & COMPANY		36,974	40,000	267
013817-AW-1	HOWMET AEROSPACE INC		12/06/2022	GOLDMAN		9,915	10,000	95
01741R-AH-5	ATI INC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		55,435	60,000	1,704
019736-AE-7	ALLISON TRANSMISSION INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		93,063	100,000	594
019736-AF-4	ALLISON TRANSMISSION INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		93,898	100,000	2,693
019736-AG-2	ALLISON TRANSMISSION INC		12/06/2022	Various		40,982	50,000	592
02005N-BF-6	ALLY FINANCIAL INC		12/06/2022	Various		103,580	105,000	59
02008J-AC-0	ALLYA 2022-1 A3 - ABS		05/10/2022	BARCLAYS CAPITAL INC		674,869	675,000	0
02008J-AD-8	ALLYA 2022-1 A4 - ABS		06/13/2022	Various		426,282	430,000	0
02154C-AH-6	ALTICE FINANCING SA	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		169,110	200,000	3,738
02156L-AC-5	ALTICE FRANCE SA	C	10/25/2022	DEUTSCHE BANK SECURITIES, INC.		158,250	200,000	367
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		111,131	120,000	975
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC		11/07/2022	Citigroup (SSB)		75,849	90,000	475
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		12/06/2022	Various		80,091	90,000	1,306
025816-CV-9	AMERICAN EXPRESS CO		04/28/2022	MORGAN STANLEY CO		449,955	450,000	0
03065W-AB-1	AMCAR 2022-2 A2A - ABS		06/14/2022	JP Morgan Securities LLC		1,239,906	1,240,000	0
030981-AJ-3	AMERIGAS PARTNERS LP		12/06/2022	Various		105,387	110,000	1,580
032654-AN-5	ANALOG DEVICES INC		12/19/2022	SALOMON BROTHERS INC		144,587	150,000	233
032654-AZ-8	ANALOG DEVICES INC		12/19/2022	JP Morgan Securities LLC		190,894	200,000	115
03674X-AQ-9	ANTERO RESOURCES CORP		12/20/2022	FLOW TRADERS U.S. INSTITUTIONAL TRA		30,488	30,000	896
03674X-AS-5	ANTERO RESOURCES CORP		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		9,409	10,000	145
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP		12/06/2022	Various		121,260	130,000	2,947
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		11/14/2022	BANC OF AMERICA/FIXED INCOME		94,406	90,000	20
037833-BG-4	APPLE INC		12/06/2022	TORONTO DOMINION SECS USA INC		727,905	750,000	1,667
038522-AQ-1	ARAMARK SERVICES INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		60,579	65,000	1,097
039524-AA-1	ARCHES BUYER INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		62,050	75,000	1,417
03959K-AC-4	ARCHROCK PARTNERS LP		12/06/2022	Various		65,663	70,000	585
03966V-AA-5	ARCONIC CORP (PITTSBURGH)		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		83,362	90,000	1,499
03966V-AB-3	ARCONIC CORP (PITTSBURGH)		12/05/2022	Various		78,871	80,000	193
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		179,582	200,000	619
04342J-AA-5	ASB BANK LTD	C	06/08/2022	SALOMON BROTHERS INC		500,000	500,000	0
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC		11/16/2022	Various		150,505	160,000	897
05352T-AA-7	AVANTOR FUNDING INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		118,692	130,000	2,152
05368V-AA-4	AVIENT CORP		12/06/2022	Various		48,450	50,000	950
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		11/02/2022	GOLDMAN		180,375	195,000	3,365
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		12/06/2022	Various		61,942	70,000	888
05453G-AC-9	AXALTA COATING SYSTEMS LLC		11/28/2022	Various		122,996	150,000	1,477
05578A-E4-6	BPCE SA	C	07/11/2022	JP Morgan Securities LLC		748,118	750,000	0
05602R-AD-3	BMWOT 2022-A A3 - ABS		11/03/2022	Various		1,060,088	1,085,000	722

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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
05602R-AE-1	BMWOT 2022-A A4 - ABS		05/10/2022	RBC CAPITAL MARKETS		369,890	370,000	0
056083-AA-6	BXP 2017-GM A - CMBS		04/27/2022	Blackrock Emergin		1,470,678	1,510,000	3,497
05609X-AA-9	BX 22CLS A - CMBS		10/06/2022	MORGAN STANLEY CO		1,112,210	1,115,000	3,033
06051G-KP-3	BANK OF AMERICA CORP		04/21/2022	B.A. Securities Inc.		300,000	300,000	0
06051G-LA-5	BANK OF AMERICA CORP		07/19/2022	B.A. Securities Inc.		500,000	500,000	0
06368D-3S-1	BANK OF MONTREAL	C	05/31/2022	BMO Capital Markets		699,839	700,000	0
06368L-AP-1	BANK OF MONTREAL	C	09/07/2022	BMO Capital Markets		499,685	500,000	0
06368L-AQ-9	BANK OF MONTREAL	C	09/07/2022	BMO Capital Markets		299,868	300,000	0
06405L-AC-5	BANK OF NEW YORK MELLON		11/15/2022	JP Morgan Securities LLC		750,000	750,000	0
06406R-BJ-5	BANK OF NEW YORK MELLON CORP		07/19/2022	MORGAN STANLEY CO		500,000	500,000	0
06406R-BL-0	BANK OF NEW YORK MELLON CORP		10/18/2022	SALOMON BROTHERS INC		350,000	350,000	0
08161B-AW-3	BMARK 2018-B3 A3 - CMBS		06/23/2022	Deutsche Bank Securities, Inc.		1,357,822	1,375,000	3,980
08161C-AC-5	BMARK-18B2-A3 - CMBS		05/26/2022	Deutsche Bank Securities, Inc.		495,137	500,000	1,477
08161Y-BD-4	BMARK 2022-B34 A2 - CMBS		03/30/2022	Deutsche Bank Securities, Inc.		1,537,907	1,500,000	2,076
085770-AB-1	BERRY GLOBAL INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		43,809	45,000	851
08949L-AB-6	BIG RIVER STEEL LLC		12/07/2022	JEFFERIES PARTNERS OPPORTUNITY		58,350	60,000	1,424
092174-AA-9	BLACK KNIGHT INFOSERV LLC		12/06/2022	Various		44,574	50,000	429
095796-AH-1	BLUE RACER MIDSTREAM LLC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		74,905	75,000	2,542
096630-AD-0	BOARDWALK PIPELINES LP		07/25/2022	US BANCORP INVESTMENTS INC.		503,445	500,000	2,888
097751-BT-7	BOMBARDIER INC	C	12/20/2022	Various		171,593	175,000	2,119
09951L-AB-9	BOOZ ALLEN HAMILTON INC		01/28/2022	Various		199,000	200,000	667
103557-AC-8	BOYNE USA INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		103,298	115,000	264
109696-AA-2	BRINKS CO		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		59,896	65,000	342
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC	C	06/21/2022	FIRST BOSTON		993,200	1,000,000	2,705
118230-AQ-4	BUCKEYE PARTNERS LP		12/06/2022	Various		62,623	70,000	1,181
118230-AU-5	BUCKEYE PARTNERS LP		11/22/2022	Various		76,159	85,000	866
12008R-AP-2	BUILDERS FIRSTSOURCE INC		12/06/2022	Various		101,090	125,000	1,562
12429T-AD-6	MAUSER PACKAGING SOLUTIONS HOLDING CO		12/19/2022	Various		246,352	255,000	1,509
1248EP-BX-0	CCO HOLDINGS LLC		12/06/2022	Various		372,911	420,000	6,025
1248EP-CE-1	CCO HOLDINGS LLC		12/08/2022	Various		461,407	565,000	6,668
1248EP-CK-7	CCO HOLDINGS LLC		12/06/2022	Various		56,615	70,000	881
1248EP-CP-6	CCO HOLDINGS LLC		12/06/2022	Various		41,495	55,000	799
12510C-AA-9	CD&R SMOKEY BUYER INC		11/10/2022	MORGAN STANLEY & COMPANY		90,060	95,000	2,138
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		12/06/2022	GOLDMAN		83,481	95,000	1,204
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC		12/06/2022	Various		153,060	211,000	4,312
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC		05/17/2022	SALOMON BROTHERS INC		273,540	275,000	0
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC		10/07/2022	Various		993,107	1,000,000	0
12593F-BD-5	COMM 2015-LC21 A4 - CMBS		08/10/2022	PPS		1,392,051	1,410,286	1,598
12593Q-BH-2	COMM 2015-CCRE26 B - CMBS		05/10/2022	PPS		688,383	690,000	937
126307-AY-3	CSC HOLDINGS LLC		12/09/2022	BANC OF AMERICA/FIXED INCOME		149,000	200,000	3,625
126307-AZ-0	CSC HOLDINGS LLC		11/14/2022	DEUTSCHE BANK SECURITIES, INC.		284,288	315,000	5,972
12631D-BB-8	COMM 2014-CCRE17 A5 - CMBS		10/21/2022	Various		1,084,990	1,110,000	2,588
12664J-AB-6	CNH 2022-C A2 - ABS		11/17/2022	WELLS FARGO SECURITIES LLC		749,998	750,000	0
13057Q-AH-0	CALIFORNIA RESOURCES CORP		12/01/2022	Various		83,772	85,000	1,828
13607H-6M-9	CANADIAN IMPERIAL BANK OF COMMERCE	C	08/05/2022	Various		749,615	750,000	27
13607H-R6-1	CANADIAN IMPERIAL BANK OF COMMERCE	C	08/31/2022	BMO Capital Markets		961,620	1,000,000	13,896
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		05/05/2022	MORGAN STANLEY CO		300,000	300,000	0
14040H-CU-7	CAPITAL ONE FINANCIAL CORP		07/25/2022	MORGAN STANLEY CO		500,000	500,000	0
14043G-AB-0	COPAR 2022-2 A2A - ABS		08/02/2022	JP Morgan Securities LLC		314,984	315,000	0
14043G-AD-6	COPAR 2022-2 A3 - ABS		08/02/2022	JP Morgan Securities LLC		299,979	300,000	0
14043Q-AC-6	COPAR 2022-1 A3 - ABS		04/26/2022	WFM		460,899	461,000	0
14043Q-AD-4	COPAR 2022-1 A4 - ABS		06/09/2022	Various		802,614	805,000	737
14044C-AD-4	COPAR 2021-1 A4 - ABS		05/19/2022	SALOMON BROTHERS INC		736,953	790,000	183
141781-BP-8	CARGILL INC		10/26/2022	JP Morgan Securities LLC		226,517	240,000	229
14316N-AD-1	CARMX 2021-1 A4 - ABS		04/06/2022	BARCLAYS CAPITAL INC		179,825	190,000	64
14318M-AD-1	CARMX 2022-3 A3 - ABS		07/12/2022	RBC CAPITAL MARKETS		749,982	750,000	0

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14318M-AE-9	CARMX 2022-3 A4 - ABS		07/12/2022	RBC CAPITAL MARKETS		749,988	750,000	0
143658-BG-6	CARNIVAL CORP		11/30/2022	JANE STREET EXECUTION SERVICES LLC		55,867	55,000	1,941
143658-BQ-4	CARNIVAL CORP		11/30/2022	WELLS FARGO SECURITIES LLC		95,485	115,000	1,546
144285-AL-7	CARPENTER TECHNOLOGY CORP		11/22/2022	Various		56,729	60,000	1,323
14688D-AD-3	CRVNA 2022-P1 A4 - ABS		03/31/2022	Deutsche Bank Securities, Inc.		747,861	750,000	293
150190-AE-6	CEDAR FAIR LP		12/08/2022	Various		120,352	135,000	2,714
15135B-AY-7	CENTENE CORP		11/02/2022	BANC OF AMERICA/FIXED INCOME		78,392	95,000	705
156700-BB-1	LUMEN TECHNOLOGIES INC		12/06/2022	Various		191,582	220,000	2,866
156700-BC-9	LUMEN TECHNOLOGIES INC		12/06/2022	Various		152,572	180,000	1,793
16115Q-AF-7	CHART INDUSTRIES INC		12/08/2022	MORGAN STANLEY & COMPANY		27,625	28,000	0
16115Q-AG-5	CHART INDUSTRIES INC		12/08/2022	MORGAN STANLEY & COMPANY		9,795	10,000	0
171779-AL-5	CIENA CORP		01/11/2022	B.A. Securities Inc.		10,000	10,000	0
172441-BC-0	CINEMARK USA INC		11/22/2022	Various		55,803	55,000	231
172967-NS-6	CITIGROUP INC		05/17/2022	SALOMON BROTHERS INC		500,000	500,000	0
172967-NX-5	CITIGROUP INC		09/22/2022	SALOMON BROTHERS INC		750,000	750,000	0
17322A-AD-4	CGCMT 2014-GC19 A4 - CMBS		08/18/2022	Blackrock Emergin		1,496,309	1,500,000	3,520
17322V-AT-3	CGCMT 2014-GC23 A4 - CMBS		06/03/2022	BARCLAYS CAPITAL INC		1,494,785	1,500,000	906
17323C-AE-7	CGCMT 2015-GC27 A5 - CMBS		06/30/2022	Various		2,187,679	2,220,700	2,733
17323C-AK-3	CGCMT 2015-GC27 B - CMBS		05/11/2022	B.A. Securities Inc.		264,484	270,000	339
18060T-AA-3	CLARIOS GLOBAL LP		12/19/2022	Various		59,850	60,000	405
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP	C	12/06/2022	Various		43,417	50,000	769
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		12/08/2022	Various		253,211	285,000	3,608
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC		11/17/2022	DEUTSCHE BANK SECURITIES, INC.		93,300	120,000	930
20030N-DZ-1	COMCAST CORP		10/31/2022	TORONTO DOMINION SECS USA INC		299,919	300,000	0
200340-AQ-0	COMERICA INC		06/21/2022	KEY CAPITAL MARKETS		787,025	800,000	11,326
203372-AX-5	COMMSCOPE INC		12/06/2022	GOLDMAN		100,492	120,000	1,278
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		92,659	100,000	2,950
20338Q-AA-1	COMMSCOPE INC		12/06/2022	Various		114,013	135,000	2,346
20338Q-AD-5	COMMSCOPE INC		12/06/2022	Various		120,362	125,000	1,369
205768-AS-3	COMSTOCK RESOURCES INC		12/20/2022	Various		173,875	180,000	2,674
20679L-AB-7	CONDUENT BUSINESS SERVICES LLC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		57,517	70,000	280
222070-AB-0	COTY INC		12/19/2022	RBC CAPITAL MARKETS		5,820	6,000	72
222070-AE-4	COTY INC		12/06/2022	Various		86,737	90,000	418
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		12/06/2022	Various		65,950	70,000	198
23311V-AH-0	DCP MIDSTREAM OPERATING LP		04/29/2022	B.A. Securities Inc.		197,250	200,000	4,783
23345M-AA-5	DT MIDSTREAM INC		12/06/2022	Various		79,013	90,000	1,589
233853-AL-4	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC		03/31/2022	JP Morgan Securities LLC		749,175	750,000	0
23918K-AT-5	DAVITA INC		12/06/2022	GOLDMAN		3,719	5,000	59
25461L-AA-0	DIRECTV FINANCING LLC		12/06/2022	Various		137,217	150,000	2,246
25470M-AG-4	DISH NETWORK CORP		12/08/2022	Various		175,071	175,000	604
25470X-AW-5	DISH DBS CORP		12/06/2022	Various		485,856	525,000	122
25470X-BE-4	DISH DBS CORP		12/06/2022	Various		194,835	230,000	5,419
256677-AJ-4	DOLLAR GENERAL CORP		09/06/2022	GOLDMAN		499,535	500,000	0
256677-AK-1	DOLLAR GENERAL CORP		09/06/2022	SALOMON BROTHERS INC		899,127	900,000	0
25830J-AA-9	DORNOCH DEBT MERGER SUB INC		11/30/2022	DEUTSCHE BANK SECURITIES, INC.		40,218	60,000	519
26884L-AM-1	EQT CORP		04/28/2022	RBC CAPITAL MARKETS		70,115	74,000	1,073
26885B-AB-6	EQM MIDSTREAM PARTNERS LP		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		77,513	85,000	1,665
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		12/06/2022	Various		155,389	180,000	2,736
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		12/06/2022	Various		102,972	110,000	2,532
28414H-AG-8	ELANCO ANIMAL HEALTH INC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		74,243	80,000	1,213
28470R-AH-5	CAESARS ENTERTAINMENT INC		12/06/2022	Various		83,015	85,000	2,004
28618M-AA-4	ELEMENT SOLUTIONS INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		59,490	70,000	565
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDINGS LLC		11/16/2022	MORGAN STANLEY & COMPANY		76,705	80,000	321
29261A-AA-8	ENCOMPASS HEALTH CORP		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		4,557	5,000	79
29261A-AB-6	ENCOMPASS HEALTH CORP		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		4,438	5,000	84

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29272W-AD-1	ENERGIZER HOLDINGS INC		12/06/2022	GOLDMAN		4,269	5,000	41
29336T-AA-8	ENLINK MIDSTREAM LLC		11/22/2022	Various		57,323	60,000	1,542
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		11/30/2022	Various		38,209	40,000	710
29355X-AG-2	ENPRO INDUSTRIES INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		58,474	60,000	355
29365B-AA-1	ENTEGRIS ESCROW CORP		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		58,758	65,000	343
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LTD	C	12/06/2022	GOLDMAN		4,237	5,000	41
31429K-AG-8	FEDERATION OF CAISSES DESJARDINS DU QUEB	C	08/16/2022	BMO Capital Markets		749,250	750,000	0
31429K-AH-6	FEDERATION OF CAISSES DESJARDINS DU QUEB	C	08/16/2022	BMO Capital Markets		749,903	750,000	0
316773-DE-7	FIFTH THIRD BANCORP		04/20/2022	GOLDMAN		185,000	185,000	0
337120-AA-7	FIRST STUDENT BIDCO INC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		58,128	70,000	894
33938E-AU-1	FLEX LTD	C	05/31/2022	MORGAN STANLEY CO		509,125	500,000	11,017
345295-AB-5	FORDO 2022-D A2A - ABS		11/17/2022	JP Morgan Securities LLC		559,961	560,000	0
34533Y-AE-0	FORDO 2020-C A4 - ABS		05/03/2022	CMG		963,378	1,023,000	290
34533Y-AF-7	FORDO 2020-C B - ABS		03/31/2022	WFM		903,594	955,000	398
34534L-AD-9	FORDO 2022-B - ABS		06/22/2022	RBC CAPITAL MARKETS		339,982	340,000	0
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC		11/01/2022	Citigroup (SSB)		370,825	455,000	2,822
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC		11/01/2022	GOLDMAN		473,750	500,000	9,374
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC		12/06/2022	Various		66,291	70,000	459
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC		12/19/2022	Various		138,899	155,000	630
36166T-AB-6	GCI LLC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		110,351	130,000	635
36168Q-AL-8	GFL ENVIRONMENTAL INC	C	12/06/2022	GOLDMAN		4,294	5,000	71
36250G-AP-0	GSMS 2015-GC30 A4 - CMBS		09/27/2022	PPS		1,775,128	1,820,000	4,451
36252W-AX-6	GSMS 2014-GC20 A5 - CMBS		08/17/2022	Blackrock Emergin		1,494,082	1,500,000	2,999
36253G-AE-2	GSMS 2014-GC24 A5 - CMBS		05/17/2022	B.A. Securities Inc.		2,247,012	2,250,000	4,422
362585-AD-3	GMCAR 2022-2 A4 - ABS		04/05/2022	RBC CAPITAL MARKETS		319,957	320,000	0
36264P-AF-6	GSMBS 21PJ4 A6 - CMO/RMBS		07/26/2022	GOLDMAN		1,214,524	1,293,552	2,425
36265W-AD-5	GMCAR 2022-3 A3 - ABS		07/06/2022	B.A. Securities Inc.		289,998	290,000	0
36265W-AE-3	GMCAR 2022-3 A4 - ABS		07/07/2022	B.A. Securities Inc.		269,981	270,000	0
36266F-AC-3	GMALT 2022-2 A3 - ABS		05/03/2022	BMO Capital Markets		924,904	925,000	0
362925-AP-4	GSMBS 22PJ5 A9 - CMO/RMBS		05/26/2022	GOLDMAN		2,191,183	2,250,000	5,625
364760-AP-3	GAP INC		12/06/2022	GOLDMAN		3,906	5,000	34
36485M-AK-5	GARDA WORLD SECURITY CORP	C	11/16/2022	MORGAN STANLEY & COMPANY		58,241	65,000	777
366651-AG-2	GARTNER INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		44,522	50,000	891
36830R-AW-0	GCAT 22INV3 2A5 - CMO/RMBS		08/22/2022	B.A. Securities Inc.		1,985,625	2,000,000	7,250
37045X-DW-3	GENERAL MOTORS FINANCIAL COMPANY INC		06/06/2022	MIZUHO SECURITIES USA/FIXED INCOME		499,440	500,000	0
37185L-AM-4	GENESIS ENERGY LP		12/06/2022	GOLDMAN		9,612	10,000	318
37940X-AP-7	GLOBAL PAYMENTS INC		08/08/2022	JP Morgan Securities LLC		449,654	450,000	0
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS INC		11/18/2022	Various		76,418	100,000	2,639
380130-AD-6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		08/09/2022	WELLS FARGO SECURITIES LLC		1,049,903	1,050,000	0
380130-AE-4	GMALT 2022-3 A4 - ABS		08/09/2022	WELLS FARGO SECURITIES LLC		1,124,842	1,125,000	0
382550-BN-0	GOODYEAR TIRE & RUBBER CO		11/14/2022	BANC OF AMERICA/FIXED INCOME		56,805	65,000	1,092
389284-AA-8	GRAY TELEVISION INC		12/06/2022	Various		149,790	170,000	5,637
398433-AP-7	GRIFFON CORP		12/06/2022	Various		83,134	90,000	1,113
39843U-AA-0	GRIFOLS ESCROW ISSUER SA	C	11/23/2022	JANE STREET EXECUTION SERVICES LLC		167,554	200,000	1,135
402635-AQ-9	GULFPORT ENERGY OPERATING CORP		11/17/2022	JANE STREET EXECUTION SERVICES LLC		109,722	110,000	4,156
402635-AR-7	GULFPORT ENERGY OPERATING CORP		11/17/2022	BANC OF AMERICA/FIXED INCOME		9,950	10,000	378
404121-AJ-4	HCA INC		11/29/2022	MORGAN STANLEY & COMPANY		383,075	385,000	5,414
40434L-AK-1	HP INC		03/29/2022	B.A. Securities Inc.		199,534	200,000	0
40434L-AM-7	HP INC		06/06/2022	JP Morgan Securities LLC		748,808	750,000	0
42704L-AA-2	HERC HOLDINGS INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		103,187	110,000	2,159
428040-DA-4	HERTZ CORP		11/16/2022	MORGAN STANLEY & COMPANY		56,020	65,000	1,395
428040-DB-2	HERTZ CORP		12/06/2022	Various		98,437	125,000	2,275
428104-AA-1	HESS MIDSTREAM OPERATIONS LP		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		139,345	150,000	3,538
431318-AS-3	HILCORP ENERGY I LP		12/21/2022	Various		62,242	65,000	295
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC		11/02/2022	DEUTSCHE BANK SECURITIES, INC.		96,210	100,000	48
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC		12/06/2022	Various		43,476	50,000	165

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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
435765-AH-5	HOLLY ENERGY PARTNERS LP		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		55,438	60,000	925
436440-AP-6	HOLOGIC INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		4,347	5,000	51
43815P-AB-5	HAROT 2022-2 A2 - ABS		11/10/2022	PPS		296,707	300,000	857
43815P-AC-3	HAROT 2022-2 A3 - ABS		08/15/2022	MITSUBISHI UFJ SECURITIES		184,989	185,000	0
43815P-AD-1	HAROT 2022-2 A4 - ABS		08/15/2022	MITSUBISHI UFJ SECURITIES		139,969	140,000	0
440452-AG-5	HORMEL FOODS CORP		12/02/2022	SALOMON BROTHERS INC		659,589	700,000	38
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		64,915	70,000	1,459
446150-BB-9	HUNTINGTON BANCSHARES INC		08/01/2022	SALOMON BROTHERS INC		750,000	750,000	0
44644M-AF-8	HUNTINGTON NATIONAL BANK		05/06/2022	B.A. Securities Inc.		625,000	625,000	0
45174H-BD-8	IHEARTCOMMUNICATIONS INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		58,850	65,000	620
45174H-BE-6	IHEARTCOMMUNICATIONS INC		12/06/2022	Various		98,134	110,000	1,476
45174H-BG-1	IHEARTCOMMUNICATIONS INC		11/02/2022	MORGAN STANLEY & COMPANY		183,141	210,000	3,020
45258L-AA-5	IMOLA MERGER CORP		12/06/2022	Various		99,836	115,000	30
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		160,495	175,000	2,438
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		188,310	200,000	1,306
46117N-AA-0	TOWN 22STAY A - CMBS		07/29/2022	Deutsche Bank Securities, Inc.		1,492,500	1,500,000	0
46266T-AA-6	IQVIA INC		11/17/2022	WELLS FARGO SECURITIES LLC		192,000	200,000	167
46284V-AG-6	IRON MOUNTAIN INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		95,650	105,000	1,852
465979-AA-0	JPMCC 22NXSS A - CMBS		09/16/2022	JP Morgan Securities LLC		1,496,250	1,500,000	0
466313-AM-5	JABIL INC		04/20/2022	JP Morgan Securities LLC		448,119	450,000	0
46655K-BV-7	JPMMT 226 12A - CMO/RMBS		05/25/2022	JP Morgan Securities LLC		1,169,031	1,179,131	3,439
46655N-CS-7	JPMMT 227 24A - CMO/RMBS		08/04/2022	JP Morgan Securities LLC		2,148,295	2,197,499	564
46655V-BD-3	JPMMT 228 A12 - CMO/RMBS		07/27/2022	JP Morgan Securities LLC		1,885,053	1,890,000	6,615
475795-AD-2	JELD-WEN INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		57,811	75,000	1,595
475795-AE-0	JELD-WEN INC		11/16/2022	MORGAN STANLEY & COMPANY		37,844	40,000	21
49306S-AA-4	KEYBANK NA		06/07/2022	FIRST BOSTON		527,888	525,000	0
49327M-3E-2	KEYBANK NA		08/03/2022	KEY CAPITAL MARKETS		749,790	750,000	0
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC		05/24/2022	THE SEAPORT GROUP		1,023,470	1,000,000	6,389
49461M-AA-8	KINETIK HOLDINGS LP		12/06/2022	Various		47,194	50,000	1,338
50168A-AB-6	LABL INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		137,854	145,000	3,559
501797-AR-5	BATH & BODY WORKS INC		12/06/2022	Various		67,845	70,000	2,273
50212Y-AC-8	LPL HOLDINGS INC		11/30/2022	GOLDMAN		36,876	40,000	87
513075-BW-0	LAMAR MEDIA CORP		04/27/2022	BARCLAYS CAPITAL INC		95,500	100,000	596
513272-AD-6	LAMB WESTON HOLDINGS INC		12/06/2022	Various		79,225	90,000	1,125
536797-AF-0	LITHIA MOTORS INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		59,189	70,000	1,251
538034-AR-0	LIVE NATION ENTERTAINMENT INC		12/06/2022	Various		267,475	300,000	819
538034-AV-1	LIVE NATION ENTERTAINMENT INC		12/06/2022	Various		159,723	160,000	215
53944Y-AT-0	LLOYDS BANKING GROUP PLC	C	08/04/2022	SALOMON BROTHERS INC		650,000	650,000	0
55261F-AQ-7	M&T BANK CORP		08/09/2022	RBC CAPITAL MARKETS		730,000	730,000	0
552953-CE-9	MGM RESORTS INTERNATIONAL		12/06/2022	Various		142,086	145,000	3,640
552953-CF-6	MGM RESORTS INTERNATIONAL		12/06/2022	Various		159,100	170,000	839
55336V-BN-9	MPLX LP		06/09/2022	MORGAN STANLEY CO		491,265	500,000	708
55337P-AA-0	MIWD HOLDCO II LLC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		41,396	50,000	871
55760L-AA-5	MADISON IAQ LLC		12/06/2022	Various		81,408	95,000	1,586
55760L-AB-3	MADISON IAQ LLC		11/30/2022	Various		40,342	55,000	1,330
57164P-AG-1	MARRIOTT OWNERSHIP RESORTS INC		11/30/2022	BANC OF AMERICA/FIXED INCOME		34,792	35,000	101
575385-AD-1	MASONITE INTERNATIONAL CORP		11/22/2022	Various		54,577	60,000	864
576323-AP-4	MASTEC INC		11/22/2022	Various		76,706	85,000	1,025
57636Q-AB-0	MASTERCARD INC		11/03/2022	WELLS FARGO SECURITIES LLC		733,343	750,000	2,531
577081-BD-3	MATTEL INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		69,230	70,000	1,967
58768P-AB-0	MBART 2022-1 A2 - ABS		11/15/2022	MIZUHO SECURITIES USA/FIXED INCOME		1,499,904	1,500,000	0
58933Y-AR-6	MERCK & CO INC		10/31/2022	B.A. Securities Inc.		573,294	600,000	3,758
59565J-AA-9	MIDAS OPCO HOLDINGS LLC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		83,912	95,000	1,495
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		11/22/2022	Various		55,009	60,000	881
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC		05/19/2022	JP Morgan Securities LLC		723,300	750,000	5,010

