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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
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 & Chief Legal Officer	Richard William Lavey, Executive Vice President
Willard Ty-Lunn Lee, Executive Vice President	David John Lovely #, Executive Vice President	Denise Maureen Lowsley, Executive Vice President
Bryan James Salvatore, 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
David John Lovely #	Denise Maureen Lowsley	Paul John Mueller
John Conner Roche	Bryan James Salvatore	

State of Massachusetts
County of Worcester SS

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

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

Subscribed and sworn to before me this
2nd day of February, 2024

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
November 29, 2030

Jaime Hawley
Notary Public
COMMONWEALTH OF MASSACHUSETTS
My Commission Expires
November 29, 2030

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	33,316,985	2.565	33,316,985	0	33,316,985	2.565
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	18,653,027	1.436	18,653,027	0	18,653,027	1.436
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	22,815,670	1.756	22,815,670	0	22,815,670	1.756
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	278,219,105	21.417	278,219,105	0	278,219,105	21.417
1.06 Industrial and miscellaneous	766,993,682	59.043	766,993,682	0	766,993,682	59.043
1.07 Hybrid securities	1,207,859	0.093	1,207,859	0	1,207,859	0.093
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	42,414,169	3.265	42,414,170	0	42,414,170	3.265
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	1,163,620,498	89.576	1,163,620,498	0	1,163,620,498	89.576
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)	30,871,113	2.376	30,871,113	0	30,871,113	2.376
3.02 Industrial and miscellaneous Other (Unaffiliated)	941,000	0.072	941,000	0	941,000	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	4,417,274	0.340	4,417,274	0	4,417,274	0.340
3.09 Total common stocks	36,229,387	2.789	36,229,387	0	36,229,387	2.789
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	3,902,898	0.300	3,902,898	0	3,902,898	0.300
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	3,902,898	0.300	3,902,898	0	3,902,898	0.300
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(26,479,954)	(2.038)	(26,479,954)	0	(26,479,954)	(2.038)
6.02 Cash equivalents (Schedule E, Part 2)	32,118,751	2.473	32,118,751	0	32,118,751	2.473
6.03 Short-term investments (Schedule DA)	502,638	0.039	502,638	0	502,638	0.039
6.04 Total cash, cash equivalents and short-term investments	6,141,435	0.473	6,141,435	0	6,141,435	0.473
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)	89,071,472	6.857	89,071,472	0	89,071,472	6.857
10. Receivables for securities	69,370	0.005	69,370	0	69,370	0.005
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	1,299,035,060	100.000	1,299,035,059	0	1,299,035,059	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,184,233
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)	382,211	382,211
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	663,546	
	8.2 Totals, Part 3, Column 9	0	663,546
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		3,902,898
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		3,902,898

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 15		
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		84,968,631
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	716,488	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	12,193,787	12,910,275
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	(1,656,502)	
	5.2 Totals, Part 3, Column 9	0	(1,656,502)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		7,150,932
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)		89,071,472
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		89,071,472

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,219,399,382
2.	Cost of bonds and stocks acquired, Part 3, Column 7		136,971,346
3.	Accrual of discount		2,228,225
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	1,770,023	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	901,617	
	4.4. Part 4, Column 11	(5,304,193)	(2,632,553)
5.	Total gain (loss) on disposals, Part 4, Column 19		1,012,428
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		152,078,868
7.	Deduct amortization of premium		1,053,262
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	2,941,373	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	1,068,267	4,009,640
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		12,826
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,199,849,885
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,199,849,885

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	33,316,985	30,520,895	33,267,855	33,464,394
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	33,316,985	30,520,895	33,267,855	33,464,394
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	18,653,027	17,067,991	18,629,175	18,950,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	22,815,670	21,106,218	23,319,009	23,305,000
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	278,219,105	246,280,186	278,058,533	276,642,201
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	710,492,200	671,605,959	710,795,650	720,007,784
	9. Canada	30,630,445	29,762,367	30,644,579	31,246,746
	10. Other Countries	69,493,065	65,082,795	69,547,399	69,848,234
	11. Totals	810,615,710	766,451,121	810,987,629	821,102,764
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,163,620,498	1,081,426,410	1,164,262,200	1,173,464,359
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	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	36,229,387	36,229,387	15,524,687	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	36,229,387	36,229,387	15,524,687	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	36,229,387	36,229,387	15,524,687	
	26. Total Stocks	36,229,387	36,229,387	15,524,687	
	27. Total Bonds and Stocks	1,199,849,885	1,117,655,797	1,179,786,886	

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	15,479,868	10,128,551	10,856,239	5,835,832	1,003,122	XXX	43,303,612	3.7	35,558,120	3.0	43,303,612	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	15,479,868	10,128,551	10,856,239	5,835,832	1,003,122	XXX	43,303,612	3.7	35,558,120	3.0	43,303,612	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	200,000	4,396,756	13,133,756	922,514	0	XXX	18,653,027	1.6	15,147,653	1.3	18,653,027	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	200,000	4,396,756	13,133,756	922,514	0	XXX	18,653,027	1.6	15,147,653	1.3	18,653,027	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,000,000	7,382,341	9,243,816	5,189,513	0	XXX	22,815,670	1.9	21,788,688	1.8	22,815,670	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	1,000,000	7,382,341	9,243,816	5,189,513	0	XXX	22,815,670	1.9	21,788,688	1.8	22,815,670	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	14,817,162	69,170,767	112,181,629	51,156,927	31,395,259	XXX	278,721,743	23.7	251,990,038	21.1	278,721,743	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	14,817,162	69,170,767	112,181,629	51,156,927	31,395,259	XXX	278,721,743	23.7	251,990,038	21.1	278,721,743	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	62,949,654	250,847,513	117,950,521	6,034,177	383,195	XXX	438,165,061	37.3	464,035,021	38.9	340,083,597	98,081,464
6.2 NAIC 2	23,351,102	126,717,177	133,927,257	3,831,545	50,000	XXX	287,877,082	24.5	330,578,712	27.7	234,504,483	53,372,599
6.3 NAIC 3	101,426	9,189,935	9,296,352	12,341	0	XXX	18,600,054	1.6	17,933,603	1.5	3,983,599	14,616,455
6.4 NAIC 4	7,224	11,076,529	6,396,098	0	0	XXX	17,479,850	1.5	15,728,332	1.3	2,707,213	14,772,637
6.5 NAIC 5	670,556	1,429,279	428,268	0	0	XXX	2,528,103	0.2	1,139,855	0.1	910,933	1,617,170
6.6 NAIC 6	0	47,640	146,982	0	2,648,063	XXX	2,842,685	0.2	206,411	0.0	2,648,063	194,622
6.7 Totals	87,079,961	399,308,072	268,145,479	9,878,063	3,081,258	XXX	767,492,834	65.3	829,621,934	69.6	584,837,887	182,654,947
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	1,207,859	0	0	XXX	1,207,859	0.1	1,208,946	0.1	0	1,207,859
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	1,207,859	0	0	XXX	1,207,859	0.1	1,208,946	0.1	0	1,207,859
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	535,995	867,717	0	0	XXX	1,403,712	0.1	1,354,172	0.1	1,403,712	0
10.3 NAIC 3	0	4,424,748	6,711,518	0	0	XXX	11,136,266	0.9	9,139,669	0.8	11,136,266	0
10.4 NAIC 4	0	20,054,309	8,665,701	0	0	XXX	28,720,010	2.4	25,183,386	2.1	28,720,010	0
10.5 NAIC 5	0	743,437	410,745	0	0	XXX	1,154,182	0.1	1,144,499	0.1	1,154,182	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	25,758,488	16,655,681	0	0	XXX	42,414,170	3.6	36,821,725	3.1	42,414,170	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 94,446,684	341,925,928	263,365,962	69,138,964	32,781,576	0	801,659,113	68.2	XXX	XXX	703,577,649	98,081,464
12.2 NAIC 2	(d) 23,351,102	127,253,172	136,002,833	3,831,545	50,000	0	290,488,652	24.7	XXX	XXX	235,908,194	54,580,458
12.3 NAIC 3	(d) 101,426	13,614,683	16,007,870	12,341	0	0	29,736,320	2.5	XXX	XXX	15,119,865	14,616,455