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599191-AA-1	MILEAGE PLUS HOLDINGS LLC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		51,988	52,250	613
60337J-AA-4	MINERVA MERGER SUB INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		60,562	80,000	1,690
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP INC	C	04/11/2022	MORGAN STANLEY CO		500,000	500,000	0
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	07/11/2022	MITSUBISHI UFJ SECURITIES		500,000	500,000	0
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	09/06/2022	MITSUBISHI UFJ SECURITIES		500,000	500,000	0
606940-AB-0	MMAF 22B A2 - ABS		11/01/2022	JP Morgan Securities LLC		749,903	750,000	0
61690Q-AD-1	MSBAM 2015-C23 A3 - CMBS		05/05/2022	Blackrock Emergin		172,685	175,093	134
61763K-BD-5	MSBAM 2014-C15 B - CMBS		04/27/2022	PPM		406,851	405,000	1,438
61764P-BT-8	MSBAM 2014-C19 A3 - CMBS		04/28/2022	Blackrock Emergin		735,020	741,041	67
62482B-AA-0	MOZART DEBT MERGER SUB INC		12/06/2022	GOLDMAN		137,131	170,000	727
62482B-AB-8	MOZART DEBT MERGER SUB INC		11/28/2022	Various		61,523	75,000	645
62929R-AC-2	NMG HOLDING COMPANY INC		12/28/2022	SMBC SECURITIES INC		65,713	70,000	1,233
62954W-AC-9	NTT FINANCE CORP	C	07/22/2022	B.A. Securities Inc.		272,316	300,000	1,094
62954W-AH-8	NTT FINANCE CORP	C	10/26/2022	WELLS FARGO SECURITIES LLC		393,512	400,000	4,188
62954W-AJ-4	NTT FINANCE CORP	C	12/09/2022	Various		988,030	1,000,000	12,281
63307A-2S-3	NATIONAL BANK OF CANADA	C	06/02/2022	NATIONAL BANK OF CANADA		999,240	1,000,000	0
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC		12/06/2022	Various		100,137	120,000	1,685
64083Y-AA-9	NESCO HOLDINGS II INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		56,859	65,000	367
641062-AR-5	NESTLE HOLDINGS INC		11/23/2022	GOLDMAN		531,612	600,000	1,385
641062-BA-1	NESTLE HOLDINGS INC		11/23/2022	GOLDMAN		296,100	300,000	2,500
651229-AW-6	NEWELL BRANDS INC		12/06/2022	Various		140,838	150,000	937
65249B-AA-7	NEWS CORP		12/08/2022	Various		83,720	95,000	158
65336Y-AN-3	NEXSTAR MEDIA INC		12/06/2022	Various		269,472	310,000	145
65343H-AA-9	NEXSTAR ESCROW INC		12/06/2022	Various		46,880	50,000	986
665859-AW-4	NORTHERN TRUST CORP		05/05/2022	WELLS FARGO SECURITIES LLC		748,785	750,000	0
670001-AE-6	NOVELIS CORP		12/06/2022	Various		43,907	50,000	726
670001-AG-1	NOVELIS CORP		12/06/2022	Various		44,529	50,000	14
670346-AY-1	NUCOR CORP		05/18/2022	B.A. Securities Inc.		499,200	500,000	0
67059T-AE-5	NUSTAR LOGISTICS LP		12/06/2022	Various		121,094	130,000	400
674215-AL-2	CHORD ENERGY CORP		12/21/2022	JEFFERIES PARTNERS OPPORTUNITY		68,294	70,000	1,926
67421Q-AA-0	CRESTWOOD MIDSTREAM PARTNERS LP		11/22/2022	Various		76,225	75,000	814
67448E-AG-3	OBX 22INV4 A7 - CMO/RMBS		06/07/2022	B.A. Securities Inc.		1,455,234	1,500,000	5,542
67448J-AG-2	OBX 22INV5 A7 - CMO/RMBS		11/16/2022	B.A. Securities Inc.		756,338	810,000	1,890
682189-AQ-8	ON SEMICONDUCTOR CORP		11/14/2022	BANC OF AMERICA/FIXED INCOME		75,679	85,000	686
682357-AA-6	180 MEDICAL INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		173,598	200,000	1,227
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	C	12/06/2022	GOLDMAN		4,481	5,000	45
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	C	12/06/2022	GOLDMAN		4,511	5,000	14
68389X-CF-0	ORACLE CORP		11/07/2022	JP Morgan Securities LLC		299,607	300,000	0
68622T-AA-9	ORGANON & CO		03/11/2022	B.A. Securities Inc.		97,000	100,000	1,547
690732-AF-9	OWENS & MINOR INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		93,930	115,000	661
690732-AG-7	OWENS & MINOR INC		12/09/2022	MORGAN STANLEY & COMPANY		13,538	15,000	199
69331C-AH-1	PG&E CORP		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		64,399	70,000	1,393
693475-BH-7	PNC FINANCIAL SERVICES GROUP INC		10/25/2022	PNC BANK		450,000	450,000	0
69356M-AA-4	PM GENERAL PURCHASER LLC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		57,137	65,000	2,985
69867D-AA-6	CLARIOS GLOBAL LP		12/06/2022	Various		82,314	85,000	2,371
69867D-AC-2	CLARIOS GLOBAL LP		11/14/2022	BANC OF AMERICA/FIXED INCOME		74,123	75,000	18
713448-CT-3	PEPSICO INC		10/28/2022	TORONTO DOMINION SECS USA INC		761,112	800,000	61
71376L-AE-0	PERFORMANCE FOOD GROUP INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		4,415	5,000	75
71677K-AA-6	PETSMART LLC		11/23/2022	SMBC SECURITIES INC		225,000	250,000	3,398
740212-AL-9	PRECISION DRILLING CORP	C	11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		54,377	55,000	1,382
74101X-AE-0	PRESIDIO HOLDINGS INC		11/16/2022	MORGAN STANLEY & COMPANY		55,425	60,000	869
74166M-AF-3	PRIME SECURITY SERVICES BORROWER LLC		12/06/2022	Various		100,379	115,000	1,638
74166N-AA-2	ADT SECURITY CORP		11/22/2022	Various		187,050	220,000	3,774
74841C-AA-9	ROCKET MORTGAGE LLC		12/06/2022	Various		118,619	150,000	1,144
749571-AF-2	RHP HOTEL PROPERTIES LP		12/06/2022	Various		81,924	90,000	397
749571-AG-0	RHP HOTEL PROPERTIES LP		12/19/2022	Various		139,563	160,000	1,786
74977R-DR-2	COOPERATIEVE RABOBANK UA	C	08/15/2022	B.A. Securities Inc.		750,000	750,000	0

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75281A-BK-4	RANGE RESOURCES CORP		01/24/2022	Various		150,000	150,000	0
75524K-NQ-3	CITIZENS BANK NA		05/18/2022	MORGAN STANLEY CO		500,000	500,000	0
75524K-PG-3	CITIZENS BANK NA		08/04/2022	MORGAN STANLEY CO		750,000	750,000	0
75524K-PT-5	CITIZENS BANK, NATIONAL ASSOCIATION		10/20/2022	MORGAN STANLEY CO		500,000	500,000	0
75606D-AQ-4	ANYWHERE REAL ESTATE GROUP LLC		12/06/2022	Various		203,406	205,000	39
767754-CL-6	RITE AID CORP		11/30/2022	JEFFERIES PARTNERS OPPORTUNITY		77,365	125,000	3,806
77340R-AT-4	ROCKIES EXPRESS PIPELINE LLC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		38,512	45,000	42
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		11/30/2022	WELLS FARGO SECURITIES LLC		95,741	95,000	3,190
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD		11/30/2022	BARCLAYS CAPITAL INC FIXED INC		95,860	95,000	1,219
78016E-ZD-2	ROYAL BANK OF CANADA	C	05/24/2022	Various		993,675	1,000,000	2,115
78454L-AL-4	SM ENERGY CO		11/08/2022	GOLDMAN		97,000	100,000	2,484
78471R-AB-2	SRS DISTRIBUTION INC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		92,691	105,000	1,943
78471R-AD-8	SRS DISTRIBUTION INC		12/19/2022	BARCLAYS CAPITAL INC FIXED INC		45,238	55,000	183
78486Q-AR-2	SVB FINANCIAL GROUP		05/26/2022	MITSUBISHI UFJ SECURITIES		501,080	500,000	1,931
78573N-AF-9	SABRE GLBL INC		12/06/2022	Various		66,883	70,000	1,317
79466L-AG-9	SALESFORCE INC		11/01/2022	PPS		233,223	250,000	469
80285U-AD-3	SDART 2022-3 A3 - ABS		11/18/2022	PPS		754,158	765,000	374
80286F-AB-9	SDART 2022-4 A2 - ABS		07/12/2022	WELLS FARGO SECURITIES LLC		1,499,944	1,500,000	0
80287H-AC-2	SDART 2022-5 A3 - ABS		08/16/2022	SOCIETE GENERALE		264,990	265,000	0
80291B-AB-8	SDART 2022-6 A2 - ABS		09/12/2022	RBC CAPITAL MARKETS		364,993	365,000	0
81104P-AA-7	E W SCRIPPS CO		11/30/2022	JANE STREET EXECUTION SERVICES LLC		58,388	65,000	1,453
81725W-AK-9	SENSATA TECHNOLOGIES BV	C	11/17/2022	FLOW TRADERS U.S. INSTITUTIONAL TRA		172,500	200,000	800
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		12/06/2022	GOLDMAN		9,537	10,000	10
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		12/06/2022	GOLDMAN		4,319	5,000	13
829259-BA-7	SINCLAIR TELEVISION GROUP INC		12/06/2022	Various		42,218	55,000	961
82967N-BG-2	SIRIUS XM RADIO INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		4,245	5,000	90
82967N-BJ-6	SIRIUS XM RADIO INC		12/06/2022	GOLDMAN		4,387	5,000	79
82967N-BL-1	SIRIUS XM RADIO INC		12/06/2022	GOLDMAN		4,500	5,000	42
82967N-BM-9	SIRIUS XM RADIO INC		12/06/2022	GOLDMAN		4,132	5,000	52
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		12/06/2022	Various		48,849	50,000	861
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		12/06/2022	Various		118,039	130,000	804
83545G-BD-3	SONIC AUTOMOTIVE INC		12/06/2022	Various		41,688	50,000	32
845467-AP-4	SOUTHWESTERN ENERGY CO		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		52,315	50,000	1,012
845467-AS-8	SOUTHWESTERN ENERGY CO		12/06/2022	Various		103,591	110,000	1,035
85205T-AN-0	SPIRIT AEROSYSTEMS INC		12/06/2022	Various		48,575	48,000	39
85207U-AJ-4	SPRINT LLC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		98,213	95,000	2,354
852234-AP-8	BLOCK INC		12/06/2022	Various		101,606	125,000	1,990
853496-AD-9	STANDARD BUILDING SOLUTIONS INC		12/06/2022	Various		120,543	135,000	2,314
853496-AG-2	STANDARD BUILDING SOLUTIONS INC		12/06/2022	Various		81,923	100,000	1,669
855030-AN-2	STAPLES INC		12/06/2022	Various		153,835	175,000	1,153
855030-AP-7	STAPLES INC		11/18/2022	Various		59,122	80,000	856
857477-BX-0	STATE STREET CORP		11/01/2022	Deutsche Bank Securities, Inc.		150,000	150,000	0
857691-AG-4	STATION CASINOS LLC		12/06/2022	Various		99,602	115,000	1,322
858912-AG-3	STERICYCLE INC		12/06/2022	Various		78,272	90,000	1,184
86563V-BC-2	SUMITOMO MITSUI TRUST BANK LTD	C	09/06/2022	GOLDMAN		299,901	300,000	0
86765L-AZ-0	SUNOCO LP		12/06/2022	Various		56,353	65,000	144
86828L-AC-6	SUPERIOR PLUS LP	C	11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		38,477	45,000	377
87157D-AG-4	SYNAPTICS INC		12/08/2022	Various		80,288	95,000	1,748
87166B-AA-0	SYNEOS HEALTH INC		11/22/2022	Various		56,246	75,000	921
87264A-AV-7	T-MOBILE USA INC		09/13/2022	FIRST BOSTON		731,010	750,000	4,354
87267W-AA-2	TMUST 221 A - ABS		10/04/2022	RBC CAPITAL MARKETS		749,904	750,000	0
872882-AM-7	TSMC GLOBAL LTD	C	07/19/2022	GOLDMAN		499,755	500,000	0
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC		06/02/2022	JP Morgan Securities LLC		985,410	1,000,000	5,344
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		12/06/2022	Various		99,704	110,000	2,147
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP		11/18/2022	Various		95,165	100,000	1,290
87612B-BG-6	TARGA RESOURCES PARTNERS LP		11/30/2022	Citigroup (SSB)		94,974	100,000	1,903

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879369-AG-1	TELEFLEX INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		37,363	40,000	52
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		12/06/2022	Various		139,019	165,000	581
88033G-CS-7	TENET HEALTHCARE CORP		12/06/2022	GOLDMAN		9,774	10,000	184
88033G-CX-6	TENET HEALTHCARE CORP		12/08/2022	Various		138,763	145,000	2,846
88033G-CY-4	TENET HEALTHCARE CORP		12/06/2022	GOLDMAN		9,575	10,000	213
88033G-DA-5	TENET HEALTHCARE CORP		12/08/2022	Various		137,162	150,000	431
88033G-DL-1	TENET HEALTHCARE CORP		12/06/2022	Various		193,018	225,000	4,290
880779-BA-0	TEREX CORP		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		76,244	85,000	83
882508-BR-4	TEXAS INSTRUMENTS INC		11/15/2022	JP Morgan Securities LLC		499,775	500,000	0
882508-BV-5	TEXAS INSTRUMENTS INC		11/15/2022	MIZUHO SECURITIES USA/FIXED INCOME		748,695	750,000	0
89115A-2C-5	TORONTO-DOMINION BANK	C	06/02/2022	Various		750,460	750,000	0
89115A-2H-4	TORONTO-DOMINION BANK	C	09/08/2022	TORONTO DOMINION SECS USA INC		300,000	300,000	0
89115A-2J-0	TORONTO-DOMINION BANK	C	09/08/2022	TORONTO DOMINION SECS USA INC		500,000	500,000	0
89190G-AD-9	TAOT 2021-B A4 - ABS		04/27/2022	CMG		903,753	963,000	198
89237J-AA-4	TALNT 201 A - ABS		04/06/2022	BARCLAYS CAPITAL INC		409,784	435,000	212
89238J-AC-9	TAOT 2021-D A3 - ABS		11/03/2022	Deutsche Bank Securities, Inc.		703,301	750,000	325
89239H-AB-4	TAOT 2022-D A2A - ABS		11/01/2022	SOCIETE GENERALE		489,995	490,000	0
893647-BE-6	TRANSDIGM INC		12/20/2022	Various		163,654	165,000	2,348
893800-AA-0	TRANSOCEAN GUARDIAN LTD		11/16/2022	MORGAN STANLEY & COMPANY		21,379	21,712	436
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	12/08/2022	Various		21,931	22,400	431
896215-AH-3	TRIMAS CORP		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		55,845	65,000	297
89668Q-AE-8	TRINSEO MATERIALS OPERATING SCA	C	11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		60,878	75,000	246
89668Q-AF-5	TRINSEO MATERIALS OPERATING SCA	C	11/22/2022	Various		40,784	65,000	895
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		189,308	200,000	3,575
89788M-AG-7	TRUIST FINANCIAL CORP		06/01/2022	STC		500,000	500,000	0
89788M-AH-5	TRUIST FINANCIAL CORP		07/26/2022	Various		300,151	300,000	0
902104-AC-2	COHERENT CORP		12/21/2022	Various		161,326	185,000	2,738
902613-AM-0	UBS GROUP AG	C	05/03/2022	UBS		500,000	500,000	0
902613-AS-7	UBS GROUP AG	C	08/02/2022	UBS		748,629	750,000	0
90290M-AD-3	US FOODS INC		12/06/2022	Various		80,968	90,000	1,118
90353T-AE-0	UBER TECHNOLOGIES INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		65,557	65,000	975
90353T-AK-6	UBER TECHNOLOGIES INC		12/06/2022	Various		60,516	70,000	810
90932L-AG-2	UNITED AIRLINES INC		12/06/2022	Various		46,507	50,000	215
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		04/27/2022	GOLDMAN		98,750	100,000	1,408
91159H-JF-8	US BANCORP		07/19/2022	US BANCORP INVESTMENTS INC.		500,000	500,000	0
91159H-JH-4	US BANCORP		10/18/2022	US BANCORP INVESTMENTS INC.		300,000	300,000	0
911684-AD-0	UNITED STATES CELLULAR CORP		12/08/2022	PERSHING DIV OF DLJ SEC LNDING		96,254	110,000	3,465
912909-AU-2	UNITED STATES STEEL CORP		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		38,004	40,000	619
91324P-EG-3	UNITEDHEALTH GROUP INC		05/18/2022	Various		449,551	450,000	0
91324P-EM-0	UNITEDHEALTH GROUP INC		10/26/2022	JP Morgan Securities LLC		450,392	450,000	0
91324P-EN-8	UNITEDHEALTH GROUP INC		10/25/2022	B.A. Securities Inc.		149,987	150,000	0
91324P-EP-3	UNITEDHEALTH GROUP INC		10/25/2022	B.A. Securities Inc.		149,937	150,000	0
914906-AU-6	UNIVISION COMMUNICATIONS INC		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		68,837	70,000	1,934
914906-AV-4	UNIVISION COMMUNICATIONS INC		12/06/2022	Various		98,957	115,000	340
918307-AE-9	UWM 21INV4 A4 - CMO/RMBS		09/29/2022	INL		766,666	885,999	123
91879Q-AL-3	VAIL RESORTS INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		95,515	95,000	16
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		39,564	45,000	282
91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C	12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		38,350	50,000	2,213
92348K-AS-2	VZMT 2022-4 A - RMBS		05/19/2022	SALOMON BROTHERS INC		1,084,945	1,085,000	0
92537R-AA-7	TK ELEVATOR US NEWCO INC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		180,830	200,000	4,288
92564R-AA-3	VICI PROPERTIES LP		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		192,563	205,000	701
92564R-AB-1	VICI PROPERTIES LP		11/07/2022	BNP Paribas		182,700	210,000	4,263
92660F-AK-0	VIDEOTRON LTD	C	12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		103,365	110,000	645
92735L-AA-0	CHESAPEAKE ENERGY CORP		12/06/2022	JEFFERIES PARTNERS OPPORTUNITY		138,611	140,000	1,001
92868A-AC-9	VWALT 2022-A A3 - ABS		06/07/2022	RBC CAPITAL MARKETS		179,986	180,000	0
92868A-AD-7	VWALT 2022-A A4 - ABS		06/07/2022	RBC CAPITAL MARKETS		214,960	215,000	0
92933B-AT-1	WMG ACQUISITION CORP		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		78,440	90,000	1,631

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929342-AA-1	WMRK 22WMRK A - CMBS		10/28/2022	SALOMON BROTHERS INC		992,491	1,000,000	0
92943G-AA-9	W R GRACE HOLDINGS LLC		12/08/2022	JEFFERIES PARTNERS OPPORTUNITY		42,091	50,000	914
92943G-AD-3	W R GRACE HOLDINGS LLC		12/06/2022	Various		61,917	70,000	1,446
929566-AL-1	WABASH NATIONAL CORP		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		55,597	65,000	325
948565-AD-8	WEEKLEY HOMES LLC		11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		36,807	45,000	427
95000L-BE-2	WFCM 2016-C33 B - CMBS		09/08/2022	SALOMON BROTHERS INC		336,889	350,000	482
95000U-3A-9	WELLS FARGO & CO		07/18/2022	Various		749,616	750,000	0
95000U-3C-5	WELLS FARGO & CO		08/08/2022	WELLS FARGO SECURITIES LLC		450,000	450,000	0
95003N-AD-8	WFMBS 22INV1 A4 - CMO/RMBS		10/25/2022	WELLS FARGO SECURITIES LLC		1,835,558	1,930,000	4,182
95058X-AM-0	WENDYS FUNDING LLC, SERIES 2022-1 - ABS		03/23/2022	BARCLAYS CAPITAL INC		450,000	450,000	0
95081Q-AN-4	WESCO DISTRIBUTION INC		12/06/2022	GOLDMAN		10,171	10,000	342
958254-AH-7	WESTERN MIDSTREAM OPERATING LP		11/22/2022	Various		55,598	60,000	618
961214-FC-2	WESTPAC BANKING CORP	C	05/18/2022	B.A. Securities Inc.		500,000	500,000	0
970648-AL-5	WILLIS NORTH AMERICA INC		05/12/2022	SALOMON BROTHERS INC		749,663	750,000	0
98163L-AD-2	WOART 2021-B A4 - ABS		05/05/2022	JP Morgan Securities LLC		1,405,664	1,500,000	690
98163N-AC-0	WOLS 2022-A A3 - ABS		04/05/2022	B.A. Securities Inc.		319,956	320,000	0
98163Q-AD-1	WOART 22B A3 - ABS		05/24/2022	MITSUBISHI UFJ SECURITIES		914,889	915,000	0
98163Q-AE-9	WOART 22B A4 - ABS		05/24/2022	MITSUBISHI UFJ SECURITIES		1,349,660	1,350,000	0
98163T-AB-9	WOART 2022-C A2 - ABS		08/02/2022	WELLS FARGO SECURITIES LLC		449,953	450,000	0
98163T-AD-5	WOART 2022-C A3 - ABS		08/02/2022	WELLS FARGO SECURITIES LLC		299,977	300,000	0
983130-AV-7	WYNN LAS VEGAS LLC		12/06/2022	Various		124,887	130,000	1,523
983133-AB-5	WYNN RESORTS FINANCE LLC		12/06/2022	GOLDMAN		144,012	145,000	1,298
98379J-AA-3	RXO INC		12/08/2022	Various		101,730	100,000	728
988498-AP-6	YUM! BRANDS INC		12/06/2022	GOLDMAN		4,456	5,000	43
98919V-AA-3	ZAYO GROUP HOLDINGS INC		12/08/2022	Various		37,983	50,000	489
98978V-AU-7	ZOETIS INC		11/08/2022	JP Morgan Securities LLC		449,672	450,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						156,517,887	161,126,520	584,501
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/01/2022	Various		(59,701)	(59,701)	0
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/16/2022	Various		431,854	440,299	0
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B		04/22/2022	BZW SECS		97,774	100,000	0
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT		05/13/2022	FREIMARK BLAIR & COMPANY, INC/		291,000	300,000	0
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		04/01/2022	DIRECT		(6,050)	0	0
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B		05/06/2022	Citi Bank		226,775	235,000	0
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL	D	05/16/2022	DIRECT		96,500	100,000	0
00847Y-AC-6	AGILITI HEALTH, INC. - INITIAL TERM LOAN		05/11/2022	JP Morgan		292,500	300,000	0
03852J-AL-5	ARAMARK INTERMEDIATE HOLDCO CORPORATION		02/28/2022	JP Morgan		(262)	0	0
03852J-AL-5	ARAMARK INTERMEDIATE HOLDCO CORPORATION		05/23/2022	JP Morgan		392,426	400,000	0
04009D-AA-2	ARETEC GROUP, INC. (FKA RCS CAPITAL CORP		02/24/2022	UBS		299,250	300,000	0
04621H-AT-0	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN		01/26/2022	BZW SECS		99,750	100,000	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		01/07/2022	DIRECT		(700)	517	0
04649V-AZ-3	ASURION, LLC - NEW B-3 TERM LOAN (SECOND		05/31/2022	Various		86,056	100,000	0
04649V-BB-5	ASURION, LLC - TERM LOAN		08/17/2022	Bank of America Merrill Lynch		303,287	319,249	0
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B		01/27/2022	JP Morgan		289,271	290,725	0
04686R-AC-7	ATHENAHEALTH, INC. - DELAYED DRAW TERM L		01/27/2022	JP Morgan		49,029	49,275	0
04761P-AF-2	SIMPLY GOOD FOODS USA, INC.		01/14/2022	BZW SECS		200,000	200,000	0
05350N-AL-8	AVANTOR FUNDING, INC. - INCREMENTAL B-5		01/01/2022	DIRECT		(1)	0	0
05604X-AP-1	MAUSER PACKAGING SOLUTIONS HOLDING COMPA		06/01/2022	DIRECT		(3,600)	0	0
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA		05/13/2022	JP Morgan		291,750	300,000	0
08511L-AX-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE		05/16/2022	Citi Bank		192,276	200,000	0
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM		01/05/2022	DIRECT		(1,084)	0	0
10801X-AD-9	BRIGHTVIEW LANDSCAPES, LLC - TERM LOAN B		04/14/2022	JP Morgan		396,000	400,000	0
12769L-AD-1	CAESARS RESORT COLLECTION, LLC - TERM B-		06/16/2022	Various		168,505	171,040	0
14835J-AQ-3	CAST & CREW LLC - INCREMENTAL FACILITY N		02/15/2022	GOLDMAN		144,275	145,000	0
17148P-AD-3	CHURCHILL DOWNS INCORPORATED - TERM B FA		06/10/2022	JP Morgan		195,500	200,000	0