12.4 NAIC 4	(d) 7,224	31,130,838	15,061,798	0	0	0	46,199,860	3.9	XXX	XXX	31,427,223	14,772,637
12.5 NAIC 5	(d) 670,556	2,172,715	839,013	0	0	0	(c) 3,682,285	0.3	XXX	XXX	2,065,115	1,617,170
12.6 NAIC 6	(d) 0	47,640	146,982	0	2,648,063	0	(c) 2,842,685	0.2	XXX	XXX	2,648,063	194,622
12.7 Totals	118,576,991	516,144,975	431,424,460	72,982,850	35,479,639	0	(b) 1,174,608,915	100.0	XXX	XXX	990,746,109	183,862,806
12.8 Line 12.7 as a % of Col. 7	10.1	43.9	36.7	6.2	3.0	0.0	100.0	XXX	XXX	XXX	84.3	15.7
13. Total Bonds Prior Year												
13.1 NAIC 1	92,586,124	331,603,288	263,359,320	73,739,242	27,231,545	0	XXX	XXX	788,519,519	66.1	670,279,616	118,239,903
13.2 NAIC 2	23,416,129	129,521,244	173,887,593	6,266,864	50,000	0	XXX	XXX	333,141,830	27.9	268,282,101	64,859,729
13.3 NAIC 3	502,780	9,406,436	16,879,709	284,346	0	0	XXX	XXX	27,073,272	2.3	14,263,275	12,809,997
13.4 NAIC 4	331,890	19,694,991	20,884,837	0	0	0	XXX	XXX	40,911,718	3.4	27,747,627	13,164,091
13.5 NAIC 5	0	817,774	1,466,580	0	0	0	XXX	XXX	(c) 2,284,354	0.2	1,355,335	929,019
13.6 NAIC 6	0	38,517	167,894	0	0	0	XXX	XXX	(c) 206,411	0.0	0	206,411
13.7 Totals	116,836,923	491,082,250	476,645,934	80,290,453	27,281,545	0	XXX	XXX	(b) 1,192,137,104	100.0	981,927,954	210,209,150
13.8 Line 13.7 as a % of Col. 9	9.8	41.2	40.0	6.7	2.3	0.0	XXX	XXX	100.0	XXX	82.4	17.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	83,993,933	282,883,032	239,275,996	65,026,308	32,398,381	0	703,577,649	59.9	670,279,616	56.2	703,577,649	XXX
14.2 NAIC 2	15,303,603	106,961,671	112,095,673	1,497,248	50,000	0	235,908,194	20.1	268,282,101	22.5	235,908,194	XXX
14.3 NAIC 3	0	6,977,944	8,129,580	12,341	0	0	15,119,865	1.3	14,263,275	1.2	15,119,865	XXX
14.4 NAIC 4	0	21,871,299	9,555,924	0	0	0	31,427,223	2.7	27,747,627	2.3	31,427,223	XXX
14.5 NAIC 5	670,556	983,813	410,745	0	0	0	2,065,115	0.2	1,355,335	0.1	2,065,115	XXX
14.6 NAIC 6	0	0	0	0	2,648,063	0	2,648,063	0.2	0	0.0	2,648,063	XXX
14.7 Totals	99,968,092	419,677,759	369,467,918	66,535,897	35,096,443	0	990,746,109	84.3	981,927,954	82.4	990,746,109	XXX
14.8 Line 14.7 as a % of Col. 7	10.1	42.4	37.3	6.7	3.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.5	35.7	31.5	5.7	3.0	0.0	84.3	XXX	XXX	XXX	84.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	10,452,751	59,042,897	24,089,966	4,112,656	383,195	0	98,081,464	8.4	118,239,903	9.9	XXX	98,081,464
15.2 NAIC 2	8,047,499	20,291,501	23,907,160	2,334,297	0	0	54,580,458	4.6	64,859,729	5.4	XXX	54,580,458
15.3 NAIC 3	101,426	6,636,738	7,878,290	0	0	0	14,616,455	1.2	12,809,997	1.1	XXX	14,616,455
15.4 NAIC 4	7,224	9,259,539	5,505,874	0	0	0	14,772,637	1.3	13,164,091	1.1	XXX	14,772,637
15.5 NAIC 5	0	1,188,902	428,268	0	0	0	1,617,170	0.1	929,019	0.1	XXX	1,617,170
15.6 NAIC 6	0	47,640	146,982	0	0	0	194,622	0.0	206,411	0.0	XXX	194,622
15.7 Totals	18,608,899	96,467,216	61,956,541	6,446,953	383,195	0	183,862,806	15.7	210,209,150	17.6	XXX	183,862,806
15.8 Line 15.7 as a % of Col. 7	10.1	52.5	33.7	3.5	0.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.6	8.2	5.3	0.5	0.0	0.0	15.7	XXX	XXX	XXX	XXX	15.7