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18972F-AA-0	CLYDESDALE ACQUISITION HOLDINGS, INC. -		03/30/2022	FREIMARK BLAIR & COMPANY, INC/		170,625	175,000	0
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN		08/09/2022	Bank of America Merrill Lynch		110,818	115,000	0
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F		05/13/2022	FREIMARK BLAIR & COMPANY, INC/		295,500	300,000	0
24440E-AB-3	DEERFIELD DAKOTA HOLDING, LLC - INITIAL		04/14/2022	GOLDMAN		213,925	215,000	0
26483N-AN-0	DUN & BRADSTREET CORPORATION, THE - INIT		02/22/2022	Bank of America Merrill Lynch		296,111	300,000	0
29102T-AB-8	AZALEA TOPCO, INC. - INITIAL TERM LOAN (		02/22/2022	BZW SECS		268,434	275,000	0
29279U-AB-2	ENDURANCE INTERNATIONAL GROUP HOLDINGS,		06/07/2022	JP Morgan		188,625	200,000	0
29362L-AL-8	ENTEGRIS, INC. - TERM LOAN B		05/13/2022	DIRECT		192,116	195,000	0
29382X-AE-4	ENTRAVISION COMMUNICATIONS CORPORATION -		03/02/2022	Unknown		268,078	272,608	0
30233P-AA-8	EYECARE PARTNERS, LLC - INITIAL TERM LOA		03/04/2022	Citi Bank		196,693	200,000	0
31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN		04/27/2022	Jefferies & Co., Inc.		148,875	150,000	0
33718F-AB-6	FIRST STUDENT BIDCO INC. - INITIAL TERM		02/01/2022	DIRECT		(494)	0	0
33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM		02/01/2022	DIRECT		(1,339)	0	0
33718F-AE-0	FIRST STUDENT BIDCO INC. - INCREMENTAL T		06/29/2022	BZW SECS		172,052	187,013	0
33718F-AF-7	FIRST STUDENT BIDCO INC. - INCREMENTAL T		06/29/2022	BZW SECS		11,794	12,987	0
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,		02/28/2022	Bank of America Merrill Lynch		99,015	100,000	0
35100D-AS-5	FOUR SEASONS HOLDINGS INC. - TERM LOAN B	A	11/17/2022	Citi Bank		334,978	340,079	0
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL		02/14/2022	JP Morgan		299,336	300,000	0
365556-AH-2	INGERSOLL-RAND SERVICES COMPANY - 2020 S		02/24/2022	Citi Bank		197,500	200,000	0
38017B-AN-6	GO DADDY OPERATING COMPANY, LLC (GD FINA	A	02/28/2022	DIRECT		197,430	200,000	0
38101J-AA-4	GOLDEN ENTERTAINMENT, INC. - TERM B FACI		02/24/2022	JP Morgan		249,688	250,000	0
421300-AL-8	HAYWARD INDUSTRIES, INC. - REFINANCING T		01/01/2022	DIRECT		(379)	0	0
42236W-AQ-0	HEARTLAND DENTAL, LLC - 2021 INCREMENTAL		06/07/2022	Jefferies & Co., Inc.		195,000	200,000	0
44108H-AJ-0	HOSTESS BRANDS, LLC - 2019 REFINANCING T		05/16/2022	DIRECT		193,622	200,000	0
44332E-AP-1	HUB INTERNATIONAL LIMITED - INITIAL TERM		05/31/2022	Citi Bank		294,948	300,000	0
44332E-AU-0	HUB INTERNATIONAL LIMITED - B-3 INCREMEN		01/01/2022	DIRECT		(1)	0	0
44332E-AV-8	HUB INTERNATIONAL LIMITED - TERM LOAN B		10/31/2022	MORGAN SECURITIES-FIXED INC		96,000	100,000	0
44908X-AT-5	HYLAND SOFTWARE, INC. - 2018 REFINANCING		05/16/2022	FUNB FUNDS II		297,409	300,000	0
44988L-AF-4	IRB HOLDING CORP. - 2020 REPLACEMENT TER		02/01/2022	DIRECT		(2,849)	0	0
44988L-AH-0	IRB HOLDING CORP. - FOURTH AMENDMENT INC		02/01/2022	BZW SECS		(99,748)	(99,748)	0
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER		02/25/2022	Unknown		99,496	99,748	0
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		05/23/2022	JP Morgan		92,964	100,000	0
45567Y-AA-3	MH SUB I, LLC (MICRO HOLDING CORP.) - AM		02/25/2022	UBS		198,000	200,000	0
45567Y-AL-9	MH SUB I, LLC (MICRO HOLDING CORP.) - 20		06/13/2022	WELLS FARGO		94,678	100,000	0
45784Q-AA-7	INSULET CORPORATION - TERM B LOAN		02/24/2022	MORGAN SECURITIES-FIXED INC		298,500	300,000	0
50179J-AB-4	LBM ACQUISITION, LLC - INITIAL TERM LOAN		03/01/2022	BZW SECS		(3,527)	0	0
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC (LS GROUP		02/16/2022	JP Morgan		297,742	300,000	0
55303B-AD-5	MH SUB I, LLC (WEBMD HEALTH CORP.) - 202		02/18/2022	Unknown		103,940	105,000	0
55314N-AS-3	MKS INSTRUMENTS, INC. - TERM LOAN B		04/11/2022	JP Morgan		386,355	400,000	0
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T		03/01/2022	DIRECT		(1,471)	0	0
57723C-AR-0	MATTRESS FIRM, INC. - TERM LOAN (2021)		08/01/2022	DIRECT		(1,891)	0	0
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC		02/10/2022	JP Morgan		119,400	120,000	0
57906H-AD-9	MCAFEE CORP. - TERM LOAN B (USD)		02/03/2022	JP Morgan		522,375	525,000	0
58503U-AC-7	MEDLINE BORROWER, LP - INITIAL DOLLAR TE		02/22/2022	MORGAN SECURITIES-FIXED INC		195,039	200,000	0
60662W-AQ-5	MITCHELL INTERNATIONAL, INC. - INITIAL T		02/28/2022	GOLDMAN		197,500	200,000	0
60672H-AC-7	MITNICK CORPORATE PURCHASER, INC. - TERM		04/20/2022	DBC-FI		99,500	100,000	0
62908H-AD-7	NEP GROUP, INC. - INITIAL DOLLAR TERM LO		02/24/2022	BZW SECS		96,270	99,742	0
63939W-AG-8	WAYSTAR TECHNOLOGIES, INC. - INITIAL TER		05/13/2022	JP Morgan		293,704	300,000	0
64072U-AA-0	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		03/01/2022	JP Morgan		194,736	200,000	0
64072U-AE-2	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		06/13/2022	WELLS FARGO		95,500	100,000	0
66877A-AD-0	NORTONLIFELOCK INC. - TERM LOAN B		01/31/2022	Various		394,622	400,000	0
67053N-AK-0	NUMERICABLE U.S. LLC - USD TLB-11 TERM L		06/09/2022	JP Morgan		191,000	200,000	0
68371Y-AN-3	OPEN TEXT CORPORATION - TERM LOAN B	A	11/16/2022	BZW SECS		417,100	430,000	0
69291L-AB-2	PECF USS INTERMEDIATE HOLDING III CORP -	A	02/28/2022	DIRECT		197,857	200,000	0
70476X-AK-1	PETVET CARE CENTERS, LLC (FKA PEARL INTE		08/02/2022	Various		390,289	400,000	0
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		02/08/2022	FREIMARK BLAIR & COMPANY, INC/		185,777	186,711	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
70533D-AH-3	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		05/06/2022	DIRECT		28,289	28,289	0
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B		04/21/2022	Bank of America Merrill Lynch		163,768	165,000	0
71360H-AA-5	PERATON CORP. - TERM B LOAN (FIRST LIEN)		02/24/2022	JP Morgan		197,750	200,000	0
71601H-AB-2	PETCO HEALTH AND WELLNESS COMPANY, INC.		05/31/2022	Citi Bank		191,500	200,000	0
71677H-AL-9	PETSMART LLC - INITIAL TERM LOAN		05/20/2022	JP Morgan		283,500	300,000	0
72431H-AA-8	CORNERSTONE BUILDING BRANDS, INC. - TRAN		03/03/2022	JP Morgan		295,125	300,000	0
73108R-AB-4	POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F		02/08/2022	JP Morgan		159,600	160,000	0
78249L-AD-2	RUSSELL INVESTMENTS US INSTITUTIONAL HOL		06/10/2022	BZW SECS		338,483	350,000	0
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM		02/01/2022	DBC-FI		(322)	0	0
78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING		05/01/2022	Bank of America Merrill Lynch		(3,981)	(501)	0
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN		01/13/2022	DIRECT		98,940	100,000	0
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL, INC. - I		01/01/2022	DIRECT		(1,175)	0	0
80875A-AS-0	SCIENTIFIC GAMES CORPORATION - FIRST LIE		04/07/2022	JP Morgan		233,238	235,000	0
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		05/01/2022	DIRECT		(5,197)	0	0
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER		11/08/2022	MORGAN SECURITIES-FIXED INC		281,300	290,000	0
86880N-AX-1	SURGERY CENTER HOLDINGS, INC. - 2021 NEW		02/08/2022	BZW SECS		300,000	300,000	0
87876G-AF-9	TECTA AMERICA CORP. - TERM LOAN (FIRST L		06/07/2022	FREIMARK BLAIR & COMPANY, INC/		114,617	120,000	0
89364M-BQ-6	TRANSDIGM INC. - TRANCHE E REFINANCING T		05/16/2022	FUNB FUNDS II		218,250	225,000	0
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA		03/03/2022	GOLDMAN		282,150	285,000	0
90266U-AJ-2	UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST		03/01/2022	DIRECT		911	0	0
90351H-AE-8	US FOODS HOLDING CORP. - COV-LITE TLB		02/01/2022	DIRECT		(244)	0	0
90351N-AE-5	USI, INC. (FKA COMPASS INVESTORS INC.) -		05/16/2022	Bank of America Merrill Lynch		295,628	300,000	0
90351N-AJ-4	USI, INC. (FKA COMPASS INVESTORS INC.) -		12/05/2022	JP Morgan		98,000	100,000	0
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L		05/13/2022	FUNB FUNDS II		191,528	200,000	0
92941P-AC-7	WW INTERNATIONAL, INC. - INITIAL TERM LO		04/01/2022	Bank of America Merrill Lynch		(3,660)	0	0
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -		03/01/2022	DIRECT		(1,840)	0	0
96208U-AT-8	WEX INC. - TERM B LOAN		07/01/2022	Bank of America Merrill Lynch		(1,445)	0	0
96350T-AC-4	WHITE CAP BUYER, LLC - INITIAL CLOSING D		02/03/2022	DBC-FI		400,000	400,000	0
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L		02/28/2022	JP Morgan		295,375	300,000	0
98932T-AD-5	ZELIS COST MANAGEMENT BUYER, INC. - TERM		06/07/2022	MORGAN SECURITIES-FIXED INC		197,479	200,000	0
98975V-AM-8	FLUIDRA, S.A. - TERM LOAN B		01/21/2022	Citi Bank		114,713	115,000	0
99Z0KX-9T-8	MKS INSTRUMENTS, INC. - TERM LOAN		05/01/2022	DIRECT		563	0	0
99Z0L6-FW-2	MARLINK AS - (USD) TL		07/01/2022	DIRECT		(97,000)	(100,000)	0
99Z0L6-FW-2	MARLINK AS - (USD) TL		07/01/2022	DIRECT		96,991	100,000	0
99Z0LL-3D-4	ICU MEDICAL, INC. - TERM LOAN A		01/01/2022	BZW SECS		(109,450)	(110,000)	0
99Z0LW-4J-6	CROCS, INC. - TERM LOAN B		01/27/2022	Citi Bank		641,775	645,000	0
99Z0LW-6K-1	GOLDEN NUGGET, INC. - TERM LOAN B		01/13/2022	Jefferies & Co., Inc.		99,750	100,000	0
99Z0LY-5N-2	MJH HEALTHCARE HOLDINGS, LLC - TERM LOAN		01/25/2022	Bank of America Merrill Lynch		98,540	100,000	0
99Z0M0-8T-9	TEMPO ACQUISITION, LLC - TERM LOAN B		01/26/2022	Bank of America Merrill Lynch		299,625	300,000	0
BL4064-63-2	AXALTA COATING SYSTEMS DUTCH HOLDING B B	D	12/08/2022	BZW SECS		292,050	295,000	0
C6901L-AH-0	1011778 B.C. UNLIMITED LIABILITY COMPANY	A	03/01/2022	DIRECT		509	0	0
C8614Y-AD-5	XPLORNET COMMUNICATIONS INC. - REFINANCI	A	02/14/2022	GOLDMAN		248,803	250,000	0
C9413P-BD-4	BAUSCH HEALTH COMPANIES INC. - TERM LOAN	A	01/27/2022	BZW SECS		328,455	335,000	0
D6000E-AB-8	MESSER INDUSTRIES GMBH - INITIAL TERM B-	A	01/01/2022	GOLDMAN		(663)	0	0
F6456U-AB-9	BANIJAY ENTERTAINMENT S.A.S. - FACILITY	C	02/25/2022	DBC-FI		295,934	300,000	0
L1802P-AC-3	COBHAM ULTRA US CO-BORROWER LLC - TERM L		09/01/2022	DIRECT		(4,389)	0	0
L2210T-AE-5	CURIUM BIDCO S.A R.L. - ADDITIONAL SENIO	D	04/29/2022	JP Morgan		399,938	405,000	0
L8908Y-AA-6	SUNSHINE LUXEMBOURG VII S.A R.L. - FACIL	D	02/24/2022	BZW SECS		297,750	300,000	0
L9901E-AE-7	ZACAPA S.A R.L. - FIRST LIEN TERM LOAN	D	02/10/2022	FREIMARK BLAIR & COMPANY, INC/		397,806	400,000	0
N6872P-AD-3	PEGASUS BIDCO BV - (USD) TERM LOAN	D	05/05/2022	GOLDMAN		296,593	300,000	0
N6949K-AA-9	PEARLS (NETHERLANDS) BIDCO B.V. - TERM L	D	02/08/2022	Various		194,513	195,000	0
N8137F-AB-6	HUNTER DOUGLAS NV - TERM LOAN	D	02/09/2022	JP Morgan		263,675	265,000	0
P2121Y-AN-8	CARNIVAL CORPORATION - INITIAL ADVANCE (	D	05/23/2022	JP Morgan		387,465	400,000	0
XAL246-5B-A	FORMULA ONE HOLDINGS LIMITED - TERM LOAN	D	11/16/2022	GOLDMAN		287,100	290,000	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						24,086,710	24,588,332	0
2509999997. Total - Bonds - Part 3						242,573,710	248,019,914	724,574
2509999998. Total - Bonds - Part 5						13,089,876	13,183,574	16,510

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
2509999999. Total - Bonds						255,663,586	261,203,488	741,084
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	0.000	48,834		0
172967-42-4	CITIGROUP ORD		03/28/2022	Fidelity Capital Markets	0.000	429,210		0
26441C-20-4	DUKE ENERGY ORD		01/11/2022	Fidelity Capital Markets	0.000	98,997		0
30161N-10-1	EXELON ORD		02/02/2022	Fidelity Capital Markets	0.000	529,146		0
30231G-10-2	EXXON MOBIL ORD		03/29/2022	Fidelity Capital Markets	0.000	377,552		0
375558-10-3	GILEAD SCIENCES ORD		02/04/2022	Fidelity Capital Markets	0.000	96,990		0
46625H-10-0	JPMORGAN CHASE ORD		01/24/2022	Fidelity Capital Markets	0.000	192,799		0
617446-44-8	MORGAN STANLEY ORD		04/06/2022	Fidelity Capital Markets	0.000	377,003		0
718546-10-4	PHILLIPS 66 ORD		03/09/2022	Fidelity Capital Markets	0.000	94,212		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,244,742	XXX	0
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON		04/21/2022	Various	0.000	527,900		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						527,900	XXX	0
5989999997. Total - Common Stocks - Part 3						2,772,642	XXX	0
5989999998. Total - Common Stocks - Part 5						2,159,287	XXX	0
5989999999. Total - Common Stocks						4,931,929	XXX	0
5999999999. Total - Preferred and Common Stocks						4,931,929	XXX	0
6009999999 - Totals						260,595,514	XXX	741,084

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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
36179W-BY-3	G2 MA7255 - RMBS		12/01/2022	Paydown		266,921	266,921	277,244	277,462	0	(10,541)	0	(10,541)	0	266,921	0	0	0	2,844	03/20/2051
36179X-H2-5	G2 MA8349 - RMBS		12/01/2022	Paydown		2,934	2,934	2,937	0	0	(3)	0	(3)	0	2,934	0	0	0	20	10/20/2052
38376M-R5-8	GNR 2017-059 PL - CMO/RMBS		12/01/2022	Paydown		181,510	181,510	186,871	185,038	0	(3,527)	0	(3,527)	0	181,510	0	0	0	2,970	04/20/2046
38380T-B7-0	GNR 2017-107 T - CMO/RMBS		12/01/2022	Paydown		468,587	468,587	477,886	474,422	0	(5,834)	0	(5,834)	0	468,587	0	0	0	5,221	01/20/2047
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS		12/01/2022	Paydown		170,904	170,904	172,880	171,596	0	(692)	0	(692)	0	170,904	0	0	0	1,895	10/20/2045
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS		12/01/2022	Paydown		265,475	265,475	264,358	263,673	0	1,803	0	1,803	0	265,475	0	0	0	2,278	10/20/2049
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		12/01/2022	Paydown		140,695	140,695	143,245	143,129	0	(2,434)	0	(2,434)	0	140,695	0	0	0	1,546	07/20/2051
912828-U2-4	UNITED STATES TREASURY		11/18/2022	Various		1,385,976	1,500,000	1,430,566	1,463,644	0	6,229	0	6,229	0	1,469,873	0	(83,897)	(83,897)	30,249	11/15/2026
0109999999. Subtotal - Bonds - U.S. Governments						2,883,003	2,997,027	2,955,987	2,978,963	0	(15,000)	0	(15,000)	0	2,966,900	0	(83,897)	(83,897)	47,024	XXX
882722-KE-0	TEXAS ST		04/01/2022	Call @ 100.00		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,878	04/01/2029
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,878	XXX
212204-JQ-5	CONTRA COSTA CALIF CMNTY COLLEGE DIST		11/18/2022	Various		2,421,682	3,120,000	3,120,000	3,120,000	0	0	0	0	0	3,120,000	0	(698,318)	(698,318)	105,757	08/01/2034
64966H-YE-4	NEW YORK N Y		03/01/2022	Maturity @ 100.00		500,000	500,000	554,285	501,241	0	(1,241)	0	(1,241)	0	500,000	0	0	0	12,560	03/01/2022
79623P-EX-9	SAN ANTONIO TEX		11/18/2022	Various		2,350,290	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(649,710)	(649,710)	72,502	02/01/2032
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,271,972	6,620,000	6,674,285	6,621,241	0	(1,241)	0	(1,241)	0	6,620,000	0	(1,348,028)	(1,348,028)	190,819	XXX
13034P-YT-8	CALIFORNIA HSG FIN AGY REV		08/01/2022	Call @ 100.00		795,000	795,000	795,000	795,000	0	0	0	0	0	795,000	0	0	0	25,774	08/01/2025
196479-C3-1	COLORADO HSG & FIN AUTH		12/01/2022	Call @ 100.00		517,099	517,099	517,099	517,099	0	0	0	0	0	517,099	0	0	0	7,663	09/01/2047
196480-GG-6	COLORADO HSG & FIN AUTH		12/01/2022	Paydown		305,831	305,831	304,780	304,820	0	1,011	0	1,011	0	305,831	0	0	0	3,273	04/01/2050
196480-K3-0	COLORADO HSG & FIN AUTH		12/01/2022	Call @ 100.00		1,581	1,581	1,581	0	0	0	0	0	0	1,581	0	0	0	21	10/01/2052
20281P-BB-7	COMMONWEALTH FING AUTH PA REV		06/01/2022	Call @ 100.00		90,000	90,000	90,450	90,065	0	(18)	0	(18)	0	90,046	0	(46)	(46)	2,534	06/01/2023
3128M9-CT-7	FH G06982 - RMBS		12/01/2022	Paydown		61,850	61,850	64,092	63,676	0	(1,826)	0	(1,826)	0	61,850	0	0	0	894	04/01/2042
3128MJ-WB-2	FH G08641 - RMBS		12/01/2022	Paydown		16,808	16,808	17,354	17,330	0	(522)	0	(522)	0	16,808	0	0	0	238	05/01/2045
3128MJ-WV-8	FH G08659 - RMBS		12/01/2022	Paydown		54,489	54,489	54,157	54,103	0	386	0	386	0	54,489	0	0	0	789	08/01/2045
3128MJ-XE-5	FH G08676 - RMBS		12/01/2022	Paydown		257,591	257,591	264,863	264,980	0	(7,389)	0	(7,389)	0	257,591	0	0	0	3,488	11/01/2045
3128MJ-ZB-9	FH G08737 - RMBS		12/01/2022	Paydown		441,492	441,492	445,984	445,685	0	(4,193)	0	(4,193)	0	441,492	0	0	0	5,492	12/01/2046
3128MJ-ZF-0	FH G08741 - RMBS		12/01/2022	Paydown		105,390	105,390	105,270	105,270	0	119	0	119	0	105,390	0	0	0	1,323	01/01/2047
3128P8-E8-0	FH C91959 - RMBS		12/01/2022	Paydown		103,416	103,416	99,836	99,047	0	4,368	0	4,368	0	103,416	0	0	0	1,242	11/01/2037
3132AE-J7-2	FH ZT2086 - RMBS		12/01/2022	Paydown		170,930	170,930	175,002	179,098	0	(8,168)	0	(8,168)	0	170,930	0	0	0	2,310	06/01/2049
3132DN-T8-6	FH SD1475 - RMBS		12/01/2022	Paydown		12,945	12,945	12,939	0	0	6	0	6	0	12,945	0	0	0	89	08/01/2052
3132DN-YG-2	FH SD1611 - RMBS		12/01/2022	Paydown		3,849	3,849	3,839	0	0	10	0	10	0	3,849	0	0	0	24	10/01/2052
3132DV-3J-2	FH SD8001 - RMBS		12/01/2022	Paydown		85,281	85,281	87,373	89,241	0	(3,959)	0	(3,959)	0	85,281	0	0	0	1,081	07/01/2049
3132DV-3N-3	FH SD8005 - RMBS		12/01/2022	Paydown		235,394	235,394	241,389	247,905	0	(12,510)	0	(12,510)	0	235,394	0	0	0	3,140	08/01/2049
3132DV-4V-4	FH SD8036 - RMBS		12/01/2022	Paydown		122,349	122,349	124,203	125,577	0	(3,228)	0	(3,228)	0	122,349	0	0	0	1,353	01/01/2050
3132DW-FJ-7	FEDERAL HOME LOAN MORTGAGE CORPORATION -		12/01/2022	Paydown		7,650	7,650	7,679	0	0	(29)	0	(29)	0	7,650	0	0	0	38	10/01/2052
3132GR-L6-6	FH Q06349 - RMBS		12/01/2022	Paydown		106,399	106,399	108,993	108,426	0	(2,026)	0	(2,026)	0	106,399	0	0	0	1,391	02/01/2042
3132VN-3M-3	FH Q62603 - RMBS		12/01/2022	Paydown		79,184	79,184	80,891	82,191	0	(3,008)	0	(3,008)	0	79,184	0	0	0	1,055	12/01/2048
3132WH-5N-1	FH Q44452 - RMBS		12/01/2022	Paydown		153,795	153,795	154,324	154,262	0	(467)	0	(467)	0	153,795	0	0	0	1,829	11/01/2046
3132WK-Q8-4	FH Q45878 - RMBS		12/01/2022	Paydown		323,388	323,388	320,533	320,542	0	2,846	0	2,846	0	323,388	0	0	0	3,443	12/01/2046
31331V-JU-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		04/06/2022	Maturity @ 100.00		1,000,000	1,000,000	1,070,900	1,001,923	0	(1,923)	0	(1,923)	0	1,000,000	0	0	0	26,250	04/06/2022
3133BD-NG-6	FH QE3991 - RMBS		12/01/2022	Paydown		37,499	37,499	37,400	0	0	100	0	100	0	37,499	0	0	0	418	05/01/2052
3133KL-A9-8	FH RA4532 - RMBS		12/01/2022	Paydown		387,257	387,257	402,323	402,223	0	(14,966)	0	(14,966)	0	387,257	0	0	0	4,267	02/01/2051
3133KL-H2-6	FH RA4749 - RMBS		12/01/2022	Paydown		500,948	500,948	517,151	515,966	0	(15,018)	0	(15,018)	0	500,948	0	0	0	5,698	03/01/2051
3133KM-QG-3	FH RA5855 - RMBS		06/07/2022	Various		2,671,379	2,919,366	3,028,386	3,024,662	0	(1,291)	0	(1,291)	0	3,023,371	0	(351,993)	(351,993)	37,491	09/01/2051
3133KP-MD-7	FH RA7556 - RMBS		12/01/2022	Paydown		44,357	44,357	44,943	0	0	(586)	0	(586)	0	44,357	0	0	0	567	06/01/2052
3133KP-Q7-6	FH RA7678 - RMBS		12/01/2022	Paydown		4,913	4,913	4,956	0	0	(43)	0	(43)	0	4,913	0	0	0	40	07/01/2052
3133TH-V7-9	FHR 2113 QG - CMO/RMBS		12/01/2022	Paydown		45,774	45,774	46,017	45,903	0	(129)	0	(129)	0	45,774	0	0	0	1,323	01/15/2029
3136A5-N2-8	FNR 2012-53 EL - CMO/RMBS		12/01/2022	Paydown		260,057	260,057	268,285	261,353	0	(1,296)	0	(1,296)	0	260,057	0	0	0	4,236	05/25/2027
3136A8-LL-2	FNR 2012-93 TY - CMO/RMBS		12/01/2022	Paydown		145,082	145,082	136,745	138,577	0	6,505	0	6,505	0	145,082	0	0	0	833	06/25/2042
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS		12/01/2022	Paydown		50,525	50,525	50,067	50,102	0	423	0	423	0	50,525	0	0	0	792	01/25/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3136AR-PP-7	FNR 2016-11 LA - CMO/RMBS		12/01/2022	Paydown		182,637	182,637	183,636	182,699	0	(61)	0	(61)	0	182,637	0	0	0	2,532	05/25/2042
3136B1-LV-4	FNR 2018-24 VD - CMO/RMBS		12/01/2022	Paydown		212,522	212,522	214,382	212,860	0	(338)	0	(338)	0	212,522	0	0	0	4,051	04/25/2031
3136B5-QE-8	FNR 2019-45 CL - CMO/RMBS		12/01/2022	Paydown		183,832	183,832	183,803	183,991	0	(159)	0	(159)	0	183,832	0	0	0	1,720	08/25/2049
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS		12/01/2022	Paydown		417,383	417,383	427,426	426,746	0	(9,363)	0	(9,363)	0	417,383	0	0	0	3,213	10/25/2048
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS		12/01/2022	Paydown		200,986	200,986	209,591	209,522	0	(8,536)	0	(8,536)	0	200,986	0	0	0	2,875	09/25/2051
3136BP-LQ-2	FNR 2022-85 BA - CMO/RMBS		12/01/2022	Paydown		34,601	34,601	34,568	0	0	33	0	33	0	34,601	0	0	0	159	08/25/2047
3137A3-H7-7	FHR 3751 HB - CMO/RMBS		12/01/2022	Paydown		275,028	275,028	275,028	275,028	0	0	0	0	0	275,028	0	0	0	3,623	11/15/2025
3137A7-KX-7	FHR 3826 BK - CMO/RMBS		12/01/2022	Paydown		102,086	102,086	107,330	103,031	0	(945)	0	(945)	0	102,086	0	0	0	1,525	03/15/2026
3137AU-KR-9	FHR 4102 BC - CMO/RMBS		12/01/2022	Paydown		155,380	155,380	161,789	156,758	0	(1,378)	0	(1,378)	0	155,380	0	0	0	3,506	08/15/2027
3137EA-DB-2	FEDERAL HOME LOAN MORTGAGE CORP		01/13/2022	Maturity @ 100.00		300,000	300,000	300,098	300,000	0	0	0	0	0	300,000	0	0	0	3,563	01/13/2022
3137F7-JJ-5	FHR 5057 GA - CMBS/CMO/RMBS		12/01/2022	Paydown		185,158	185,158	191,769	191,182	0	(6,024)	0	(6,024)	0	185,158	0	0	0	1,935	12/25/2050
3137F7-MW-2	FHR 5050 CP - CMO/RMBS		12/01/2022	Paydown		183,755	183,755	190,761	189,967	0	(6,212)	0	(6,212)	0	183,755	0	0	0	1,854	12/25/2050
3137F9-GM-7	FHR 5074 KP - CMO/RMBS		12/01/2022	Paydown		139,913	139,913	144,864	144,411	0	(4,499)	0	(4,499)	0	139,913	0	0	0	1,416	02/25/2051
3137FL-3C-6	FHR 4863 HP - CMO/RMBS		12/01/2022	Paydown		123,451	123,451	124,608	125,040	0	(1,589)	0	(1,589)	0	123,451	0	0	0	1,350	03/15/2049
3137FL-A3-8	FHR 4875 DA - CMO/RMBS		12/01/2022	Paydown		239,967	239,967	243,304	242,900	0	(2,933)	0	(2,933)	0	239,967	0	0	0	2,819	07/15/2048
3137FL-W5-9	FHR 4881 AK - CMO/RMBS		12/01/2022	Paydown		55,234	55,234	56,339	56,667	0	(1,433)	0	(1,433)	0	55,234	0	0	0	759	02/15/2048
3137FM-2E-1	FHR 4891 PB - CMO/RMBS		12/01/2022	Paydown		154,406	154,406	157,385	159,207	0	(4,801)	0	(4,801)	0	154,406	0	0	0	2,016	06/15/2049
3137FN-FS-4	FHR 4911 LB - CMO/RMBS		12/01/2022	Paydown		980,554	980,554	999,092	1,000,854	0	(20,300)	0	(20,300)	0	980,554	0	0	0	16,367	08/25/2049
3137FU-HU-1	FHR 4992 NB - CMO/RMBS		11/18/2022	Various		2,278,996	3,000,000	3,067,969	3,059,136	0	(2,189)	0	(2,189)	0	3,056,947	0	(777,951)	(777,951)	57,833	07/25/2050
3137FY-TN-6	FHR 5096 C - CMO/RMBS		12/01/2022	Paydown		301,304	301,304	296,890	297,057	0	4,247	0	4,247	0	301,304	0	0	0	1,992	04/25/2051
3137H6-XY-6	FHR 5213 JM - CMO/RMBS		12/01/2022	Paydown		104,210	104,210	105,513	0	0	(1,275)	0	(1,275)	0	104,210	0	0	0	1,038	09/25/2051
3137H8-HX-2	FHR 5248 HB - CMO/RMBS		12/01/2022	Paydown		33,585	33,585	34,082	0	0	(497)	0	(497)	0	33,585	0	0	0	396	08/25/2052
3137H8-K8-3	FHR 5249 AB - CMO/RMBS		12/01/2022	Paydown		21,558	21,558	21,535	0	0	23	0	23	0	21,558	0	0	0	191	11/25/2051
3137H9-DC-0	FHR 5270 AB - CMO/RMBS		12/01/2022	Paydown		45,423	45,423	45,323	0	0	99	0	99	0	45,423	0	0	0	343	01/25/2049
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS		12/01/2022	Paydown		581,661	581,661	581,116	580,641	0	1,020	0	1,020	0	581,661	0	0	0	8,664	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
31403D-AP-4	FN 745314 - RMBS		12/01/2022	Paydown		34,327	34,327	34,282	34,280	0	47	0	47	0	34,327	0	0	0	687	05/01/2034
3140EV-VF-1	FN BC1513 - RMBS		12/01/2022	Paydown		637,035	637,035	641,315	639,950	0	(2,915)	0	(2,915)	0	637,035	0	0	0	6,916	08/01/2046
3140F0-JJ-4	FN BC4764 - RMBS		12/01/2022	Paydown		447,368	447,368	451,108	451,206	0	(3,838)	0	(3,838)	0	447,368	0	0	0	5,549	10/01/2046
3140FX-C7-5	FN BF0093 - RMBS		12/01/2022	Paydown		378,133	378,133	389,596	394,890	0	(16,757)	0	(16,757)	0	378,133	0	0	0	5,240	05/01/2056
3140HA-XB-1	FN BJ8773 - RMBS		12/01/2022	Paydown		179,866	179,866	180,737	181,212	0	(1,346)	0	(1,346)	0	179,866	0	0	0	2,059	09/01/2049
3140J7-XA-8	FN BM3372 - CMBS/RMBS		12/01/2022	Paydown		60,653	60,653	64,773	66,576	0	(5,923)	0	(5,923)	0	60,653	0	0	0	1,454	01/01/2028
3140JP-M9-3	FN BN6683 - RMBS		12/01/2022	Paydown		204,462	204,462	209,749	213,256	0	(8,794)	0	(8,794)	0	204,462	0	0	0	2,757	06/01/2049
3140KL-YF-3	FN BQ1609 - RMBS		06/06/2022	Various		858,541	934,854	987,732	991,467	0	(745)	0	(745)	0	990,721	0	(132,180)	(132,180)	11,798	09/01/2050
3140KM-SW-1	FN BQ2332 - RMBS		06/06/2022	Various		1,105,131	1,195,615	1,269,221	1,277,375	0	(3,408)	0	(3,408)	0	1,273,967	0	(168,836)	(168,836)	14,573	09/01/2050
3140KP-7J-6	FN BQ4496 - RMBS		06/09/2022	Various		3,322,152	3,761,913	3,841,559	3,836,615	0	(1,569)	0	(1,569)	0	3,835,046	0	(512,893)	(512,893)	38,444	02/01/2051
3140KV-XP-0	FN BQ9685 - RMBS		06/07/2022	Various		2,344,245	2,647,559	2,704,233	2,700,832	0	(492)	0	(492)	0	2,700,340	0	(356,094)	(356,094)	26,951	01/01/2051
3140KV-XR-6	FN BQ9687 - RMBS		06/07/2022	Various		5,207,400	5,879,480	6,036,587	6,027,255	0	(591)	0	(591)	0	6,026,664	0	(819,264)	(819,264)	59,705	01/01/2051
3140L0-D8-7	FN BR1926 - RMBS		12/01/2022	Paydown		176,684	176,684	182,703	182,419	0	(5,735)	0	(5,735)	0	176,684	0	0	0	1,358	01/01/2051
3140LW-G7-6	FN BT7421 - RMBS		06/09/2022	Various		3,426,979	3,902,128	3,951,971	3,950,596	0	(1,524)	0	(1,524)	0	3,949,072	0	(522,093)	(522,093)	40,232	08/01/2051
3140MA-T7-9	FN BU8673 - RMBS		12/01/2022	Paydown		44,655	44,655	44,341	0	0	314	0	314	0	44,655	0	0	0	437	05/01/2052
3140Q7-SL-2	FN CA0522 - RMBS		12/01/2022	Paydown		194,017	194,017	191,159	191,359	0	2,657	0	2,657	0	194,017	0	0	0	1,986	10/01/2047
3140QG-5K-9	FN CA8949 - RMBS		12/01/2022	Paydown		336,834	336,834	347,676	347,686	0	(10,852)	0	(10,852)	0	336,834	0	0	0	3,978	02/01/2051
3140QG-NQ-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2022	Paydown		237,172	237,172	246,214	245,762	0	(8,590)	0	(8,590)	0	237,172	0	0	0	2,830	01/01/2051
3140QG-RN-9	FN CA8592 - RMBS		12/01/2022	Paydown		199,771	199,771	207,762	207,663	0	(7,892)	0	(7,892)	0	199,771	0	0	0	2,311	01/01/2051
3140QG-UM-7	FN CA8687 - RMBS		12/01/2022	Paydown		144,657	144,657	145,380	145,329	0	(672)	0	(672)	0	144,657	0	0	0	1,475	01/01/2051
3140QP-EY-9	FN CB3750 - RMBS		12/01/2022	Paydown		26,175	26,175	26,700	0	0	(526)	0	(526)	0	26,175	0	0	0	419	06/01/2052
3140QP-H2-6	FN CB3848 - RMBS		12/01/2022	Paydown		96,547	96,547	94,420	0	0	2,127	0	2,127	0	96,547	0	0	0	820	06/01/2052
3140QP-PY-7	FN CB4038 - RMBS		12/01/2022	Paydown		28,009	28,009	28,044	0	0	(35)	0	(35)	0	28,009	0	0	0	134	06/01/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3140QP-RK-5	FN CB4089 - RMBS		12/01/2022	Paydown		39,996	39,996	39,586	0	0	409	0	409	0	39,996	0	0	0	358	07/01/2052
3140XA-2W-1	FN FM7088 - RMBS		12/01/2022	Paydown		378,213	378,213	392,632	392,400	0	(14,187)	0	(14,187)	0	378,213	0	0	0	4,735	05/01/2051
3140XA-GK-2	FN FM6501 - RMBS		12/01/2022	Paydown		371,536	371,536	382,334	383,583	0	(12,048)	0	(12,048)	0	371,536	0	0	0	3,947	03/01/2051
3140XB-2Z-2	FN FM7991 - RMBS		12/01/2022	Paydown		194,621	194,621	203,151	202,797	0	(8,176)	0	(8,176)	0	194,621	0	0	0	2,419	07/01/2051
3140XB-X7-0	FN FM7901 - RMBS		12/01/2022	Paydown		125,850	125,850	131,414	131,153	0	(5,303)	0	(5,303)	0	125,850	0	0	0	1,349	07/01/2051
3140XC-B8-0	FN FM8162 - RMBS		12/01/2022	Paydown		192,009	192,009	201,249	200,931	0	(8,923)	0	(8,923)	0	192,009	0	0	0	2,234	07/01/2051
3140XC-JP-4	FN FM8369 - RMBS		12/01/2022	Paydown		231,652	231,652	241,642	241,231	0	(9,579)	0	(9,579)	0	231,652	0	0	0	3,233	08/01/2051
3140XG-U3-1	FN FS1501 - RMBS		12/01/2022	Paydown		112,263	112,263	113,456	0	0	(1,193)	0	(1,193)	0	112,263	0	0	0	1,326	08/01/2051
3140XH-WC-7	FN FS2442 - RMBS		12/01/2022	Paydown		21,149	21,149	21,261	0	0	(112)	0	(112)	0	21,149	0	0	0	174	07/01/2052
31418C-CP-7	FN MA2777 - RMBS		12/01/2022	Paydown		223,218	223,218	219,521	219,031	0	4,187	0	4,187	0	223,218	0	0	0	2,852	10/01/2046
31418C-T9-5	FN MA3275 - RMBS		12/01/2022	Paydown		412,734	412,734	405,640	405,035	0	7,699	0	7,699	0	412,734	0	0	0	4,902	02/01/2048
31418D-2N-1	FN MA4380 - RMBS		12/01/2022	Paydown		350,623	350,623	368,099	366,977	0	(16,354)	0	(16,354)	0	350,623	0	0	0	4,154	07/01/2051
31418D-C6-7	FN MA3692 - RMBS		12/01/2022	Paydown		109,320	109,320	111,780	114,075	0	(4,755)	0	(4,755)	0	109,320	0	0	0	1,427	07/01/2049
31418D-YC-0	FN MA4306 - RMBS		12/01/2022	Paydown		205,518	205,518	211,780	211,813	0	(6,296)	0	(6,296)	0	205,518	0	0	0	2,297	04/01/2051
31418D-Z8-8	FN MA4366 - RMBS		12/01/2022	Paydown		205,153	205,153	213,199	212,536	0	(7,383)	0	(7,383)	0	205,153	0	0	0	2,460	06/01/2041
438701-M9-2	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS		11/18/2022	Various		1,905,960	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(94,040)	(94,040)	88,356	07/01/2026
451174-AD-8	IDAHO ENERGY RES AUTH TRANSMISSION FACS		11/18/2022	Various		3,210,270	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(289,730)	(289,730)	125,419	09/01/2028
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2022	Call @ 100.00		47,111	47,111	47,111	47,111	0	0	0	0	0	47,111	0	0	0	469	03/01/2041
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/01/2022	Call @ 100.00		68,639	68,639	68,639	68,639	0	0	0	0	0	68,639	0	0	0	1,481	07/01/2043
60416Q-GX-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Call @ 100.00		395,190	395,190	395,190	395,190	0	0	0	0	0	395,190	0	0	0	4,807	10/01/2047
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Call @ 100.00		191,479	191,479	191,479	191,479	0	0	0	0	0	191,479	0	0	0	2,255	06/01/2050
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Call @ 100.00		350,083	350,083	350,083	350,083	0	0	0	0	0	350,083	0	0	0	3,093	09/01/2050
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Call @ 100.00		90,395	90,395	90,395	90,395	0	0	0	0	0	90,395	0	0	0	861	12/01/2050
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Call @ 100.00		42,769	42,769	42,769	42,769	0	0	0	0	0	42,769	0	0	0	322	02/01/2051
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Call @ 100.00		102,396	102,396	102,396	102,396	0	0	0	0	0	102,396	0	0	0	892	09/01/2051
60416Q-JE-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2022	Paydown		3,327	3,327	3,327	0	0	0	0	0	0	3,327	0	0	0	23	10/01/2052
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2022	Call @ 100.00		122,969	122,969	122,969	122,969	0	0	0	0	0	122,969	0	0	0	1,088	11/01/2050
61212R-X7-6	MONTANA ST BRD HSG - RMBS		12/01/2022	Call @ 100.00		135,000	135,000	142,898	136,767	0	(447)	0	(447)	0	136,320	0	(1,320)	(1,320)	3,800	12/01/2038
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV		12/01/2022	Paydown		148,420	148,420	148,420	148,420	0	0	0	0	0	148,420	0	0	0	1,319	11/01/2044
64469D-VA-6	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		01/03/2022	Maturity @ 100.00		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	2,207	01/01/2022
64469D-VL-2	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		07/01/2022	Maturity @ 100.00		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,656	07/01/2022
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		12/01/2022	Call @ 100.00		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,259	11/01/2041
679087-FB-7	OKLAHOMA ST CAP IMPT AUTH ST HWY CAP IMP		07/01/2022	Maturity @ 100.00		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	65,500	07/01/2022
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		12/01/2022	Various		66,718	66,718	66,718	66,718	0	0	0	0	0	66,718	0	0	0	318	09/01/2050
71884A-WT-2	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX		07/01/2022	Call @ 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	82,200	07/01/2029
880461-MJ-4	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		01/03/2022	Call @ 100.00		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	571	01/01/2027
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2022	Call @ 100.00		81,306	81,306	81,306	81,306	0	0	0	0	0	81,306	0	0	0	763	03/01/2036
928075-GK-0	VIRGINIA PORT AUTH COMWLTH PORT FD REV		07/01/2022	Maturity @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,725	07/01/2022
0909999999. Subtotal - Bonds - U.S. Special Revenues						51,266,720	54,676,581	55,693,653	54,863,620	0	(295,928)	0	(295,928)	0	55,293,159	0	(4,026,440)	(4,026,440)	959,899	XXX
00164V-AF-0	AMC NETWORKS INC		11/14/2022	WELLS FARGO SECURITIES LLC		193,050	270,000	199,581	268,313	1,892	(19)	70,605	(68,731)	0	199,581	0	(6,531)	(6,531)	14,376	02/15/2029
00191U-AA-0	ASGN INC		11/10/2022	JEFFERIES PARTNERS OPPORTUNITY		158,987	180,000	154,858	181,057	0	(109)	26,090	(26,199)	0	154,858	0	4,129	4,129	8,325	05/15/2028
00440E-AS-6	CHUBB INA HOLDINGS INC		11/18/2022	Various		3,853,147	4,000,000	3,887,280	3,942,342	0	15,169	0	15,169	0	3,957,511	0	(104,364)	(104,364)	148,050	03/15/2025
013092-AC-5	ALBERTSONS COMPANIES INC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		384,129	410,000	409,013	409,312	0	117	0	117	0	409,429	0	(25,300)	(25,300)	26,706	01/15/2027
013092-AE-1	ALBERTSONS COMPANIES INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		123,805	140,000	140,280	140,239	0	(22)	0	(22)	0	140,217	0	(16,412)	(16,412)	8,664	02/15/2030
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES INC		11/18/2022	Various		1,887,922	2,200,000	2,200,678	2,200,659	0	(53)	0	(53)	0	2,200,606	0	(312,685)	(312,685)	93,431	08/15/2031
03065W-AB-1	AMCAR 2022-2 A2A - ABS		12/18/2025	Paydown		148,248	148,248	148,237	0	0	11	0	11	0	148,248	0	0	0	2,835	12/18/2025

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 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
031652-BK-5	AMKOR TECHNOLOGY INC		11/18/2022	Various		556,564	555,000	551,588	552,383	0	333	0	333	0	552,716	0	3,848	3,848	43,222	09/15/2027
032095-AJ-0	AMPHENOL CORP		11/18/2022	Various		2,135,431	2,500,000	2,497,550	2,498,009	0	195	0	195	0	2,498,204	0	(362,773)	(362,773)	88,083	02/15/2030
03674X-AN-6	ANTERO RESOURCES CORP		08/09/2022	Various		31,610	29,000	29,000	29,000	0	0	0	0	0	29,000	0	2,610	2,610	2,604	07/15/2026
03674X-AQ-9	ANTERO RESOURCES CORP		08/09/2022	Various		32,100	30,000	30,000	30,000	0	0	0	0	0	30,000	0	2,100	2,100	2,402	02/01/2029
038779-AB-0	ARBYS 2020-1 A2 - RMBS		10/30/2022	Paydown		10,000	10,000	10,065	10,086	0	(86)	0	(86)	0	10,000	0	0	0	202	07/30/2050
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE PLC	C	12/08/2022	JANE STREET EXECUTION SERVICES LLC		298,305	350,000	298,746	344,443	0	1,421	46,067	(44,645)	0	299,798	0	(1,493)	(1,493)	12,228	09/01/2028
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		460,122	510,000	515,113	514,192	0	(574)	0	(574)	0	513,618	0	(53,496)	(53,496)	29,389	03/01/2028
058498-AW-6	BALL CORP		11/22/2022	SUMRIDGE PARTNERS LLC		432,297	540,000	414,420	523,800	14,379	139	123,898	(109,380)	0	414,420	0	17,877	17,877	19,838	08/15/2030
06036F-BB-6	BANK 2018-BNK15 A3 - CMBS		11/18/2022	Various		4,688,766	5,000,000	5,049,894	5,033,616	0	(5,039)	0	(5,039)	0	5,028,577	0	(339,812)	(339,812)	199,429	11/18/2061
06427D-AR-4	BACM 2017-BNK3 A3 - CMBS		04/01/2022	Paydown		5,219	5,219	5,237	5,227	0	(8)	0	(8)	0	5,219	0	0	0	59	02/17/2050
06540A-AC-5	BANK 2019-BNK20 A2 - CMBS		12/01/2022	Paydown		184,115	184,115	189,174	187,559	0	(3,444)	0	(3,444)	0	184,115	0	0	0	2,629	09/15/2062
06650A-AD-9	BANK 2017-BNK8 A3 - CMBS		10/01/2022	Paydown		247,000	247,000	273,164	269,550	0	(22,550)	0	(22,550)	0	247,000	0	0	0	6,662	11/18/2050
08883@-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T		12/15/2022	Paydown		69,087	69,087	69,087	69,088	0	0	0	0	0	69,087	0	0	0	2,018	06/15/2036
09247X-AJ-0	BLACKROCK INC		04/06/2022	TORONTO DOMINION SECS USA INC		2,006,800	2,000,000	2,114,840	2,005,535	0	(3,556)	0	(3,556)	0	2,001,979	0	4,821	4,821	23,813	06/01/2022
09951L-AB-9	BOOZ ALLEN HAMILTON INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		79,707	90,000	89,820	18,000	0	19	0	19	0	89,839	0	(10,132)	(10,132)	3,598	07/01/2029
10112R-BC-7	BOSTON PROPERTIES LP		11/18/2022	Various		2,030,044	2,500,000	2,498,850	2,499,147	0	82	0	82	0	2,499,229	0	(469,185)	(469,185)	85,188	03/15/2030
12530M-AA-3	SORT 2020-1 A1 - ABS		12/15/2022	Paydown		12,202	12,202	12,243	12,234	0	(32)	0	(32)	0	12,202	0	0	0	189	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS		12/15/2022	Paydown		7,639	7,639	7,635	7,636	0	3	0	3	0	7,639	0	0	0	108	07/15/2060
125581-GY-8	FIRST-CITIZENS BANK & TRUST CO		02/24/2022	Call @ 100.00		525,805	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	38,208	02/16/2024
12592P-BE-2	COMM 2014-UBS6 A4 - CMBS		11/01/2022	Paydown		344,185	344,185	347,607	345,052	0	(867)	0	(867)	0	344,185	0	0	0	8,046	12/12/2047
126307-BB-2	CSC HOLDINGS LLC		11/14/2022	DEUTSCHE BANK SECURITIES, INC.		454,500	600,000	448,320	585,750	13,585	660	151,062	(136,817)	0	448,933	0	5,567	5,567	23,719	12/01/2030
126307-BH-9	CSC HOLDINGS LLC		11/14/2022	DEUTSCHE BANK SECURITIES, INC.		151,500	200,000	150,236	197,500	2,500	202	49,764	(47,062)	0	150,438	0	1,062	1,062	9,025	11/15/2031
126307-BK-2	CSC HOLDINGS LLC		11/14/2022	DEUTSCHE BANK SECURITIES, INC.		131,000	200,000	132,108	192,750	7,608	183	68,228	(60,438)	0	132,312	0	(1,312)	(1,312)	10,028	11/15/2031
126408-HE-6	CSX CORP		06/28/2022	BARCLAYS CAPITAL INC		1,399,770	1,500,000	1,409,850	1,449,990	0	4,758	0	4,758	0	1,454,748	0	(54,978)	(54,978)	25,892	11/01/2026
12685J-AC-9	CABLE ONE INC		11/14/2022	MORGAN STANLEY & COMPANY		312,000	400,000	309,893	392,000	8,324	(24)	90,407	(82,107)	0	309,893	0	2,107	2,107	16,044	11/15/2030
131347-CK-0	CALPINE CORP		01/01/2022	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(390)	06/01/2026
131347-CR-5	CALPINE CORP		12/08/2022	JANE STREET EXECUTION SERVICES LLC		270,725	325,000	316,875	313,747	3,666	656	0	4,322	0	318,069	0	(47,344)	(47,344)	15,607	03/01/2031
136069-TY-7	CANADIAN IMPERIAL BANK OF COMMERCE	C	02/08/2022	KEY CAPITAL MARKETS		2,013,740	2,000,000	1,998,140	1,999,823	0	43	0	43	0	1,999,866	0	13,874	13,874	7,650	06/16/2022
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		12/01/2022	GOLDMAN		397,800	480,000	471,150	470,023	1,904	941	0	2,845	0	472,868	0	(75,068)	(75,068)	19,583	02/15/2029
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		40,503	50,000	50,000	49,544	456	0	0	456	0	50,000	0	(9,498)	(9,498)	2,008	04/01/2030
15135B-AR-2	CENTENE CORP		11/02/2022	BANC OF AMERICA/FIXED INCOME		87,604	95,000	94,202	94,387	0	77	0	77	0	94,465	0	(6,860)	(6,860)	3,578	12/15/2027
15135B-AV-3	CENTENE CORP		11/29/2022	GOLDMAN		153,481	180,000	180,000	180,000	0	0	0	0	0	180,000	0	(26,519)	(26,519)	7,864	02/15/2030
15135B-AW-1	CENTENE CORP		10/27/2022	Citigroup (SSB)		77,540	97,000	97,000	97,000	0	0	0	0	0	97,000	0	(19,460)	(19,460)	3,027	10/15/2030
153527-AN-6	CENTRAL GARDEN & PET CO		11/16/2022	MORGAN STANLEY & COMPANY		93,390	110,000	110,000	110,000	0	0	0	0	0	110,000	0	(16,610)	(16,610)	4,953	10/15/2030
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL		11/02/2022	WELLS FARGO SECURITIES LLC		153,638	170,000	148,048	167,577	0	252	19,781	(19,529)	0	148,048	0	5,590	5,590	7,285	05/01/2028
159864-AG-2	CHARLES RIVER LABORATORIES INTERNATIONAL		11/09/2022	JANE STREET EXECUTION SERVICES LLC		33,824	40,000	33,272	40,000	0	0	6,728	(6,728)	0	33,272	0	552	552	1,746	03/15/2029
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL		11/10/2022	MORGAN STANLEY & COMPANY		42,283	50,000	40,320	50,000	0	0	9,680	(9,680)	0	40,320	0	1,963	1,963	2,333	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
163851-AE-8	CHEMOURS CO		11/14/2022	BANC OF AMERICA/FIXED INCOME		50,463	55,000	42,067	43,010	0	518	0	518	0	43,528	0	6,935	6,935	1,486	05/15/2027
163851-AH-1	CHEMOURS CO		12/08/2022	JANE STREET EXECUTION SERVICES LLC		228,760	280,000	280,000	277,830	2,170	0	0	2,170	0	280,000	0	(51,240)	(51,240)	13,921	11/15/2029
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		12/08/2022	JANE STREET EXECUTION SERVICES LLC		129,962	140,000	141,750	141,541	0	(162)	0	(162)	0	141,380	0	(11,418)	(11,418)	7,543	10/01/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		12/08/2022	JANE STREET EXECUTION SERVICES LLC		177,220	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(22,780)	(22,780)	10,244	03/01/2031
171340-AH-5	CHURCH & DWIGHT CO INC		10/01/2022	Maturity @ 100.00		2,500,000	2,500,000	2,349,350	2,485,156	0	14,844	0	14,844	0	2,500,000	0	0	0	71,875	10/01/2022
172967-LM-1	CITIGROUP INC		07/25/2022	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	43,140	07/24/2023
17322Y-AC-4	CGCMT 2014-GC25 A3 - CMBS		03/01/2022	Paydown		119,306	119,306	120,492	119,598	0	(292)	0	(292)	0	119,306	0	0	0	1,263	10/11/2047
177376-AF-7	CITRIX SYSTEMS INC		09/30/2022	Call @ 100.00		1,400,000	1,400,000	1,390,900	1,392,369	0	611	0	611	0	1,392,980	0	7,020	7,020	49,922	03/01/2030
185899-AK-7	CLEVELAND-CLIFFS INC		11/29/2022	JANE STREET EXECUTION SERVICES LLC		118,764	135,000	132,638	134,543	0	(467)	1,919	(2,386)	0	132,157	0	(13,394)	(13,394)	7,805	03/01/2029
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		01/18/2022	Cantor Fitzgerald		203,250	200,000	109,942	109,942	0	0	0	0	0	109,942	0	93,308	93,308	2,469	05/01/2027
22788C-AA-3	CROWDSTRIKE HOLDINGS INC		11/14/2022	PERSHING DIV OF DLJ SEC LNDING		298,533	350,000	294,000	343,595	0	607	50,201	(49,595)	0	294,000	0	4,533	4,533	13,154	02/15/2029
233293-AR-0	DPL INC		11/18/2022	RBC CAPITAL MARKETS		283,500	300,000	276,095	300,283	0	(59)	24,129	(24,188)	0	276,095	0	7,405	7,405	17,222	07/01/2025
233331-BC-0	DTE ENERGY CO		06/08/2022	JP Morgan Securities LLC		935,550	1,000,000	996,380	997,201	0	146	0	146	0	997,347	0	(61,797)	(61,797)	16,528	06/15/2029
23918K-AT-5	DAVITA INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		223,064	310,000	311,938	301,475	10,249	(142)	0	10,107	0	311,582	0	(88,519)	(88,519)	14,564	02/15/2031
25245B-AB-3	DIAGEO INVESTMENT CORP		05/11/2022	Maturity @ 100.00		2,000,000	2,000,000	1,992,760	1,999,709	0	291	0	291	0	2,000,000	0	0	0	28,750	05/11/2022
25277L-AE-6	DIAMOND SPORTS GROUP LLC		01/21/2022	BARCLAYS CAPITAL INC		141,600	177,000	124,187	92,040	39,610	342	0	39,952	0	131,992	0	9,608	9,608	10,030	12/01/2026
25277L-AF-3	DIAMOND SPORTS GROUP LLC		11/14/2022	RBC CAPITAL MARKETS		57,600	320,000	62,880	160,000	0	1,922	99,042	(97,120)	0	62,880	0	(5,280)	(5,280)	21,548	08/15/2026
25470X-BD-6	DISH DBS CORP		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		130,952	200,000	120,835	182,000	17,658	1,876	78,842	(59,308)	0	122,692	0	8,260	8,260	9,994	06/01/2029
25755T-AL-4	DPABS 2019-1 A2 - RMBS		10/25/2022	Paydown		4,750	4,750	4,911	4,896	0	(146)	0	(146)	0	4,750	0	0	0	109	10/25/2049
25755T-AN-0	DPABS 2021-1 AI - RMBS		10/25/2022	Paydown		9,000	9,000	9,030	9,030	0	(30)	0	(30)	0	9,000	0	0	0	150	04/25/2051
25755T-AP-5	DPABS 2021-1 AII - RMBS		10/25/2022	Paydown		9,000	9,000	9,040	9,040	0	(40)	0	(40)	0	9,000	0	0	0	177	04/25/2051
267475-AD-3	DYCOM INDUSTRIES INC		12/08/2022	Various		235,851	275,000	275,000	275,000	0	0	0	0	0	275,000	0	(39,149)	(39,149)	14,239	04/15/2029
28414H-AE-3	ELANCO ANIMAL HEALTH INC		04/01/2022	Call @ 100.00		201,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	13,715	08/28/2023
28415L-AA-1	ELASTIC NV		11/22/2022	Various		243,045	300,000	237,000	296,814	3,425	(21)	63,218	(59,814)	0	237,000	0	6,045	6,045	17,153	07/15/2029
29275Y-AC-6	ENERSYS		11/15/2022	Various		353,750	400,000	353,000	397,581	0	270	44,852	(44,581)	0	353,000	0	750	750	16,139	12/15/2027
29362U-AC-8	ENTEGRIS INC		11/16/2022	MORGAN STANLEY & COMPANY		62,211	70,000	70,000	70,000	0	0	0	0	0	70,000	0	(7,789)	(7,789)	3,343	04/15/2028
30034W-AB-2	EVERGY INC		06/08/2022	KEY CAPITAL MARKETS		1,343,550	1,500,000	1,497,405	1,497,976	0	103	0	103	0	1,498,080	0	(154,530)	(154,530)	32,021	09/15/2029
30212P-AR-6	EXPEDIA GROUP INC		11/18/2022	Various		2,082,975	2,500,000	2,092,738	2,128,819	0	19,274	0	19,274	0	2,148,093	0	(65,118)	(65,118)	102,240	02/15/2030
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LTD	C	11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		165,080	180,000	179,550	179,663	0	47	0	47	0	179,710	0	(14,630)	(14,630)	9,608	09/15/2027
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LTD	C	12/08/2022	JANE STREET EXECUTION SERVICES LLC		85,130	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(14,870)	(14,870)	5,238	04/01/2031
303250-AF-1	FAIR ISAAC CORP		11/10/2022	MORGAN STANLEY & COMPANY		40,288	45,000	38,344	45,000	0	0	6,656	(6,656)	0	38,344	0	1,944	1,944	1,650	06/15/2028
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY INC		11/18/2022	Various		2,990,086	3,500,000	3,477,790	3,482,252	0	1,798	0	1,798	0	3,484,050	0	(493,963)	(493,963)	133,656	09/15/2029
36168Q-AP-9	GFL ENVIRONMENTAL INC	C	11/14/2022	BANC OF AMERICA/FIXED INCOME		68,397	80,000	80,000	79,250	750	0	0	750	0	80,000	0	(11,603)	(11,603)	4,433	08/15/2029
36192H-AA-2	GSMS 2012-ALOHA A - CMBS		04/12/2022	Paydown		1,000,000	1,000,000	1,014,964	999,629	0	371	0	371	0	1,000,000	0	0	0	11,837	04/12/2034
36250P-AC-9	GSMS 2015-GC32 A3 - CMBS		07/01/2022	Paydown		184,553	184,553	186,385	185,153	0	(599)	0	(599)	0	184,553	0	0	0	4,000	07/10/2048
36264P-AF-6	GSMBS 21PJ4 A6 - CMO/RMBS		12/01/2022	Paydown		53,436	53,436	50,171	0	0	3,265	0	3,265	0	53,436	0	0	0	332	09/25/2051
362925-AP-4	GSMBS 22PJ5 A9 - CMO/RMBS		12/01/2022	Paydown		156,240	156,240	152,156	0	0	4,084	0	4,084	0	156,240	0	0	0	1,298	10/25/2052
364760-AP-3	GAP INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		127,242	170,000	110,500	168,147	3,578	487	61,078	(57,014)	0	111,133	0	16,108	16,108	7,104	10/01/2029

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
366651-AG-2	GARTNER INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		100,058	115,000	115,575	115,542	0	(56)	0	(56)	0	115,485	0	(15,427)	(15,427)	3,833	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		62,460	62,460	62,011	0	0	449	0	449	0	62,460	0	0	0	486	08/26/2052
37185L-AJ-1	GENESIS ENERGY LP		11/09/2022	GOLDMAN		239,375	250,000	180,700	180,700	0	0	0	0	0	180,700	0	58,675	58,675	18,010	10/01/2025
37185L-AM-4	GENESIS ENERGY LP		11/16/2022	MORGAN STANLEY & COMPANY		53,538	55,000	55,000	55,000	0	0	0	0	0	55,000	0	(1,462)	(1,462)	5,903	01/15/2027
382550-BH-3	GOODYEAR TIRE & RUBBER CO		11/14/2022	BANC OF AMERICA/FIXED INCOME		15,665	15,000	15,000	15,000	0	0	0	0	0	15,000	0	665	665	1,370	05/31/2025
382550-BJ-9	GOODYEAR TIRE & RUBBER CO		12/08/2022	JANE STREET EXECUTION SERVICES LLC		248,492	285,000	285,000	285,000	0	0	0	0	0	285,000	0	(36,509)	(36,509)	16,708	04/30/2031
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC		11/02/2022	BANC OF AMERICA/FIXED INCOME		283,800	330,000	271,464	326,739	0	310	55,585	(55,275)	0	271,464	0	12,336	12,336	13,571	03/01/2029
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC		11/14/2022	BANC OF AMERICA/FIXED INCOME		8,400	10,000	8,253	10,000	0	0	1,747	(1,747)	0	8,253	0	147	147	372	02/01/2030
398905-AN-9	GROUP 1 AUTOMOTIVE INC		11/09/2022	BARCLAYS CAPITAL INC FIXED INC		364,500	450,000	362,345	448,313	3,483	(181)	89,270	(85,968)	0	362,345	0	2,156	2,156	22,450	08/15/2028
410345-AJ-1	HANESBRANDS INC		11/10/2022	FLOW TRADERS U.S. INSTITUTIONAL TRA		135,086	140,000	133,490	139,893	0	33	6,435	(6,403)	0	133,490	0	1,596	1,596	6,475	05/15/2024
421946-AL-8	HRTI LLC		07/22/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(986)	03/15/2030
421946-AM-6	HRTI LLC		07/22/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,000)	03/15/2031
428040-DA-4	HERTZ CORP		12/01/2022	GOLDMAN		17,650	20,000	17,237	0	0	28	0	28	0	17,265	0	385	385	473	12/01/2026
431571-AE-8	HILLENBRAND INC		11/15/2022	Various		324,000	400,000	309,000	395,313	0	322	86,636	(86,313)	0	309,000	0	15,000	15,000	18,167	03/01/2031
436440-AP-6	HOLOGIC INC		11/28/2022	Citigroup (SSB)		284,213	330,000	325,050	325,428	0	526	0	526	0	325,953	0	(41,741)	(41,741)	13,853	02/15/2029
437076-BT-8	HOME DEPOT INC		06/30/2022	JP Morgan Securities LLC		715,928	750,000	748,050	748,836	0	96	0	96	0	748,932	0	(33,005)	(33,005)	16,975	09/14/2027
44055P-AA-4	HORIZON THERAPEUTICS USA INC		11/14/2022	JEFFERIES PARTNERS OPPORTUNITY		193,012	200,000	187,380	201,230	0	(145)	13,705	(13,850)	0	187,380	0	5,632	5,632	14,208	08/01/2027
44157T-AA-3	HOUGHTON MIFFLIN HARCOURT PUBLISHERS INC		04/07/2022	Call @ 100.00		365,750	350,000	336,000	337,511	0	341	0	341	0	337,853	0	12,147	12,147	36,050	02/15/2025
44644A-AB-3	HUNTINGTON NATIONAL BANK		02/16/2022	TORONTO DOMINION SECS USA INC		2,516,775	2,500,000	2,494,050	2,499,253	0	155	0	155	0	2,499,408	0	17,367	17,367	32,813	08/07/2022
448579-AE-2	HYATT HOTELS CORP		10/28/2022	Call @ 100.00		3,500,000	3,500,000	3,226,125	3,325,362	0	49,903	0	49,903	0	3,375,265	0	124,735	124,735	151,922	07/15/2023
451102-BT-3	ICAHN ENTERPRISES LP		12/08/2022	JANE STREET EXECUTION SERVICES LLC		147,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	(3,000)	(3,000)	10,078	05/15/2026
451102-BW-6	ICAHN ENTERPRISES LP		11/22/2022	Citigroup (SSB)		387,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(13,000)	(13,000)	22,694	09/15/2024
451102-BZ-9	ICAHN ENTERPRISES LP		11/16/2022	MORGAN STANLEY & COMPANY		41,713	45,000	45,000	45,000	0	0	0	0	0	45,000	0	(3,287)	(3,287)	2,382	05/15/2027
458140-AM-2	INTEL CORP		12/15/2022	Maturity @ 100.00		2,500,000	2,500,000	2,499,095	2,499,907	0	93	0	93	0	2,500,000	0	0	0	67,500	12/15/2022
458665-AS-5	INTERFACE INC		11/10/2022	WELLS FARGO SECURITIES LLC		7,997	10,000	8,469	10,000	0	0	1,531	(1,531)	0	8,469	0	(472)	(472)	526	12/01/2028
46284V-AF-8	IRON MOUNTAIN INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		61,151	70,000	70,000	70,000	0	0	0	0	0	70,000	0	(8,849)	(8,849)	3,991	09/15/2029
46284V-AN-1	IRON MOUNTAIN INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		84,190	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(15,810)	(15,810)	5,638	02/15/2031
466313-AG-8	JABIL INC		05/31/2022	Call @ 100.00		605,269	600,000	599,952	600,011	0	(6)	0	(6)	0	600,004	0	(4)	(4)	25,322	09/15/2022
46637W-AD-5	JPMCC 2012-CIBX A4 - CMBS		04/18/2022	Paydown		166,361	166,361	169,688	166,316	0	46	0	46	0	166,361	0	0	0	1,667	06/16/2045
46655K-BV-7	JPMMT 226 12A - CMO/RMBS		12/25/2022	Paydown		88,747	88,747	87,987	0	0	760	0	760	0	88,747	0	0	0	818	11/25/2052
46655N-CS-7	JPMMT 227 24A - CMO/RMBS		12/01/2022	Paydown		78,064	78,064	76,216	0	0	1,848	0	1,848	0	78,064	0	0	0	759	12/25/2052
46655V-BD-3	JPMMT 228 A12 - CMO/RMBS		12/25/2022	Paydown		196,797	196,797	196,281	0	0	515	0	515	0	196,797	0	0	0	1,893	01/25/2053
47232M-AF-9	JEFFERIES FINANCE LLC		11/15/2022	GOLDMAN		274,365	350,000	258,125	351,665	0	(163)	93,378	(93,540)	0	258,125	0	16,240	16,240	22,556	08/15/2028
48123V-AF-9	ZIFF DAVIS INC		11/10/2022	MARKETAXESS CORPORATION		148,057	174,000	142,195	174,000	0	0	31,805	(31,805)	0	142,195	0	5,862	5,862	8,718	10/15/2030
500605-AH-3	KOPPERS INC		11/18/2022	Various		279,808	300,000	268,500	293,572	0	1,419	26,491	(25,072)	0	268,500	0	11,308	11,308	22,677	02/15/2025

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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
513075-BR-1	LAMAR MEDIA CORP		11/29/2022	Various		310,083	350,000	305,730	350,875	3,766	(517)	48,394	(45,145)	0	305,730	0	4,353	4,353	17,806	02/15/2028
527298-BT-9	LEVEL 3 FINANCING INC		11/16/2022	MORGAN STANLEY & COMPANY		164,639	225,000	225,225	213,750	11,453	(21)	0	11,432	0	225,182	0	(60,543)	(60,543)	11,320	07/15/2029
52736R-BJ-0	LEVI STRAUSS & CO		11/10/2022	GOLDMAN		110,950	140,000	109,200	139,864	0	10	30,674	(30,664)	0	109,200	0	1,750	1,750	5,907	03/01/2031
539830-BE-8	LOCKHEED MARTIN CORP		05/11/2022	Call @ 100.00		4,000,000	4,000,000	3,822,060	3,910,002	0	9,625	0	9,625	0	3,919,627	0	80,373	80,373	80,556	03/01/2025
546347-AM-7	LOUISIANA-PACIFIC CORP		11/10/2022	STIFEL NICOLAUS & COMPANY		518,375	650,000	504,355	645,057	0	450	141,152	(140,702)	0	504,355	0	14,020	14,020	27,490	03/15/2029
55354G-AH-3	MSCI INC		11/10/2022	Citigroup (SSB)		39,615	45,000	38,867	45,000	0	0	6,134	(6,134)	0	38,867	0	748	748	1,800	11/15/2029
55354G-AM-2	MSCI INC		11/10/2022	Citigroup (SSB)		41,009	50,000	40,115	50,000	0	0	9,885	(9,885)	0	40,115	0	894	894	1,883	11/01/2031
571748-AX-0	MARSH & MCLENNAN COMPANIES INC		11/18/2022	Various		3,134,786	3,235,000	3,353,304	3,274,639	0	(11,457)	0	(11,457)	0	3,263,182	0	(128,396)	(128,396)	134,612	03/10/2025
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II		11/18/2022	Various		4,796,423	5,000,000	4,922,650	4,964,231	0	10,059	0	10,059	0	4,974,290	0	(177,867)	(177,867)	199,535	01/11/2025
57665R-AL-0	MATCH GROUP HOLDINGS II LLC		11/02/2022	JEFFERIES PARTNERS OPPORTUNITY		83,000	100,000	82,125	100,000	0	0	17,875	(17,875)	0	82,125	0	875	875	5,191	08/01/2030
57665R-AN-6	MATCH GROUP HOLDINGS II LLC		11/10/2022	FLOW TRADERS U.S. INSTITUTIONAL TRA		146,537	165,000	141,075	165,157	0	(16)	24,066	(24,082)	0	141,075	0	5,462	5,462	7,292	06/01/2028
57667J-AA-0	MATCH GROUP HOLDINGS II LLC		11/09/2022	MIZUHO SECURITIES USA/FIXED INCOME		38,375	50,000	37,750	48,563	1,438	0	12,250	(10,813)	0	37,750	0	625	625	2,019	10/01/2031
579780-AL-1	MCCORMICK & COMPANY INC		03/17/2022	TORONTO DOMINION SECS USA INC		1,505,535	1,500,000	1,499,850	1,499,987	0	5	0	5	0	1,499,991	0	5,544	5,544	24,300	08/15/2022
588056-AW-1	MERCER INTERNATIONAL INC	C	11/03/2022	Citigroup (SSB)		390,600	420,000	319,137	334,105	0	8,120	0	8,120	0	342,225	0	48,375	48,375	30,094	01/15/2026
588056-BB-6	MERCER INTERNATIONAL INC	C	11/04/2022	SUMRIDGE PARTNERS LLC		73,350	90,000	72,225	90,000	0	0	17,775	(17,775)	0	72,225	0	1,125	1,125	5,855	02/01/2029
59833C-AB-8	MIDWEST CONNECTOR CAPITAL COMPANY LLC		04/01/2022	Maturity @ 100.00		625,000	625,000	625,332	625,018	0	(18)	0	(18)	0	625,000	0	0	0	11,328	04/01/2022
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		12/20/2022	Paydown		2,747	2,747	2,733	0	0	14	0	14	0	2,747	0	0	0	45	06/20/2027
608190-AJ-3	MOHAWK INDUSTRIES INC		11/01/2022	Call @ 100.00		2,400,000	2,400,000	2,439,338	2,405,614	0	(6,362)	0	(6,362)	0	2,399,252	0	748	748	115,500	02/01/2023
60855R-AJ-9	MOLINA HEALTHCARE INC		11/15/2022	Various		406,874	450,000	406,125	450,000	0	0	43,875	(43,875)	0	406,125	0	749	749	18,156	06/15/2028
60855R-AL-4	MOLINA HEALTHCARE INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		82,819	100,000	81,914	100,000	0	0	18,086	(18,086)	0	81,914	0	905	905	3,875	05/15/2032
61763M-AE-0	MSBAM 2014-C16 A4 - CMBS		12/01/2022	Paydown		620,676	620,676	626,849	621,573	0	(898)	0	(898)	0	620,676	0	0	0	12,771	06/17/2047
61763X-AD-8	MSBAM 2014-C18 A3 - CMBS		08/01/2022	Paydown		52,197	52,197	57,245	54,265	0	(2,068)	0	(2,068)	0	52,197	0	0	0	454	10/18/2047
61764P-BT-8	MSBAM 2014-C19 A3 - CMBS		01/01/2022	Paydown		61,685	61,685	62,297	61,830	0	(145)	0	(145)	0	61,685	0	0	0	167	12/17/2047
626717-AM-4	MURPHY OIL CORP		11/10/2022	MARKETAXESS CORPORATION		176,504	180,000	168,253	175,130	0	521	7,397	(6,876)	0	168,253	0	8,251	8,251	10,105	12/01/2027
626717-AN-2	MURPHY OIL CORP		11/14/2022	MORGAN STANLEY & COMPANY		347,375	350,000	330,750	342,768	0	680	12,698	(12,018)	0	330,750	0	16,625	16,625	29,812	07/15/2028
62886E-AV-0	NCR CORP		11/16/2022	MORGAN STANLEY & COMPANY		68,550	70,000	70,000	70,000	0	0	0	0	0	70,000	0	(1,450)	(1,450)	5,205	09/01/2029
62886E-BA-5	NCR CORP		11/14/2022	BANC OF AMERICA/FIXED INCOME		75,839	90,000	90,000	90,000	0	0	0	0	0	90,000	0	(14,161)	(14,161)	5,010	04/15/2029
629377-CC-4	NRG ENERGY INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		132,467	131,000	130,731	130,846	0	23	0	23	0	130,869	0	1,598	1,598	11,596	01/15/2027
629377-CH-3	NRG ENERGY INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		68,291	75,000	75,000	75,000	0	0	0	0	0	75,000	0	(6,710)	(6,710)	3,620	06/15/2029
629377-CS-9	NRG ENERGY INC		11/16/2022	MORGAN STANLEY & COMPANY		112,946	140,000	140,000	137,200	2,800	0	0	2,800	0	140,000	0	(27,054)	(27,054)	6,706	02/15/2032
63938C-AK-4	NAVIENT CORP		11/07/2022	Various		551,100	660,000	539,801	571,992	0	2,036	34,227	(32,191)	0	539,801	0	11,299	11,299	37,950	03/15/2027
63938C-AL-2	NAVIENT CORPORATION		11/10/2022	BARCLAYS CAPITAL INC FIXED INC		478,500	600,000	458,303	598,500	1,503	0	141,699	(140,197)	0	458,303	0	20,197	20,197	34,125	03/15/2028
64110L-AN-6	NETFLIX INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		91,675	95,000	93,575	94,033	0	158	0	158	0	94,191	0	(2,516)	(2,516)	2,090	11/15/2026
64110L-AS-5	NETFLIX INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		57,409	60,000	59,475	59,613	0	47	0	47	0	59,660	0	(2,251)	(2,251)	3,177	04/15/2028
65409Q-BH-4	NIELSEN FINANCE LLC		09/01/2022	Adjustment		216,281	225,000	225,450	221,342	4,097	(38)	0	4,059	0	225,400	0	(9,119)	(9,119)	25,116	07/15/2029
65478N-AD-7	NAROT 2018-C A3 - ABS		06/15/2022	Paydown		28,354	28,354	28,348	28,353	0	0	0	0	0	28,354	0	0	0	225	06/15/2023
67103H-AF-4	O'REILLY AUTOMOTIVE INC		11/18/2022	Various		3,292,369	3,500,000	3,494,400	3,496,722	0	466	0	466	0	3,497,188	0	(204,819)	(204,819)	152,950	09/01/2027

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
67448E-AG-3	OBX 22INV4 A7 - CMO/RMBS		12/25/2022	Paydown		74,737	74,737	72,506	0	0	2,230	0	2,230	0	74,737	0	0	0	863	06/25/2052
67448J-AG-2	OBX 22INV5 A7 - CMO/RMBS		12/01/2022	Paydown		4,256	4,256	3,974	0	0	282	0	282	0	4,256	0	0	0	14	10/25/2052
680665-AK-2	OLIN CORP		11/15/2022	Various		407,669	450,000	373,500	388,342	0	831	15,673	(14,842)	0	373,500	0	34,169	34,169	29,083	02/01/2030
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	C	11/14/2022	BANC OF AMERICA/FIXED INCOME		67,758	75,000	75,188	75,178	0	(23)	0	(23)	0	75,155	0	(7,397)	(7,397)	3,399	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	C	11/29/2022	BANC OF AMERICA/FIXED INCOME		90,039	100,000	100,550	100,428	0	(58)	0	(58)	0	100,370	0	(10,331)	(10,331)	4,569	01/15/2028
682691-AA-8	ONEMAIN FINANCE CORP		11/16/2022	MORGAN STANLEY & COMPANY		191,540	250,000	249,000	245,845	3,199	82	0	3,281	0	249,126	0	(57,586)	(57,586)	11,750	09/15/2030
683715-AC-0	OPEN TEXT CORP	C	11/10/2022	MORGAN STANLEY & COMPANY		125,505	150,000	124,053	150,594	0	(66)	26,475	(26,541)	0	124,053	0	1,452	1,452	7,266	02/15/2028
683715-AD-8	OPEN TEXT CORP	C	11/22/2022	FLOW TRADERS U.S. INSTITUTIONAL TRA		108,000	135,000	103,981	135,000	0	0	31,019	(31,019)	0	103,981	0	4,019	4,019	5,246	12/01/2029
683720-AA-4	OPEN TEXT HOLDINGS INC		11/10/2022	MORGAN STANLEY & COMPANY		78,099	100,000	79,861	100,000	0	0	20,139	(20,139)	0	79,861	0	(1,762)	(1,762)	5,156	02/15/2030
683720-AC-0	OPEN TEXT HOLDINGS INC		11/14/2022	US BANCORP INVESTMENTS INC.		149,500	200,000	151,868	200,000	0	0	48,132	(48,132)	0	151,868	0	(2,368)	(2,368)	8,067	12/01/2031
68389X-AP-0	ORACLE CORP		10/15/2022	Maturity @ 100.00		2,000,000	2,000,000	1,842,680	1,984,045	0	15,955	0	15,955	0	2,000,000	0	0	0	50,000	10/15/2022
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		312,846	380,000	380,475	380,426	0	(47)	0	(47)	0	380,379	0	(67,533)	(67,533)	21,847	01/15/2029
693656-AC-4	PVH CORP		11/09/2022	JP Morgan Securities LLC		285,108	300,000	287,654	299,204	0	402	11,710	(11,307)	0	287,896	0	(2,788)	(2,788)	18,654	07/10/2025
69370C-AB-6	PTC INC		11/10/2022	MORGAN STANLEY & COMPANY		28,914	30,000	27,937	30,000	0	0	2,063	(2,063)	0	27,937	0	976	976	1,359	02/15/2025
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		139,970	160,000	160,200	158,800	1,396	(20)	0	1,375	0	160,175	0	(20,206)	(20,206)	8,128	10/15/2028
700677-AR-8	PARK-OHIO INDUSTRIES INC		11/09/2022	SUMRIDGE PARTNERS LLC		414,000	575,000	431,250	466,936	0	(2,500)	33,187	(35,686)	0	431,250	0	(17,250)	(17,250)	41,162	04/15/2027
70109H-AK-1	PARKER-HANNIFIN CORP		09/15/2022	Maturity @ 100.00		1,000,000	1,000,000	1,008,780	1,000,805	0	(805)	0	(805)	0	1,000,000	0	0	0	35,000	09/15/2022
703343-AC-7	PATRICK INDUSTRIES INC		11/03/2022	JEFFERIES PARTNERS OPPORTUNITY		82,800	90,000	81,931	90,000	0	0	8,069	(8,069)	0	81,931	0	869	869	7,106	10/15/2027
714264-AH-1	PERNOD RICARD SA	C	03/29/2022	TORONTO DOMINION SECS USA INC		2,015,100	2,000,000	2,033,380	2,002,132	0	(970)	0	(970)	0	2,001,162	0	13,938	13,938	60,208	07/15/2022
718546-AC-8	PHILLIPS 66		04/01/2022	Maturity @ 100.00		1,100,000	1,100,000	1,154,487	1,102,047	0	(2,047)	0	(2,047)	0	1,100,000	0	0	0	23,650	04/01/2022
718549-AD-0	PHILLIPS 66 PARTNERS LP		05/05/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(500)	10/01/2026
731572-AA-1	RALPH LAUREN CORP		02/09/2022	KEY CAPITAL MARKETS		225,788	225,000	224,730	224,939	0	15	0	15	0	224,954	0	833	833	595	06/15/2022
737446-AM-6	POST HOLDINGS INC		11/14/2022	Various		201,193	200,000	201,500	200,893	0	(67)	0	(67)	0	200,826	0	(3,370)	(3,370)	12,671	03/01/2027
74112B-AM-7	PRESTIGE BRANDS INC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		420,650	500,000	493,750	485,000	9,055	509	0	9,564	0	494,564	0	(73,914)	(73,914)	22,448	04/01/2031
744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO		06/02/2022	JP Morgan Securities LLC		2,998,680	3,000,000	2,993,550	2,995,587	0	262	0	262	0	2,995,849	0	2,831	2,831	52,725	06/15/2028
747262-AY-9	QVC INC		11/21/2022	SUMRIDGE PARTNERS LLC		609,875	850,000	636,498	758,644	0	3,093	125,239	(122,146)	0	636,498	0	(26,623)	(26,623)	51,366	02/15/2027
75524R-AA-7	CITIZENS FINANCIAL GROUP INC		09/28/2022	Maturity @ 100.00		992,000	992,000	1,035,410	997,744	0	(5,744)	0	(5,744)	0	992,000	0	0	0	41,168	09/28/2022
75606D-AQ-4	ANYWHERE REAL ESTATE GROUP LLC		11/30/2022	BARCLAYS CAPITAL INC FIXED INC		69,825	95,000	95,000	0	0	0	0	0	0	95,000	0	(25,175)	(25,175)	4,461	04/15/2030
76117W-AC-3	RESOLUTE FOREST PRODUCTS INC	C	11/09/2022	GOLDMAN		354,600	360,000	350,100	360,016	0	(3)	9,913	(9,916)	0	350,100	0	4,500	4,500	21,109	03/01/2026
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		434,660	495,000	494,900	481,388	13,513	15	0	13,527	0	494,915	0	(60,255)	(60,255)	22,935	10/15/2027
78466C-AC-0	SS&C TECHNOLOGIES INC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		415,164	435,000	435,000	435,000	0	0	0	0	0	435,000	0	(19,836)	(19,836)	28,710	09/30/2027
785712-AG-5	SABLE INTERNATIONAL FINANCE LTD	C	11/22/2022	JEFFERIES PARTNERS OPPORTUNITY		181,516	200,000	174,750	198,823	0	137	24,209	(24,073)	0	174,750	0	6,766	6,766	15,908	09/07/2027
80281L-AF-2	SANTANDER UK GROUP HOLDINGS PLC	C	01/10/2022	Call @ 100.00		2,000,000	2,000,000	1,958,960	1,989,722	0	238	0	238	0	1,989,960	0	10,040	10,040	35,710	01/10/2023
80286F-AB-9	SDART 2022-4 A2 - ABS		12/15/2022	Paydown		181,361	181,361	181,354	0	0	7	0	7	0	181,361	0	0	0	2,958	07/15/2025
80685X-AB-7	SCHLUMBERGER FINANCE CANADA LTD	C	10/20/2022	Call @ 100.00		2,300,000	2,300,000	2,209,242	2,278,705	0	19,250	0	19,250	0	2,297,954	0	2,046	2,046	55,871	11/20/2022

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										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
81211K-AW-0	SEALED AIR CORP		11/09/2022	BANC OF AMERICA/FIXED INCOME		245,625	250,000	241,473	250,178	0	(43)	8,662	(8,706)	0	241,473	0	4,153	4,153	12,207	12/01/2024
81211K-AY-6	SEALED AIR CORP		11/14/2022	JANE STREET EXECUTION SERVICES LLC		39,789	45,000	38,941	45,000	0	0	6,059	(6,059)	0	38,941	0	849	849	1,725	12/01/2027
817565-CD-4	SERVICE CORPORATION INTERNATIONAL		11/29/2022	GOLDMAN		46,847	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(3,153)	(3,153)	2,223	12/15/2027
81761T-AA-3	SERV 2020-1 A21 - RMBS		10/30/2022	Paydown		17,000	17,000	17,279	17,273	0	(273)	0	(273)	0	17,000	0	0	0	302	01/30/2051
83546D-AJ-7	SONIC 2020-1 A22 - RMBS		12/20/2022	Paydown		8,000	8,000	8,000	8,000	0	0	0	0	0	8,000	0	0	0	188	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - RMBS		12/20/2022	Paydown		10,000	10,000	10,038	10,038	0	(38)	0	(38)	0	10,000	0	0	0	119	08/21/2051
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		12/20/2022	Paydown		10,000	10,000	10,061	10,058	0	(58)	0	(58)	0	10,000	0	0	0	143	08/21/2051
845437-BP-6	SOUTHWESTERN ELECTRIC POWER CO		06/07/2022	KEY CAPITAL MARKETS		709,883	750,000	749,220	749,617	0	33	0	33	0	749,650	0	(39,767)	(39,767)	14,208	10/01/2026
85172F-AL-3	ONEMAIN FINANCE CORP		11/09/2022	US BANCORP INVESTMENTS INC.		199,500	200,000	197,500	199,266	0	525	0	525	0	199,791	0	(291)	(291)	13,094	03/15/2023
85172F-AP-4	ONEMAIN FINANCE CORP		12/08/2022	JANE STREET EXECUTION SERVICES LLC		294,600	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(5,400)	(5,400)	22,816	03/15/2024
85172F-AR-0	ONEMAIN FINANCE CORP		11/14/2022	BANC OF AMERICA/FIXED INCOME		54,748	65,000	60,775	60,735	0	(28)	0	(28)	0	60,708	0	(5,959)	(5,959)	1,757	11/15/2029
855244-AW-9	STARBUCKS CORP		11/18/2022	Various		1,503,419	1,800,000	1,815,890	1,815,336	0	(1,584)	0	(1,584)	0	1,813,751	0	(310,333)	(310,333)	47,925	03/12/2030
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		273,123	273,123	273,123	273,123	0	0	0	0	0	273,123	0	0	0	13,509	12/15/2031
86960B-AX-0	SVENSKA HANDELSBANKEN AB	C	11/18/2022	Various		3,959,532	4,000,000	4,016,320	4,006,611	0	(3,023)	0	(3,023)	0	4,003,588	0	(44,056)	(44,056)	155,133	11/20/2023
87133L-AA-8	SYLVAMO CORP		11/10/2022	MILLENNIUM ADVISORS LLC		93,736	100,000	85,337	100,000	0	0	14,663	(14,663)	0	85,337	0	8,399	8,399	8,400	09/01/2029
872540-AQ-2	TJX COMPANIES INC		11/18/2022	Various		4,142,600	4,500,000	4,172,215	4,314,146	0	32,612	0	32,612	0	4,346,757	0	(204,158)	(204,158)	118,969	09/15/2026
87342R-AH-7	BELL 2021-1 A22 - RMBS		11/25/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	143	08/25/2051
87342R-AJ-3	BELL 2021-1 A23 - RMBS		11/25/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	159	08/25/2051
87422V-AA-6	TALEN ENERGY SUPPLY LLC		04/04/2022	GOLDMAN		49,950	180,000	41,400	71,626	0	0	30,226	(30,226)	0	41,400	0	8,550	8,550	4,063	06/01/2025
87901J-AJ-4	TEGNA INC		11/29/2022	BARCLAYS CAPITAL INC FIXED INC		319,600	340,000	340,425	340,353	0	(46)	0	(46)	0	340,307	0	(20,707)	(20,707)	19,045	03/15/2028
88033G-DE-7	TENET HEALTHCARE CORP		02/23/2022	Call @ 100.00		52,187	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	3,666	04/01/2025
885160-AA-9	THOR INDUSTRIES INC		11/10/2022	NATL FINANCIAL SERVICES CORP (NFS)		78,720	100,000	74,124	99,000	1,000	0	25,876	(24,876)	0	74,124	0	4,596	4,596	4,344	10/15/2029
893647-BL-0	TRANSDIGM INC		11/18/2022	Various		513,208	550,000	479,985	472,693	0	(4,577)	0	(4,577)	0	468,117	0	45,091	45,091	30,642	11/15/2027
893647-BP-1	TRANSDIGM INC		11/18/2022	JEFFERIES PARTNERS OPPORTUNITY		87,128	100,000	93,497	98,868	0	(1,487)	4,739	(6,226)	0	92,642	0	(5,514)	(5,514)	6,257	01/15/2029
90184L-AG-7	TWITTER INC		11/30/2022	Call @ 100.00		404,000	400,000	375,090	400,175	0	(20)	25,065	(25,085)	0	375,090	0	24,910	24,910	18,854	12/15/2027
90269P-AA-9	UBSBM 2012-WRM A - CMBS		06/01/2022	Paydown		484,155	484,155	493,806	484,238	0	(83)	0	(83)	0	484,155	0	0	0	8,867	06/12/2030
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		90,951	105,000	105,000	105,000	0	0	0	0	0	105,000	0	(14,049)	(14,049)	5,612	07/15/2030
918307-AE-9	UWM 21INV4 A4 - CMO/RMBS		12/01/2022	Paydown		10,615	10,615	9,185	0	0	1,430	0	1,430	0	10,615	0	0	0	36	12/26/2051
91831A-AC-5	BAUSCH HEALTH COMPANIES INC	C	05/16/2022	Call @ 100.00		329,328	326,000	321,110	306,714	0	(3,158)	0	(3,158)	0	303,556	0	22,444	22,444	15,032	04/15/2025
91913Y-AS-9	VALERO ENERGY CORP		09/13/2022	Various		2,397,750	2,500,000	2,485,200	2,494,680	0	1,103	0	1,103	0	2,495,783	0	(98,033)	(98,033)	165,743	03/15/2025
928377-AC-4	VISTA OUTDOOR INC		12/08/2022	JANE STREET EXECUTION SERVICES LLC		241,763	315,000	222,505	313,300	0	636	90,946	(90,310)	0	222,990	0	18,772	18,772	17,601	03/15/2029
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		11/14/2022	BANC OF AMERICA/FIXED INCOME		174,110	200,000	201,250	200,326	862	(123)	0	740	0	201,066	0	(26,956)	(26,956)	9,115	05/01/2029
92857W-BH-2	VODAFONE GROUP PLC	C	11/18/2022	Various		3,456,234	3,500,000	3,488,468	3,495,598	0	1,859	0	1,859	0	3,497,457	0	(41,223)	(41,223)	175,729	01/16/2024
92930R-BB-7	WFRBS 2012-C9 A3 - CMBS		08/17/2022	Paydown		2,986,711	2,986,711	3,052,654	2,989,135	0	(2,423)	0	(2,423)	0	2,986,711	0	0	0	44,919	11/17/2045
92936Y-AC-5	WFRBS 2012-C8 A3 - CMBS		06/17/2022	Paydown		1,747,540	1,747,540	1,782,426	1,747,354	0	186	0	186	0	1,747,540	0	0	0	16,585	08/17/2045
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS		12/01/2022	Paydown		216,316	216,316	218,466	216,503	0	(188)	0	(188)	0	216,316	0	0	0	3,879	09/17/2046
949746-SK-8	WELLS FARGO & CO		01/24/2022	Call @ 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	15,345	01/24/2023
94989K-AU-7	WFCM 2015-C29 A3 - CMBS		10/01/2022	Paydown		646,205	646,205	660,847	651,854	0	(5,649)	0	(5,649)	0	646,205	0	0	0	12,901	06/17/2048
94989M-AD-1	WFCM 2015-NXS2 A4 - CMBS		11/18/2022	Various		3,790,666	4,000,000	4,039,836	4,011,069	0	(4,183)	0	(4,183)	0	4,006,886	0	(216,220)	(216,220)	134,867	07/17/2058
94989T-AY-0	WFCM 2015-LC22 A3 - CMBS		11/01/2022	Paydown		221,683	221,683	223,889	222,514	0	(830)	0	(830)	0	221,683	0	0	0	6,405	09/17/2058

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
95000F-AS-5	WFCM 2016-C35 A3 - CMBS		08/01/2022	Paydown		81,210	81,210	82,015	81,550	0	(341)	0	(341)	0	81,210	0	0	0	979	07/17/2048
95000L-AY-9	WFCM 2016-C33 A3 - CMBS		12/01/2022	Paydown		278,783	278,783	280,390	279,264	0	(481)	0	(481)	0	278,783	0	0	0	5,175	03/17/2059
95001N-AX-6	WFCM 2018-C45 A3 - CMBS		12/01/2022	Paydown		204,745	204,745	206,777	206,021	0	(1,276)	0	(1,276)	0	204,745	0	0	0	3,520	06/15/2051
95003N-AD-8	WFMBS 22INV1 A4 - CMO/RMBS		12/25/2022	Paydown		116,774	116,774	111,060	0	0	5,714	0	5,714	0	116,774	0	0	0	1,030	03/25/2052
95058X-AK-4	WEN 211 A2 - RMBS		12/15/2022	Paydown		10,000	10,000	10,035	10,050	0	(50)	0	(50)	0	10,000	0	0	0	148	06/15/2051
95058X-AL-2	WEN 211 A2I - RMBS		12/15/2022	Paydown		10,000	10,000	10,049	10,047	0	(47)	0	(47)	0	10,000	0	0	0	173	06/15/2051
95058X-AM-0	WEN 2022-1 A21 - RMBS		12/15/2022	Paydown		2,250	2,250	2,250	0	0	0	0	0	0	2,250	0	0	0	55	03/15/2052
96332H-CE-7	WHIRLPOOL CORP		06/01/2022	Maturity @ 100.00		700,000	700,000	699,912	700,000	0	0	0	0	0	700,000	0	0	0	16,450	06/01/2022
978097-AG-8	WOLVERINE WORLD WIDE INC		11/22/2022	PERSHING DIV OF DLJ SEC LNDING		160,726	225,000	171,644	218,761	4,319	392	51,828	(47,117)	0	171,644	0	(10,918)	(10,918)	11,225	08/15/2029
988498-AP-6	YUM! BRANDS INC		11/14/2022	BANC OF AMERICA/FIXED INCOME		61,325	70,000	70,000	70,000	0	0	0	0	0	70,000	0	(8,675)	(8,675)	3,642	01/31/2032
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						139,193,566	148,011,069	142,945,400	144,445,582	193,637	150,182	2,678,906	(2,335,087)	0	143,450,674	0	(4,318,185)	(4,318,185)	5,256,783	XXX
00076V-AY-6	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		01/01/2022	Various		0	0	0	1	0	(1)	0	(1)	0	0	0	0	0	0	12/20/2029
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		12/30/2022	Redemption @ 100.00		2,500	2,500	2,458	2,445	13	5	0	18	0	2,463	0	37	37	65	12/21/2028
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/01/2022	Various		0	0	0	(299)	299	0	0	299	0	0	0	0	0	0	12/21/2028
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/16/2022	Various		380,597	380,597	380,597	378,694	1,903	0	0	1,903	0	380,597	0	0	0	0	12/21/2028
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B		10/19/2022	Redemption @ 100.00		250	250	244	0	0	0	0	0	0	245	0	5	5	0	05/17/2029
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT		12/30/2022	Redemption @ 100.00		3,719	3,719	3,682	3,683	0	4	0	4	0	3,687	0	32	32	110	03/03/2028
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		09/30/2022	Redemption @ 100.00		3,000	3,000	2,922	2,398	292	5	0	297	0	2,945	0	55	55	26	07/10/2028
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B		12/02/2022	Redemption @ 100.00		39,137	39,137	37,767	0	0	73	0	73	0	37,840	0	1,297	1,297	622	05/13/2029
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL		12/30/2022	Redemption @ 100.00		1,752	1,752	1,739	1,739	0	2	0	2	0	1,741	0	11	11	64	02/15/2027
00488Y-AB-2	ACPRODUCTS HOLDINGS, INC. - INITIAL TERM		09/30/2022	Redemption @ 100.00		1,504	1,504	1,487	1,480	7	1	0	8	0	1,488	0	15	15	40	05/17/2028
00847Y-AC-6	AGILITI HEALTH, INC. - INITIAL TERM LOAN		09/30/2022	Redemption @ 100.00		1,546	1,546	1,508	0	0	3	0	3	0	1,510	0	36	36	11	01/04/2026
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER		12/30/2022	Redemption @ 100.00		2,050	2,050	2,047	2,046	2	0	0	2	0	2,048	0	2	2	62	11/05/2027
03852J-AL-5	ARAMARK INTERMEDIATE HOLDCO CORPORATION		05/01/2022	Direct		197,333	200,000	196,988	196,988	35	310	0	345	0	197,333	0	0	0	1,116	03/11/2025
04009D-AB-0	ARETEC GROUP, INC. (FKA RCS CAPITAL CORP		12/30/2022	Redemption @ 100.00		3,093	3,093	3,085	0	0	1	0	1	0	3,086	0	7	7	82	10/01/2025
04349H-AK-0	ASCEND LEARNING, LLC - TL		12/30/2022	Redemption @ 100.00		3,050	3,050	3,035	3,035	0	1	0	1	0	3,036	0	14	14	80	12/11/2028
04621H-AT-0	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN		12/30/2022	Redemption @ 100.00		750	750	748	0	0	0	0	0	0	748	0	2	2	21	02/12/2027
04649V-AW-0	ASURION, LLC - NEW B-7 TERM LOAN		12/30/2022	Redemption @ 100.00		2,584	2,584	2,555	12	51	(59)	0	(7)	0	2,560	0	24	24	60	11/03/2024
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B		09/30/2022	Redemption @ 100.00		727	727	723	0	0	0	0	0	0	724	0	3	3	20	02/15/2029
04761P-AF-2	SIMPLY GOOD FOODS USA, INC.		11/23/2022	Redemption @ 100.00		14,600	14,600	14,600	0	0	0	0	0	0	14,600	0	0	0	114	07/07/2024
05350N-AL-8	AVANTOR FUNDING, INC. - INCREMENTAL B-5		12/30/2022	Redemption @ 100.00		72,340	72,340	72,249	(243)	253	0	0	253	0	72,261	0	78	78	3,816	11/08/2027
05355J-AD-0	AVEANNA HEALTHCARE LLC - TERM LOAN (SECO		01/01/2022	Various		0	0	0	8	0	(8)	0	(8)	0	0	0	0	0	0	12/10/2029
05604X-AP-1	MAUSER PACKAGING SOLUTIONS HOLDING COMPA		06/30/2022	Redemption @ 100.00		1,958	1,958	1,905	1,903	3	12	0	14	0	1,917	0	41	41	8	04/03/2024
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA		12/30/2022	Redemption @ 100.00		2,261	2,261	2,199	0	0	4	0	4	0	2,203	0	58	58	55	03/06/2028
08511L-AX-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE		09/30/2022	Redemption @ 100.00		3,005	3,005	2,976	2,980	1	2	0	4	0	2,983	0	22	22	46	03/11/2028
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM		09/30/2022	Various		1,550	1,550	1,532	(125)	182	(55)	0	127	0	1,535	0	16	16	28	06/15/2025
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE SERVICES,		09/30/2022	Redemption @ 100.00		2,089	2,089	2,078	2,069	10	2	0	11	0	2,080	0	8	8	28	06/21/2024
10801X-AH-0	BRIGHTVIEW LANDSCAPES, LLC - TERM LOAN B		12/30/2022	Redemption @ 100.00		2,000	2,000	1,980	0	0	2	0	2	0	1,982	0	18	18	58	04/20/2029
11565H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM		09/30/2022	Redemption @ 100.00		2,809	2,809	2,797	2,798	0	1	0	1	0	2,799	0	11	11	32	06/07/2028
12546F-AF-9	CHG PPC PARENT LLC - TL		12/30/2022	Redemption @ 100.00		2,963	2,963	2,948	2,940	8	2	0	9	0	2,949	0	13	13	106	12/08/2028
12769L-AB-5	CAESARS RESORT COLLECTION, LLC - TERM B		12/30/2022	Redemption @ 100.00		72,749	72,749	72,284	72,286	5	121	0	126	0	72,412	0	338	338	1,945	12/23/2024
12769L-AD-1	CAESARS RESORT COLLECTION, LLC - TERM B-		12/30/2022	Various		57,873	57,873	57,511	0	0	40	0	40	0	57,551	0	322	322	990	07/21/2025
14835J-AQ-3	CAST & CREW LLC - INCREMENTAL FACILITY N		12/30/2022	Redemption @ 100.00		1,450	1,450	1,443	0	0	1	0	1	0	1,443	0	7	7	33	12/29/2028
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN		09/30/2022	Redemption @ 100.00		1,575	1,575	1,569	1,569	0	0	0	0	0	1,569	0	6	6	41	11/03/2028
17148P-AD-3	CHURCHILL DOWNS INCORPORATED - TERM B FA		12/30/2022	Redemption @ 100.00		1,567	1,567	1,531	0	0	4	0	4	0	1,535	0	31	31	19	12/27/2024
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -		09/30/2022	Redemption @ 100.00		438	438	427	0	0	1	0	1	0	427	0	10	10	12	04/13/2029
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B		09/30/2022	Redemption @ 100.00		651	651	650	650	0	0	0	0	0	650	0	1	1	12	11/30/2028

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
22704N-AD-4	CROCS, INC. - TERM LOAN B		09/30/2022	Redemption @ 100.00		8,063	8,063	8,022	0	0	3	0	3	0	8,026	0	37	37	163	02/20/2029
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F		09/30/2022	Redemption @ 100.00		1,531	1,531	1,508	0	0	1	0	1	0	1,509	0	22	22	15	10/16/2026
24440E-AB-3	DEERFIELD DAKOTA HOLDING, LLC - INITIAL		09/30/2022	Redemption @ 100.00		1,094	1,094	1,089	0	0	0	0	0	0	1,089	0	5	5	18	04/09/2027
26483N-AN-0	DUN & BRADSTREET CORPORATION, THE - INIT		12/30/2022	Various		11,115	11,115	10,971	0	0	19	0	19	0	10,991	0	125	125	176	02/06/2026
26881K-AC-8	EP PURCHASER, LLC - TERM LOAN B		09/30/2022	Redemption @ 100.00		525	525	522	522	0	0	0	0	0	523	0	2	2	10	11/06/2028
28414B-AF-3	ELANCO ANIMAL HEALTH INCORPORATED - TERM		12/01/2022	Redemption @ 100.00		10,998	10,998	10,915	10,872	46	8	0	53	0	10,925	0	73	73	168	08/01/2027
29102T-AB-8	AZALEA TOPCO, INC. - INITIAL TERM LOAN (		09/30/2022	Redemption @ 100.00		2,110	2,110	2,060	0	0	4	0	4	0	2,063	0	47	47	11	07/24/2026
29279U-AB-2	ENDURANCE INTERNATIONAL GROUP HOLDINGS,		09/30/2022	Redemption @ 100.00		1,008	1,008	950	0	0	2	0	2	0	952	0	56	56	8	02/10/2028
29382X-AE-4	ENTRAVISION COMMUNICATIONS CORPORATION -		12/30/2022	Redemption @ 100.00		3,853	3,853	3,789	0	0	11	0	11	0	3,800	0	53	53	55	11/29/2024
30233P-AB-6	EYECARE PARTNERS, LLC - INITIAL TERM LOA		09/30/2022	Redemption @ 100.00		1,515	1,515	1,492	0	0	2	0	2	0	1,493	0	22	22	20	02/18/2027
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		750	750	748	0	0	0	0	0	0	748	0	2	2	26	01/27/2029
31732F-AR-7	FILTRATION GROUP CORPORATION - 2021 INCR		09/30/2022	Redemption @ 100.00		1,300	1,300	1,297	1,298	0	0	0	0	0	1,298	0	2	2	18	10/21/2028
31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN		12/30/2022	Redemption @ 100.00		3,209	3,209	3,209	3,209	0	0	0	0	0	3,209	0	0	0	84	03/30/2027
33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM		09/26/2022	Redemption @ 100.00		1,096	1,096	1,080	1,079	2	1	0	3	0	1,082	0	14	14	13	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,		12/30/2022	Redemption @ 100.00		5,135	5,135	5,048	5,075	0	7	0	7	0	5,083	0	53	53	52	04/28/2028
33936H-AH-5	FLEX ACQUISITION COMPANY, INC. - INCREME		04/13/2022	Redemption @ 100.00		298,749	298,749	296,509	295,762	754	178	0	932	0	296,694	0	2,056	2,056	2,799	06/29/2025
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL		09/30/2022	Redemption @ 100.00		2,267	2,267	2,262	0	0	0	0	0	0	2,262	0	5	5	30	05/01/2028
365556-AU-3	INGERSOLL-RAND SERVICES COMPANY - 2020 S		09/30/2022	Redemption @ 100.00		1,527	1,527	1,508	0	0	1	0	1	0	1,509	0	18	18	14	03/01/2027
38017B-AN-6	GO DADDY OPERATING COMPANY, LLC (GD FINA		09/30/2022	Various		4,196	4,196	4,180	4,171	11	3	0	14	0	4,185	0	11	11	46	02/15/2024
38101J-AC-0	GOLDEN ENTERTAINMENT, INC. - TERM B FACI		12/30/2022	Redemption @ 100.00		28,846	28,846	28,810	0	0	6	0	6	0	28,816	0	30	30	678	10/21/2024
421300-AL-8	HAYWARD INDUSTRIES, INC. - REFINANCING T		12/30/2022	Redemption @ 100.00		3,008	3,008	2,996	(802)	803	0	0	803	0	2,997	0	10	10	67	05/30/2028
42236W-AQ-0	HEARTLAND DENTAL, LLC - 2021 INCREMENTAL		12/30/2022	Redemption @ 100.00		1,511	1,511	1,474	0	0	4	0	4	0	1,477	0	34	34	25	04/30/2025
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO		09/30/2022	Redemption @ 100.00		2,000	2,000	1,985	1,989	0	1	0	1	0	1,990	0	10	10	11	04/21/2028
44108H-AJ-0	HOSTESS BRANDS, LLC - 2019 REFINANCING T		12/23/2022	Redemption @ 100.00		19,394	19,394	18,776	0	0	109	0	109	0	18,885	0	510	510	143	08/03/2025
44332E-AP-1	HUB INTERNATIONAL LIMITED - INITIAL TERM		12/30/2022	Redemption @ 100.00		2,852	2,852	2,823	0	0	4	0	4	0	2,828	0	24	24	38	04/25/2025
44332E-AU-0	HUB INTERNATIONAL LIMITED - B-3 INCREMEN		12/30/2022	Redemption @ 100.00		756	756	756	6	0	(6)	0	(6)	0	756	0	0	0	0	04/25/2025
44908X-AT-5	HYLAND SOFTWARE, INC. - 2018 REFINANCING		12/30/2022	Redemption @ 100.00		2,844	2,844	2,829	0	0	3	0	3	0	2,832	0	12	12	112	07/01/2024
44988L-AF-4	IRB HOLDING CORP. - 2020 REPLACEMENT TER		06/30/2022	Redemption @ 100.00		2,332	2,332	2,308	2,057	251	4	0	255	0	2,312	0	19	19	41	02/05/2025
44988L-AH-0	IRB HOLDING CORP. - FOURTH AMENDMENT INC		02/01/2022	Various		0	0	0	(104)	104	0	0	104	0	0	0	0	0	0	12/15/2027
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER		04/05/2022	Redemption @ 100.00		504	504	504	0	0	0	0	0	0	504	0	0	0	2	12/15/2027
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		12/30/2022	Redemption @ 100.00		9,059	9,059	8,858	8,859	0	25	0	25	0	8,884	0	175	175	211	07/02/2029
45567Y-AJ-4	MH SUB I, LLC (MICRO HOLDING CORP.) - AM		12/30/2022	Redemption @ 100.00		2,089	2,089	2,068	0	0	4	0	4	0	2,072	0	17	17	39	09/13/2024
45567Y-AL-9	MH SUB I, LLC (MICRO HOLDING CORP.) - 20		12/30/2022	Various		1,928	1,928	1,923	1,923	0	1	0	1	0	1,924	0	4	4	82	09/13/2024
45780Y-AW-6	INSTALLED BUILDING PRODUCTS, INC. - TERM		12/30/2022	Redemption @ 100.00		1,300	1,300	1,294	1,294	0	1	0	1	0	1,294	0	6	6	27	12/14/2028
45784Q-AB-5	INSULET CORPORATION - TERM B LOAN		09/30/2022	Redemption @ 100.00		2,261	2,261	2,250	0	0	1	0	1	0	2,251	0	11	11	31	05/04/2028
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN		09/30/2022	Redemption @ 100.00		750	750	748	747	1	0	0	1	0	748	0	2	2	15	09/22/2028
50179J-AB-4	LBM ACQUISITION, LLC - INITIAL TERM LOAN		06/30/2022	Redemption @ 100.00		4,264	4,264	4,179	4,190	6	6	0	12	0	4,202	0	62	62	53	12/17/2027
50217U-AS-6	LTI HOLDINGS, INC. - INITIAL TERM LOAN (		12/30/2022	Various		3,093	3,093	3,058	3,052	6	6	0	12	0	3,064	0	28	28	88	09/06/2025
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC (LS GROUP		09/30/2022	Redemption @ 100.00		2,273	2,273	2,256	0	0	1	0	1	0	2,257	0	16	16	8	11/02/2027
55314N-AS-3	MKS INSTRUMENTS, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		1,000	1,000	966	0	0	3	0	3	0	969	0	31	31	14	08/17/2029
55315Q-AF-3	MJH HEALTHCARE HOLDINGS, LLC		09/30/2022	Redemption @ 100.00		500	500	493	0	0	1	0	1	0	493	0	7	7	6	01/28/2029
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T		12/30/2022	Redemption @ 100.00		1,250	1,250	1,207	1,202	7	3	0	10	0	1,212	0	38	38	30	09/01/2028
57723C-AR-0	MATTRESS FIRM, INC. - TERM LOAN (2021)		12/30/2022	Redemption @ 100.00		9,608	9,608	9,493	(1,250)	1,259	8	0	1,266	0	9,510	0	99	99	666	09/25/2028
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC		09/30/2022	Redemption @ 100.00		300	300	299	0	0	0	0	0	0	299	0	1	1	8	02/15/2029
57906H-AD-9	MCAFEE CORP. - TERM LOAN B (USD)		09/30/2022	Redemption @ 100.00		1,313	1,313	1,306	0	0	1	0	1	0	1,307	0	6	6	33	03/01/2029
58503U-AC-7	MEDLINE BORROWER, LP - INITIAL DOLLAR TE		06/30/2022	Redemption @ 100.00		1,000	1,000	975	0	0	2	0	2	0	977	0	23	23	6	10/23/2028
59408U-AB-3	MICHAELS COMPANIES, INC. THE - TERM B LO		09/30/2022	Redemption @ 100.00		1,504	1,504	1,492	1,138	357	(2)	0	355	0	1,493	0	10	10	31	04/15/2028
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE		12/30/2022	Redemption @ 100.00		1,256	1,256	1,250	1,248	2	1	0	3	0	1,251	0	6	6	37	03/12/2028
60662W-AS-1	MITCHELL INTERNATIONAL, INC. - INITIAL T		12/30/2022	Redemption @ 100.00		1,500	1,500	1,481	0	0	2	0	2	0	1,483	0	17	17	39	10/15/2028

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
62908H-AD-7	NEP GROUP, INC. - INITIAL DOLLAR TERM LO		12/30/2022	Redemption @ 100.00		773	773	746	0	0	4	0	4	0	750	0	23	23	50	10/20/2025
62908H-AK-1	NEP GROUP, INC. - INCREMENTAL TLB		12/30/2022	Redemption @ 100.00		3,300	3,300	3,267	3,263	5	5	0	10	0	3,273	0	27	27	148	10/20/2025
63939W-AG-8	WAYSTAR TECHNOLOGIES, INC. - INITIAL TER		12/30/2022	Redemption @ 100.00		2,296	2,296	2,248	0	0	4	0	4	0	2,252	0	44	44	43	10/22/2026
64072U-AE-2	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		12/29/2022	Redemption @ 100.00		138,897	138,897	136,292	136,380	0	698	0	698	0	137,078	0	1,819	1,819	4,625	07/17/2025
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		10/17/2022	Redemption @ 100.00		1,531	1,531	1,490	0	0	3	0	3	0	1,493	0	37	37	30	04/15/2027
67053N-AK-0	NUMERICABLE U.S. LLC - USD TLB-11 TERM L		10/31/2022	Redemption @ 100.00		1,053	1,053	1,005	0	0	4	0	4	0	1,009	0	44	44	13	07/31/2025
69291L-AB-2	PECF USS INTERMEDIATE HOLDING III CORP -		09/30/2022	Redemption @ 100.00		2,663	2,663	2,649	2,649	0	1	0	1	0	2,650	0	12	12	31	12/15/2028
69315J-AG-8	PAI HOLDCO, INC. - TERM B LOAN (FIRST LI		09/30/2022	Redemption @ 100.00		829	829	827	827	0	0	0	0	0	827	0	2	2	16	10/28/2027
69515E-AH-5	PACKAGING COORDINATORS MIDCO, INC. - TER		12/30/2022	Redemption @ 100.00		1,256	1,256	1,253	1,253	0	0	0	0	0	1,254	0	3	3	43	11/30/2027
70323K-AE-8	PATHWAY VET ALLIANCE LLC - 2021 REPLACEM		12/30/2022	Redemption @ 100.00		2,720	2,720	2,707	2,707	0	2	0	2	0	2,709	0	12	12	90	03/31/2027
70476X-AK-1	PETVET CARE CENTERS, LLC (FKA PEARL INTE		12/30/2022	Redemption @ 100.00		2,822	2,822	2,759	0	0	9	0	9	0	2,767	0	54	54	46	02/14/2025
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		09/30/2022	Redemption @ 100.00		934	934	929	0	0	0	0	0	0	929	0	4	4	6	12/29/2028
70533D-AH-3	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		06/30/2022	Redemption @ 100.00		71	71	71	0	0	0	0	0	0	71	0	0	0	(9)	12/29/2028
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		825	825	819	0	0	0	0	0	0	819	0	6	6	18	05/03/2029
71360H-AB-3	PERATON CORP. - TERM B LOAN (FIRST LIEN)		12/30/2022	Various		5,626	5,620	5,556	0	0	2	0	2	0	5,558	0	68	68	75	02/01/2028
71601H-AB-2	PETCO HEALTH AND WELLNESS COMPANY, INC.		09/30/2022	Redemption @ 100.00		1,010	1,010	967	0	0	1	0	1	0	969	0	42	42	10	03/03/2028
71677H-AL-9	PETSMART LLC - INITIAL TERM LOAN		10/28/2022	Redemption @ 100.00		1,511	1,511	1,428	0	0	4	0	4	0	1,432	0	79	79	19	02/11/2028
72431H-AD-2	CORNERSTONE BUILDING BRANDS, INC. - TRAN		09/30/2022	Redemption @ 100.00		2,267	2,267	2,230	0	0	2	0	2	0	2,232	0	35	35	22	04/12/2028
73044E-AB-0	PODS, LLC - INITIAL TERM LOAN		12/30/2022	Redemption @ 100.00		2,250	2,250	2,228	2,228	0	2	0	2	0	2,229	0	21	21	44	03/31/2028
73108R-AB-4	POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F		09/30/2022	Redemption @ 100.00		1,203	1,203	1,200	0	0	0	0	0	0	1,200	0	3	3	19	06/02/2028
74839X-AF-6	QUIKRETE HOLDINGS, INC. - INITIAL LOAN (		12/30/2022	Redemption @ 100.00		3,499	3,499	3,469	3,464	5	3	0	8	0	3,472	0	27	27	66	02/01/2027
75605V-AD-4	REALPAGE, INC. - INITIAL TERM LOAN (FIRS		12/30/2022	Redemption @ 100.00		5,000	5,000	4,969	4,975	0	3	0	3	0	4,978	0	22	22	91	04/24/2028
78249L-AD-2	RUSSELL INVESTMENTS US INSTITUTIONAL HOL		07/29/2022	Redemption @ 100.00		2,737	2,737	2,695	0	0	1	0	1	0	2,696	0	41	41	0	05/30/2025
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM		12/30/2022	Various		13,127	13,127	13,045	12,962	87	21	0	108	0	13,070	0	57	57	423	04/16/2025
78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING		10/31/2022	Redemption @ 100.00		1,504	1,504	1,476	1,474	2	3	0	5	0	1,478	0	25	25	17	06/02/2028
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN		10/31/2022	Redemption @ 100.00		750	750	742	0	0	1	0	1	0	743	0	7	7	8	06/02/2028
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL, INC. - I		04/14/2022	Redemption @ 100.00		299,223	299,223	297,051	296,660	430	295	0	725	0	297,386	0	1,837	1,837	2,142	08/14/2024
80875A-AT-8	SCIENTIFIC GAMES CORPORATION - FIRST LIE		12/30/2022	Redemption @ 100.00		1,175	1,175	1,166	0	0	1	0	1	0	1,167	0	8	8	30	04/14/2029
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		09/30/2022	Redemption @ 100.00		2,314	2,314	2,254	2,249	8	7	0	15	0	2,264	0	50	50	19	12/31/2025
84546S-AU-7	SOUTHWESTERN ENERGY - TL		12/30/2022	Redemption @ 100.00		177,723	175,000	174,563	174,566	0	79	0	79	0	174,644	0	3,079	3,079	4,498	06/22/2027
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER		12/30/2022	Redemption @ 100.00		725	725	703	0	0	1	0	1	0	704	0	21	21	2	01/15/2027
855031-AQ-3	STAPLES, INC. - 2019 REFINANCING NEW TER		11/01/2022	Redemption @ 100.00		1,026	1,026	997	990	8	3	0	11	0	1,001	0	25	25	28	04/16/2026
86880N-AX-1	SURGERY CENTER HOLDINGS, INC. - 2021 NEW		12/14/2022	Redemption @ 100.00		31,608	31,608	31,608	0	0	0	0	0	0	31,608	0	0	0	1,442	08/31/2026
87876G-AF-9	TECTA AMERICA CORP. - TERM LOAN (FIRST L		12/30/2022	Redemption @ 100.00		907	907	866	0	0	2	0	2	0	868	0	39	39	9	04/10/2028
88023H-AF-7	TEMPO ACQUISITION, LLC - TERM LOAN B		12/30/2022	Redemption @ 100.00		3,000	3,000	2,996	0	0	0	0	0	0	2,997	0	3	3	52	08/31/2028
89334G-AZ-7	TRANS UNION LLC - TERM LOAN B		12/30/2022	Redemption @ 100.00		54,958	54,958	54,821	54,790	32	8	0	40	0	54,830	0	128	128	807	12/01/2028
89364M-BQ-6	TRANSDIGM INC. - TRANCHE E REFINANCING T		12/30/2022	Redemption @ 100.00		3,762	3,762	3,716	3,707	11	9	0	20	0	3,727	0	35	35	83	05/30/2025
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS LLC - ADVANC		12/30/2022	Redemption @ 100.00		21,095	21,095	20,989	20,976	19	22	0	41	0	21,017	0	77	77	787	09/27/2024
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA		12/30/2022	Redemption @ 100.00		2,138	2,138	2,116	0	0	2	0	2	0	2,118	0	20	20	32	04/04/2029
90266U-AJ-2	UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST		12/30/2022	Various		9,526	9,526	9,461	9,464	0	11	0	11	0	9,475	0	51	51	329	04/29/2026
90351H-AE-8	US FOODS HOLDING CORP. - COV-LITE TLB		12/30/2022	Redemption @ 100.00		23,617	23,617	23,558	23,548	10	6	0	16	0	23,565	0	52	52	656	11/22/2028
90351N-AE-5	USI, INC. (FKA COMPASS INVESTORS INC.) -		09/30/2022	Redemption @ 100.00		2,090	2,090	2,060	0	0	5	0	5	0	2,065	0	25	25	28	05/16/2024
90385K-AK-7	UKG INC. - TERM LOAN (1ST LIEN)		09/30/2022	Various		1,500	1,500	1,499	1,488	11	0	0	11	0	1,499	0	1	1	3	05/04/2026
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L		12/30/2022	Redemption @ 100.00		1,519	1,519	1,454	0	0	4	0	4	0	1,458	0	60	60	20	01/20/2028
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -		09/30/2022	Various		2,010	2,010	1,992	1,987	9	1	0	11	0	1,998	0	12	12	25	03/02/2028
96208U-AT-8	WEX INC. - TERM B LOAN		12/30/2022	Redemption @ 100.00		2,010	2,010	1,985	1,983	3	2	0	5	0	1,988	0	22	22	44	03/31/2028
96350T-AC-4	WHITE CAP BUYER, LLC - INITIAL CLOSING D		07/29/2022	Redemption @ 100.00		3,000	3,000	3,000	0	0	0	0	0	0	3,000	0	0	0	61	10/19/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L		12/28/2022	Redemption @ 100.00		50,957	50,957	50,384	0	0	132	0	132	0	50,515	0	442	442	1,473	05/18/2025
98932T-AD-5	ZELIS COST MANAGEMENT BUYER, INC. - TERM		06/30/2022	Redemption @ 100.00		1,013	1,013	1,000	0	0	0	0	0	0	1,000	0	12	12	6	09/30/2026

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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
98975V-AM-8	FLUIDRA, S.A. - TERM LOAN B		09/30/2022	Redemption @ 100.00		863	863	860	0	0	0	0	0	0	860	0	2	2	11	01/29/2029
99Z0KX-9T-8	MKS INSTRUMENTS, INC. - TERM LOAN		03/31/2022	Redemption @ 100.00		225,000	225,000	225,000	224,953	60	(13)	0	47	0	225,000	0	0	0	0	10/20/2028
99Z0L6-FW-2	MARLINK AS - (USD) TL		07/01/2022	Various		0	0	0	53	0	(53)	0	(53)	0	0	0	0	0	0	06/28/2029
99Z0LL-3D-4	ICU MEDICAL, INC. - TERM LOAN A		01/01/2022	Various		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		2,036	2,036	1,995	1,995	0	5	0	5	0	2,000	0	36	36	44	11/19/2026
C8614Y-AD-5	XPLORNET COMMUNICATIONS INC. - REFINANCI	A	12/30/2022	Redemption @ 100.00		2,506	2,506	2,494	0	0	1	0	1	0	2,495	0	11	11	60	10/02/2028
C9413P-BD-4	BAUSCH HEALTH COMPANIES INC. - TERM LOAN	A	12/30/2022	Redemption @ 100.00		8,375	8,375	8,211	0	0	25	0	25	0	8,237	0	138	138	232	02/01/2027
D6000E-AB-8	MESSER INDUSTRIES GMBH - INITIAL TERM B-		09/30/2022	Redemption @ 100.00		9,757	9,757	9,675	9,652	22	13	0	36	0	9,688	0	69	69	243	03/02/2026
F6456U-AB-9	BANIJAY ENTERTAINMENT S.A.S. - FACILITY	C	09/30/2022	Redemption @ 100.00		2,278	2,278	2,248	0	0	3	0	3	0	2,251	0	28	28	16	03/01/2025
L2210T-AE-5	CURIUM BIDCO S.A R.L. - ADDITIONAL SENIO	D	09/30/2022	Redemption @ 100.00		2,025	2,025	2,000	0	0	1	0	1	0	2,001	0	24	24	15	12/02/2027
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII S.A R.L. - FACIL	D	09/30/2022	Redemption @ 100.00		2,267	2,267	2,250	0	0	1	0	1	0	2,251	0	16	16	25	10/01/2026
L9901E-AE-7	ZACAPA S.A R.L. - FIRST LIEN TERM LOAN	D	09/30/2022	Redemption @ 100.00		2,000	2,000	1,989	0	0	1	0	1	0	1,990	0	10	10	38	03/22/2029
N6949K-AB-7	PEARLS (NETHERLANDS) BIDCO B.V. - TERM L	D	09/30/2022	Redemption @ 100.00		975	975	973	0	0	0	0	0	0	973	0	2	2	14	02/26/2029
N8137F-AB-6	HUNTER DOUGLAS NV - TERM LOAN		09/30/2022	Redemption @ 100.00		663	663	659	0	0	0	0	0	0	659	0	3	3	14	02/26/2029
P2121Y-AN-8	CARNIVAL CORPORATION - INITIAL ADVANCE (		12/30/2022	Redemption @ 100.00		3,557	3,557	3,494	0	0	9	0	9	0	3,504	0	53	53	75	06/30/2025
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						2,515,452	2,515,389	2,497,431	2,027,840	7,395	2,254	0	9,649	0	2,500,213	0	15,239	15,239	35,291	XXX
2509999997. Total - Bonds - Part 4						201,200,712	214,890,066	210,836,756	211,007,246	201,031	(159,732)	2,678,906	(2,637,607)	0	210,900,946	0	(9,761,311)	(9,761,311)	6,491,694	XXX
2509999998. Total - Bonds - Part 5						12,418,079	13,183,574	13,089,876	0	0	5,647	65,966	(60,319)	0	13,029,557	0	(611,478)	(611,478)	251,568	XXX
2509999999. Total - Bonds						213,618,791	228,073,640	223,926,632	211,007,246	201,031	(154,085)	2,744,872	(2,697,926)	0	223,930,503	0	(10,372,789)	(10,372,789)	6,743,262	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	0.000	1,078,467		360,537	947,800	(587,263)	0	0	(587,263)	0	360,537	0	717,930	717,930	39,480	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		11/16/2022	Fidelity Capital Markets	0.000	2,110,181		770,106	2,321,504	(1,551,397)	0	0	(1,551,397)	0	770,106	0	1,340,074	1,340,074	48,527	
023608-10-2	AMEREN ORD		03/21/2022	Fidelity Capital Markets	0.000	2,254,593		967,943	2,310,433	(1,342,489)	0	0	(1,342,489)	0	967,943	0	1,286,650	1,286,650	6,229	
025537-10-1	AMERICAN ELECTRIC POWER ORD		11/14/2022	Fidelity Capital Markets	0.000	2,248,006		1,156,386	2,105,030	(948,644)	0	0	(948,644)	0	1,156,386	0	1,091,620	1,091,620	51,010	
031162-10-0	AMGEN ORD		11/21/2022	Fidelity Capital Markets	0.000	1,276,560		716,972	1,017,989	(301,018)	0	0	(301,018)	0	716,972	0	559,588	559,588	32,447	
037833-10-0	APPLE ORD		11/15/2022	Fidelity Capital Markets	0.000	660,661		172,089	767,102	(595,013)	0	0	(595,013)	0	172,089	0	488,571	488,571	3,269	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		11/03/2022	Fidelity Capital Markets	0.000	766,130		454,959	818,646	(363,687)	0	0	(363,687)	0	454,959	0	311,171	311,171	8,819	
064058-10-0	BANK OF NEW YORK MELLON ORD		11/22/2022	Fidelity Capital Markets	0.000	374,779		359,971	488,801	(128,830)	0	0	(128,830)	0	359,971	0	14,808	14,808	11,951	
09247X-10-1	BLACKROCK ORD		11/22/2022	Fidelity Capital Markets	0.000	921,223		675,117	1,211,286	(536,169)	0	0	(536,169)	0	675,117	0	246,106	246,106	19,369	
125896-10-0	CMS ENERGY ORD		11/16/2022	Fidelity Capital Markets	0.000	152,376		151,853	158,722	(6,869)	0	0	(6,869)	0	151,853	0	524	524	3,754	
17275R-10-2	CISCO SYSTEMS ORD		11/22/2022	Fidelity Capital Markets	0.000	1,091,782		548,126	1,330,770	(782,644)	0	0	(782,644)	0	548,126	0	543,656	543,656	19,740	
189054-10-9	CLOROX ORD		04/25/2022	Fidelity Capital Markets	0.000	265,631		127,291	305,130	(177,839)	0	0	(177,839)	0	127,291	0	138,341	138,341	2,030	
191216-10-0	COCA-COLA ORD		11/14/2022	Fidelity Capital Markets	0.000	894,724		611,337	849,664	(238,327)	0	0	(238,327)	0	611,337	0	283,387	283,387	12,474	
277432-10-0	EASTMAN CHEMICAL ORD		11/10/2022	Fidelity Capital Markets	0.000	357,428		329,560	539,259	(209,699)	0	0	(209,699)	0	329,560	0	27,869	27,869	13,558	
29364G-10-3	ENTERGY ORD		11/16/2022	Fidelity Capital Markets	0.000	243,376		210,049	243,775	(33,726)	0	0	(33,726)	0	210,049	0	33,327	33,327	7,624	
30040W-10-8	EVERSOURCE ENERGY ORD		04/27/2022	Fidelity Capital Markets	0.000	469,205		237,439	477,645	(240,206)	0	0	(240,206)	0	237,439	0	231,766	231,766	3,347	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
30161N-10-1	EXELON ORD		02/02/2022	Fidelity Capital Markets	0.000	752,075		752,075	1,104,371	(352,296)	0	0	(352,296)	0	752,075	0	0	0	0	
316773-10-0	FIFTH THIRD BANCORP ORD		11/21/2022	Fidelity Capital Markets	0.000	244,676		188,165	297,229	(109,064)	0	0	(109,064)	0	188,165	0	56,511	56,511	8,395	
375558-10-3	GILEAD SCIENCES ORD		11/17/2022	Fidelity Capital Markets	0.000	854,459		695,659	762,405	(66,746)	0	0	(66,746)	0	695,659	0	158,800	158,800	22,995	
437076-10-2	HOME DEPOT ORD		11/22/2022	Fidelity Capital Markets	0.000	490,301		344,341	647,416	(303,074)	0	0	(303,074)	0	344,341	0	145,960	145,960	8,892	
446150-10-4	HUNTINGTON BANCSHARES ORD		11/17/2022	Fidelity Capital Markets	0.000	91,168		100,400	94,987	5,413	0	0	5,413	0	100,400	0	(9,232)	(9,232)	3,819	
447011-10-7	HUNTSMAN ORD		11/11/2022	Fidelity Capital Markets	0.000	379,988		243,607	385,773	(142,166)	0	0	(142,166)	0	243,607	0	136,382	136,382	4,182	
458140-10-0	INTEL ORD		11/15/2022	Fidelity Capital Markets	0.000	996,130		791,533	1,524,915	(733,382)	0	0	(733,382)	0	791,533	0	204,598	204,598	35,566	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		11/10/2022	Fidelity Capital Markets	0.000	561,255		590,829	798,445	(207,616)	0	0	(207,616)	0	590,829	0	(29,574)	(29,574)	14,059	
460146-10-3	INTERNATIONAL PAPER ORD		11/14/2022	Fidelity Capital Markets	0.000	236,514		249,353	295,974	(46,621)	0	0	(46,621)	0	249,353	0	(12,839)	(12,839)	8,880	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		11/15/2022	Fidelity Capital Markets	0.000	726,892		422,420	891,310	(468,890)	0	0	(468,890)	0	422,420	0	304,472	304,472	20,706	
478160-10-4	JOHNSON & JOHNSON ORD		11/22/2022	Fidelity Capital Markets	0.000	632,844		338,831	628,682	(289,851)	0	0	(289,851)	0	338,831	0	294,012	294,012	13,388	
48203R-10-4	JUNIPER NETWORKS ORD		11/15/2022	Fidelity Capital Markets	0.000	330,767		299,970	385,668	(85,698)	0	0	(85,698)	0	299,970	0	30,797	30,797	6,804	
494368-10-3	KIMBERLY CLARK ORD		11/03/2022	Fidelity Capital Markets	0.000	1,477,116		1,136,076	1,650,726	(514,650)	0	0	(514,650)	0	1,136,076	0	341,039	341,039	44,835	
539830-10-9	LOCKHEED MARTIN ORD		11/21/2022	Fidelity Capital Markets	0.000	1,214,629		903,763	929,042	(25,278)	0	0	(25,278)	0	903,763	0	310,865	310,865	15,686	
580135-10-1	MCDONALD'S ORD		11/16/2022	Fidelity Capital Markets	0.000	491,105		346,458	482,526	(136,068)	0	0	(136,068)	0	346,458	0	144,646	144,646	7,452	
58933Y-10-5	MERCK & CO. INC.		11/17/2022	Fidelity Capital Markets	0.000	1,303,114		575,739	1,030,042	(454,303)	0	0	(454,303)	0	575,739	0	727,375	727,375	30,622	
59156R-10-8	METLIFE ORD		11/17/2022	Fidelity Capital Markets	0.000	671,340		348,195	564,910	(216,714)	0	0	(216,714)	0	348,195	0	323,145	323,145	15,779	
595017-10-4	MICROCHIP TECHNOLOGY ORD		11/23/2022	Fidelity Capital Markets	0.000	740,570		179,204	883,659	(704,456)	0	0	(704,456)	0	179,204	0	561,367	561,367	10,491	
646025-10-6	NJ RESOURCES ORD		11/16/2022	Fidelity Capital Markets	0.000	488,567		382,890	447,554	(64,664)	0	0	(64,664)	0	382,890	0	105,676	105,676	12,944	
65339F-10-1	NEXTERA ENERGY ORD		11/23/2022	Fidelity Capital Markets	0.000	1,669,547		453,284	1,960,560	(1,507,276)	0	0	(1,507,276)	0	453,284	0	1,216,263	1,216,263	25,585	
665859-10-4	NORTHERN TRUST ORD		11/22/2022	Fidelity Capital Markets	0.000	567,163		575,651	767,896	(192,245)	0	0	(192,245)	0	575,651	0	(8,488)	(8,488)	18,297	
670837-10-3	OGE ENERGY ORD		11/03/2022	Fidelity Capital Markets	0.000	533,709		446,598	540,390	(93,793)	0	0	(93,793)	0	446,598	0	87,112	87,112	21,248	
681919-10-6	OMNICOM GROUP ORD		11/15/2022	Fidelity Capital Markets	0.000	677,549		663,518	670,640	(7,123)	0	0	(7,123)	0	663,518	0	14,031	14,031	24,676	
682680-10-3	ONEOK ORD		11/11/2022	Fidelity Capital Markets	0.000	598,516		313,597	554,694	(241,098)	0	0	(241,098)	0	313,597	0	284,920	284,920	28,873	
704326-10-7	PAYCHEX ORD		11/17/2022	Fidelity Capital Markets	0.000	1,885,502		623,004	2,116,433	(1,493,429)	0	0	(1,493,429)	0	623,004	0	1,262,499	1,262,499	28,704	
713448-10-8	PEPSICO ORD		11/21/2022	Fidelity Capital Markets	0.000	1,008,329		535,595	972,776	(437,181)	0	0	(437,181)	0	535,595	0	472,734	472,734	20,895	
717081-10-3	PFIZER ORD		11/17/2022	Fidelity Capital Markets	0.000	773,616		472,531	950,705	(478,174)	0	0	(478,174)	0	472,531	0	301,085	301,085	25,760	
723484-10-1	PINNACLE WEST ORD		03/03/2022	Fidelity Capital Markets	0.000	1,329,697		1,082,833	1,331,680	(248,847)	0	0	(248,847)	0	1,082,833	0	246,864	246,864	12,465	

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
742718-10-9	PROCTER & GAMBLE ORD		11/21/2022	Fidelity Capital Markets	0.000	1,605,604		815,252	1,832,096	(1,016,844)	0	0	(1,016,844)	0	815,252	0	790,352	790,352	37,232	
744320-10-2	PRUDENTIAL FINANCIAL ORD		11/04/2022	Fidelity Capital Markets	0.000	78,067		58,883	81,180	(22,298)	0	0	(22,298)	0	58,883	0	19,184	19,184	2,700	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		11/15/2022	Fidelity Capital Markets	0.000	567,921		399,581	493,984	(94,404)	0	0	(94,404)	0	399,581	0	168,340	168,340	6,117	
76131D-10-3	RESTAURANT BRANDS INTRNATIONAL ORD	C	10/05/2022	Fidelity Capital Markets	0.000	154,358		168,569	167,477	1,092	0	0	1,092	0	168,569	0	(14,211)	(14,211)	4,444	
816851-10-9	SEMPRA ORD		11/14/2022	Fidelity Capital Markets	0.000	243,935		201,622	203,711	(2,090)	0	0	(2,090)	0	201,622	0	42,314	42,314	5,244	
838518-10-8	S JERSEY INDS ORD		03/16/2022	Fidelity Capital Markets	0.000	325,655		215,997	250,752	(34,755)	0	0	(34,755)	0	215,997	0	109,657	109,657	1,860	
84857L-10-1	SPIRE ORD		11/15/2022	Fidelity Capital Markets	0.000	910,021		859,367	825,685	43,650	0	9,968	33,682	0	859,367	0	50,654	50,654	28,797	
857477-10-3	STATE STREET ORD		11/21/2022	Fidelity Capital Markets	0.000	997,559		761,259	1,121,580	(360,321)	0	0	(360,321)	0	761,259	0	236,300	236,300	21,565	
87612E-10-6	TARGET ORD		11/15/2022	Fidelity Capital Markets	0.000	2,300,280		732,060	3,240,160	(2,508,100)	0	0	(2,508,100)	0	732,060	0	1,568,220	1,568,220	42,210	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		11/14/2022	Fidelity Capital Markets	0.000	208,003		121,395	248,634	(127,240)	0	0	(127,240)	0	121,395	0	86,609	86,609	7,053	
921946-40-6	VANGUARD HI DV YLD ETF		03/31/2022	Fidelity Capital Markets	0.000	1,496,301		932,439	1,479,852	(547,413)	0	0	(547,413)	0	932,439	0	563,862	563,862	8,741	
922908-76-9	VANGUARD TSM IDX ETF		03/31/2022	Fidelity Capital Markets	0.000	3,752,094		1,673,309	3,923,400	(2,250,091)	0	0	(2,250,091)	0	1,673,309	0	2,078,785	2,078,785	11,508	
92939U-10-6	WEC ENERGY GROUP ORD		11/18/2022	Fidelity Capital Markets	0.000	479,883		282,465	479,040	(196,575)	0	0	(196,575)	0	282,465	0	197,418	197,418	11,815	
931142-10-3	WALMART ORD		11/15/2022	Fidelity Capital Markets	0.000	526,183		202,102	506,415	(304,313)	0	0	(304,313)	0	202,102	0	324,081	324,081	6,825	
94106L-10-9	WASTE MANAGEMENT ORD		11/03/2022	Fidelity Capital Markets	0.000	1,673,328		610,954	1,732,422	(1,121,468)	0	0	(1,121,468)	0	610,954	0	1,062,374	1,062,374	11,297	
963320-10-6	WHIRLPOOL ORD		11/03/2022	Fidelity Capital Markets	0.000	52,037		55,157	93,864	(38,707)	0	0	(38,707)	0	55,157	0	(3,120)	(3,120)	2,100	
98389B-10-0	XCEL ENERGY ORD		11/16/2022	Fidelity Capital Markets	0.000	726,786		296,993	687,155	(390,162)	0	0	(390,162)	0	296,993	0	429,793	429,793	13,004	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						52,990,277	XXX	30,293,257	56,932,371	(26,629,146)	0	9,968	(26,639,114)	0	30,293,257	0	22,697,021	22,697,021	998,135	XXX
46432F-84-2	ISHARES:CORE MSCI EAFE		04/29/2022	Fidelity Capital Markets	0.000	383,097		433,811	432,912	899	0	0	899	0	433,811	0	(50,714)	(50,714)	636	
46435G-32-6	ISHARES:CR MSCI INTL DM		04/29/2022	Fidelity Capital Markets	0.000	388,784		434,642	434,411	231	0	0	231	0	434,642	0	(45,858)	(45,858)	521	
808524-79-7	SCHWAB STR:US DIV EQ ETF		05/23/2022	Fidelity Capital Markets	0.000	1,717,401		903,119	1,798,468	(895,349)	0	0	(895,349)	0	903,119	0	814,282	814,282	11,517	
921943-85-8	VANGUARD DEV MKT ETF		04/27/2022	Fidelity Capital Markets	0.000	5,111,185		3,580,881	5,758,036	(2,177,155)	0	0	(2,177,155)	0	3,580,881	0	1,530,304	1,530,304	9,337	
921946-40-6	VANGUARD HI DV YLD ETF		05/24/2022	Fidelity Capital Markets	0.000	920,320		598,703	951,814	(353,111)	0	0	(353,111)	0	598,703	0	321,617	321,617	5,622	
922908-76-9	VANGUARD TSM IDX ETF		11/22/2022	Fidelity Capital Markets	0.000	29,546,545		15,230,163	35,785,995	(20,555,833)	0	0	(20,555,833)	0	15,230,163	0	14,316,382	14,316,382	265,173	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						38,067,332	XXX	21,181,319	45,161,636	(23,980,317)	0	0	(23,980,317)	0	21,181,319	0	16,886,013	16,886,013	292,806	XXX
5989999997. Total - Common Stocks - Part 4						91,057,609	XXX	51,474,575	102,094,007	(50,609,463)	0	9,968	(50,619,431)	0	51,474,575	0	39,583,034	39,583,034	1,290,942	XXX
5989999998. Total - Common Stocks - Part 5						1,987,701	XXX	2,159,287	0	0	0	0	0	0	2,159,287	0	(171,586)	(171,586)	36,130	XXX
5989999999. Total - Common Stocks						93,045,310	XXX	53,633,862	102,094,007	(50,609,463)	0	9,968	(50,619,431)	0	53,633,862	0	39,411,448	39,411,448	1,327,072	XXX
5999999999. Total - Preferred and Common Stocks						93,045,310	XXX	53,633,862	102,094,007	(50,609,463)	0	9,968	(50,619,431)	0	53,633,862	0	39,411,448	39,411,448	1,327,072	XXX
6009999999 - Totals						306,664,101	XXX	277,560,494	313,101,253	(50,408,432)	(154,085)	2,754,840	(53,317,358)	0	277,564,365	0	29,038,659	29,038,659	8,070,334	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-EN-7	UNITED STATES TREASURY		05/13/2022	Various	06/30/2022	GOLDMAN	800,000	794,098	787,875	794,267	0	169	0	169	0	0	(6,392)	(6,392)	3,946	702
0109999999. Subtotal - Bonds - U.S. Governments							800,000	794,098	787,875	794,267	0	169	0	169	0	0	(6,392)	(6,392)	3,946	702
3140MR-ZP-5	FN BW0749 - RMBS		06/07/2022	SALOMON BROTHERS INC	11/18/2022	Paydown	3,955,000	3,971,393	3,730,746	3,970,683	0	(710)	0	(710)	0	0	(239,937)	(239,937)	72,397	5,273
3140QP-CL-9	FN CB3674 - RMBS		06/07/2022	INL	11/18/2022	Paydown	4,228,574	4,137,395	3,843,404	4,140,217	0	2,822	0	2,822	0	0	(296,814)	(296,814)	68,270	4,933
0909999999. Subtotal - Bonds - U.S. Special Revenues							8,183,574	8,108,788	7,574,149	8,110,900	0	2,112	0	2,112	0	0	(536,751)	(536,751)	140,667	10,207
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL		02/04/2022	SALOMON BROTHERS INC	11/02/2022	WELLS FARGO SECURITIES LLC	100,000	98,750	90,375	87,087	0	120	11,783	(11,663)	0	0	3,288	3,288	4,285	1,145
201723-AQ-6	COMMERCIAL METALS CO		01/13/2022	B.A. Securities Inc.	11/10/2022	MARKETAXESS CORPORATION	10,000	10,000	8,448	8,210	0	0	1,790	(1,790)	0	0	237	237	329	0
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LTD	C	04/06/2022	MORGAN STANLEY CO	11/18/2022	JEFFERIES PARTNERS OPPORTUNITY	100,000	100,000	92,083	100,000	0	0	0	0	0	0	(7,917)	(7,917)	3,607	0
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC		01/24/2022	B.A. Securities Inc.	11/14/2022	BANC OF AMERICA/FIXED INCOME	100,000	98,250	84,000	82,531	0	142	15,860	(15,719)	0	0	1,469	1,469	3,719	698
55354G-AH-3	MSCI INC		02/18/2022	JHY	11/10/2022	Citigroup (SSB)	30,000	29,850	26,410	25,911	0	12	3,951	(3,939)	0	0	499	499	1,200	327
65480L-AD-7	NALT 2022-A A3 - ABS		06/24/2022	SALOMON BROTHERS INC	11/18/2022	Various	1,500,000	1,499,987	1,470,955	1,499,988	0	2	0	2	0	0	(29,033)	(29,033)	22,066	0
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD		11/09/2022	Citigroup (SSB)	11/18/2022	JEFFERIES PARTNERS OPPORTUNITY	75,000	75,750	77,393	75,750	0	0	0	0	0	0	1,642	1,642	886	732
81211K-AY-6	SEALED AIR CORP		04/22/2022	B.A. Securities Inc.	11/14/2022	JANE STREET EXECUTION SERVICES LLC	100,000	95,250	88,421	86,535	0	325	9,040	(8,715)	0	0	1,886	1,886	3,833	1,611
90184L-AP-7	TWITTER INC		02/24/2022	Various	04/26/2022	B.A. Securities Inc.	100,000	98,688	102,750	98,710	0	22	0	22	0	0	4,040	4,040	875	31
92857W-BK-5	VODAFONE GROUP PLC	C	06/07/2022	JP Morgan Securities LLC	12/12/2022	Various	750,000	760,073	727,500	759,306	0	(766)	0	(766)	0	0	(31,806)	(31,806)	40,182	820
988498-AR-2	YUM! BRANDS INC		03/24/2022	B.A. Securities Inc.	11/14/2022	BANC OF AMERICA/FIXED INCOME	100,000	100,000	91,438	100,000	0	0	0	0	0	0	(8,562)	(8,562)	3,359	0
98980B-AA-1	ZIPRECRUITER INC		01/28/2022	Various	11/14/2022	PERSHING DIV OF DLJ SEC LNDING	125,000	124,438	101,994	100,938	0	42	23,542	(23,500)	0	0	1,056	1,056	5,278	236
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,090,000	3,091,034	2,961,766	3,024,966	0	(102)	65,966	(66,068)	0	0	(63,200)	(63,200)	89,620	5,601
03852J-AL-5	ARAMARK INTERMEDIATE HOLDCO CORPORATION		02/28/2022	DIRECT	05/01/2022	Direct	100,000	97,980	98,093	98,093	0	113	0	113	0	0	0	0	327	0
44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN B		01/01/2022	BZW SECS	12/13/2022	Various	110,000	109,450	106,169	109,526	0	76	0	76	0	0	(3,356)	(3,356)	2,571	0
87876H-AC-4	TECOSTAR HOLDINGS, INC. - 2017 TERM LOAN		01/31/2022	Various	05/31/2022	Various	100,000	96,904	90,026	97,378	0	475	0	475	0	0	(7,352)	(7,352)	(8,601)	0
90347B-AH-1	AXALTA COATING SYSTEMS DUTCH HOLDING B B	D	05/23/2022	Various	12/20/2022	Redemption @ 100.00	400,000	394,484	400,000	396,199	0	1,715	0	1,715	0	0	3,801	3,801	10,444	0
L2465B-AQ-9	FORMULA ONE MANAGEMENT LIMITED - FACILIT	D	03/04/2022	JP Morgan	11/23/2022	Redemption @ 100.00	400,000	397,139	400,000	398,228	0	1,090	0	1,090	0	0	1,772	1,772	12,595	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							1,110,000	1,095,956	1,094,289	1,099,424	0	3,468	0	3,468	0	0	(5,135)	(5,135)	17,335	0
2509999998. Total - Bonds							13,183,574	13,089,876	12,418,079	13,029,557	0	5,647	65,966	(60,319)	0	0	(611,478)	(611,478)	251,568	16,510
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	120.000	99,841	75,597	99,841	0	0	0	0	0	0	(24,244)	(24,244)	1,757	0
11135F-10-1	BROADCOM ORD		01/25/2022	Fidelity Capital Markets	11/15/2022	Fidelity Capital Markets	480.000	262,165	245,910	262,165	0	0	0	0	0	0	(16,255)	(16,255)	5,904	0
172967-42-4	CITIGROUP ORD		02/22/2022	Fidelity Capital Markets	11/11/2022	Fidelity Capital Markets	7,500.000	494,304	348,667	494,304	0	0	0	0	0	0	(145,637)	(145,637)	11,475	0
21037T-10-9	CONSTELLATION ENERGY ORD		02/02/2022	Fidelity Capital Markets	03/08/2022	Fidelity Capital Markets	6,373.334	222,929	334,075	222,929	0	0	0	0	0	0	111,145	111,145	899	0
30231G-10-2	EXXON MOBIL ORD		02/08/2022	Fidelity Capital Markets	11/17/2022	Fidelity Capital Markets	1,200.000	96,972	133,905	96,972	0	0	0	0	0	0	36,933	36,933	4,260	0
38141G-10-4	GOLDMAN SACHS GROUP ORD		04/12/2022	Fidelity Capital Markets	11/03/2022	Fidelity Capital Markets	300.000	95,823	103,945	95,823	0	0	0	0	0	0	8,122	8,122	1,350	0
681919-10-6	OMNICOM GROUP ORD		01/05/2022	Fidelity Capital Markets	10/31/2022	Fidelity Capital Markets	460.000	34,773	33,299	34,773	0	0	0	0	0	0	(1,474)	(1,474)	966	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					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
963320-10-6	WHIRLPOOL ORD		03/31/2022	Fidelity Capital Markets	11/03/2022	Fidelity Capital Markets	2,480.000	468,422	326,610	468,422	0	0	0	0	0	0	(141,813)	(141,813)	9,520	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,775,230	1,602,007	1,775,230	0	0	0	0	0	0	(173,223)	(173,223)	36,130	0
46432F-84-2	ISHARES:CORE MSCI EAFE		04/29/2022	Fidelity Capital Markets	04/29/2022	Fidelity Capital Markets	2,900.000	190,675	191,805	190,675	0	0	0	0	0	0	1,130	1,130	0	0
46435G-32-6	ISHARES:CR MSCI INTL DM		04/29/2022	Fidelity Capital Markets	04/29/2022	Fidelity Capital Markets	3,215.000	193,382	193,889	193,382	0	0	0	0	0	0	507	507	0	0
5819999999. Subtotal - Common Stocks - Exchange Traded Funds								384,057	385,694	384,057	0	0	0	0	0	0	1,637	1,637	0	0
5989999998. Total - Common Stocks								2,159,287	1,987,701	2,159,287	0	0	0	0	0	0	(171,586)	(171,586)	36,130	0
5999999999. Total - Preferred and Common Stocks								2,159,287	1,987,701	2,159,287	0	0	0	0	0	0	(171,586)	(171,586)	36,130	0
6009999999 - Totals								15,249,163	14,405,780	15,188,844	0	5,647	65,966	(60,319)	0	0	(783,064)	(783,064)	287,698	16,510

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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	Foreign	Date Acquired	Name of Vendor	Maturity Date	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	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
DISH DBS CORP			11/14/2022	BANC OF AMERICA/FIXED INCOME	03/15/2023	323,425	0	992	0	0	325,000	322,433	4,785	0	5.000	7.386	MS	0	2,753
SPRINT LLC			12/06/2022	Various	09/15/2023	441,130	(44)	(934)	0	0	435,000	442,108	10,087	0	7.875	5.771	MS	0	6,410
BMW US CAPITAL LLC			11/03/2022	LLOYDS SECURITIES INC	04/12/2023	996,329	0	1,999	0	0	1,000,000	994,330	7,571	0	3.450	4.783	AO	0	2,396
PACCAR FINANCIAL CORP			12/09/2022	LLOYDS SECURITIES INC	04/06/2023	472,633	0	628	0	0	475,000	472,005	2,972	0	2.650	4.563	AO	0	2,122
BANK OF MONTREAL		C	11/10/2022	TORONTO DOMINION SECS USA INC	04/14/2023	299,633	0	152	0	0	300,000	299,481	2,606	0	3.959	4.402	JAJO	0	932
The Procter & Gamble Company			12/21/2022	GOLDMAN	03/22/2023	1,608,931	0	2,009	0	0	1,625,000	1,606,922	0	0	0.000	4.525	FA	0	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,142,081	(44)	4,846	0	0	4,160,000	4,137,278	28,021	0	XXX	XXX	XXX	0	14,613
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,142,081	(44)	4,846	0	0	4,160,000	4,137,278	28,021	0	XXX	XXX	XXX	0	14,613
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						4,142,081	(44)	4,846	0	0	4,160,000	4,137,278	28,021	0	XXX	XXX	XXX	0	14,613
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						4,142,081	(44)	4,846	0	0	4,160,000	4,137,278	28,021	0	XXX	XXX	XXX	0	14,613
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						4,142,081	(44)	4,846	0	0	XXX	4,137,278	28,021	0	XXX	XXX	XXX	0	14,613

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 1,608,931	1E ..$ 472,633	1F ..$ 1,295,962	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 441,130	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 323,425				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Bankone	Indianapolis, IN		0.000	0	0	2,390,756	XXX
JP Morgan Chase	New York, NY		0.000	0	0	888,382	XXX
Bank of NY Mellon	New York, NY		0.000	0	0	6,614,714	XXX
PNC Bank	Pittsburgh, PA		0.000	0	0	(24,027,862)	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	240,759	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(13,893,251)	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	(13,893,251)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	(13,893,251)	XXX

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

1. January	26,798,077	4. April	10,960,118	7. July	(19,137,753)	10. October	(15,712,732)
2. February	18,756,986	5. May	(3,876,628)	8. August	(15,528,128)	11. November	(15,606,938)
3. March	(3,674,051)	6. June	(3,989,366)	9. September	(15,743,591)	12. December	(13,893,251)

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
	Cummins Inc.		12/15/2022	0.000	02/01/2023	4,981,314	0	9,644
	DNB Bank ASA		12/20/2022	0.000	03/20/2023	4,951,358	0	6,860
	John Deere Capital Corporation		12/14/2022	0.000	01/25/2023	3,490,130	0	6,991
	Linde Inc.		12/22/2022	0.000	02/07/2023	4,977,697	0	5,425
	Novartis Finance Corporation		12/21/2022	0.000	01/12/2023	4,993,461	0	5,944
	Pacific Life Short Term Funding LLC		12/20/2022	0.000	03/13/2023	4,953,061	0	7,272
	Salt River Project Agricultural Improvem		12/21/2022	0.000	02/16/2023	4,971,250	0	6,250
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						33,318,272	0	48,387
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						33,318,272	0	48,387
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						33,318,272	0	48,387
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						33,318,272	0	48,387
09248U-70-0	BLKRK LQ:FEDFUND INSTL		12/28/2022	4.050		56,723,288	130,958	1,656
857492-70-6	SS INST INV:US GV MM PRM		12/27/2022	4.120		1,091,701	65,321	260
8309999999. Subtotal - All Other Money Market Mutual Funds						57,814,989	196,279	1,916
8609999999 - Total Cash Equivalents						91,133,261	196,279	50,303

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 4,953,061	1D ..$ 14,916,070	1E ..$ 13,449,141	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	PROPERTY & CASUALTY RESERVE	0	0	199,289	167,455
5.	California CA	B	WORKER'S COMPENSATION	0	0	110,000	87,144
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	WORKER'S COMPENSATION	0	0	100,141	100,068
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	139,735	137,616
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PROPERTY & CASUALTY RESERVE	0	0	249,526	245,742
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	149,716	147,445
23.	Michigan MI	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	2,492,799	2,440,724	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	299,375	294,891
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	PROPERTY & CASUALTY RESERVE	0	0	325,734	305,437
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PROPERTY & CASUALTY RESERVE	0	0	394,136	365,344
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	WORKER'S COMPENSATION	0	0	110,155	110,075
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	PROPERTY & CASUALTY RESERVE	0	0	124,763	122,871
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	345,019	323,080
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	2,492,799	2,440,724	2,547,589	2,407,168
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0