(a) Includes $ 181,066,461 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 $ 0 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 $ 344,065 current year, $ 380,500 prior year of bonds with 5GI designations and $ 2,648,063 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 10,489,265 ; NAIC 2 $ 499,152 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	14,930,278	8,573,990	7,902,237	0	0	XXX	31,406,505	2.7	24,050,447	2.0	31,406,505	0
1.02 Residential Mortgage-Backed Securities	549,590	1,554,561	2,954,002	5,835,832	1,003,122	XXX	11,897,107	1.0	11,507,673	1.0	11,897,107	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	15,479,868	10,128,551	10,856,239	5,835,832	1,003,122	XXX	43,303,612	3.7	35,558,120	3.0	43,303,612	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	200,000	4,396,756	13,133,756	922,514	0	XXX	18,653,027	1.6	15,147,653	1.3	18,653,027	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	200,000	4,396,756	13,133,756	922,514	0	XXX	18,653,027	1.6	15,147,653	1.3	18,653,027	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,000,000	7,382,341	9,243,816	5,189,513	0	XXX	22,815,670	1.9	21,788,688	1.8	22,815,670	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	1,000,000	7,382,341	9,243,816	5,189,513	0	XXX	22,815,670	1.9	21,788,688	1.8	22,815,670	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,142,915	22,680,369	74,008,116	9,237,865	18,681,218	XXX	125,750,484	10.7	120,247,345	10.1	125,750,484	0
5.02 Residential Mortgage-Backed Securities	13,649,175	45,478,234	38,173,513	41,919,062	12,714,040	XXX	151,934,024	12.9	130,672,387	11.0	151,934,024	0
5.03 Commercial Mortgage-Backed Securities	25,072	1,012,163	0	0	0	XXX	1,037,235	0.1	1,070,306	0.1	1,037,235	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	14,817,162	69,170,767	112,181,629	51,156,927	31,395,259	XXX	278,721,743	23.7	251,990,038	21.1	278,721,743	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	43,151,475	284,453,436	222,964,271	4,435,085	2,698,063	XXX	557,702,329	47.5	616,681,332	51.7	434,899,945	122,802,384
6.02 Residential Mortgage-Backed Securities	2,182,567	7,970,414	5,892,919	4,065,769	383,195	XXX	20,494,865	1.7	14,594,709	1.2	0	20,494,865
6.03 Commercial Mortgage-Backed Securities	27,484,422	74,826,789	39,178,321	0	0	XXX	141,489,533	12.0	146,256,288	12.3	120,185,665	21,303,868
6.04 Other Loan-Backed and Structured Securities	14,261,497	32,057,433	109,968	1,377,209	0	XXX	47,806,107	4.1	52,089,605	4.4	29,752,277	18,053,830
6.05 Totals	87,079,961	399,308,072	268,145,479	9,878,063	3,081,258	XXX	767,492,834	65.3	829,621,934	69.6	584,837,887	182,654,947
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	1,207,859	0	0	XXX	1,207,859	0.1	1,208,946	0.1	0	1,207,859
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	1,207,859	0	0	XXX	1,207,859	0.1	1,208,946	0.1	0	1,207,859
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	25,758,488	16,655,681	0	0	XXX	42,414,169	3.6	36,821,725	3.1	42,414,170	0
10.03 Totals	0	25,758,488	16,655,681	0	0	XXX	42,414,169	3.6	36,821,725	3.1	42,414,170	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	60,424,668	327,486,893	328,460,055	19,784,978	21,379,281	XXX	757,535,875	64.5	XXX	XXX	633,525,632	124,010,243
12.02 Residential Mortgage-Backed Securities	16,381,332	55,003,208	47,020,434	51,820,663	14,100,358	XXX	184,325,996	15.7	XXX	XXX	163,831,131	20,494,865
12.03 Commercial Mortgage-Backed Securities	27,509,494	75,838,953	39,178,321	0	0	XXX	142,526,768	12.1	XXX	XXX	121,222,900	21,303,868
12.04 Other Loan-Backed and Structured Securities	14,261,497	32,057,433	109,968	1,377,209	0	XXX	47,806,107	4.1	XXX	XXX	29,752,277	18,053,830
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	25,758,488	16,655,681	0	0	XXX	42,414,169	3.6	XXX	XXX	42,414,170	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	118,576,991	516,144,975	431,424,460	72,982,850	35,479,639	0	1,174,608,915	100.0	XXX	XXX	990,746,109	183,862,806
12.10 Line 12.09 as a % of Col. 7	10.1	43.9	36.7	6.2	3.0	0.0	100.0	XXX	XXX	XXX	84.3	15.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	82,226,168	311,325,083	351,998,214	35,797,270	17,777,677	XXX	XXX	XXX	799,124,411	67.0	645,574,504	153,549,908
13.02 Residential Mortgage-Backed Securities	18,783,472	49,856,270	38,630,508	40,000,650	9,503,869	XXX	XXX	XXX	156,774,769	13.2	142,180,059	14,594,709
13.03 Commercial Mortgage-Backed Securities	4,540,963	85,322,757	57,462,875	0	0	XXX	XXX	XXX	147,326,594	12.4	126,959,387	20,367,208
13.04 Other Loan-Backed and Structured Securities	11,286,320	28,398,979	7,911,773	4,492,533	0	XXX	XXX	XXX	52,089,605	4.4	30,392,279	21,697,325
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	16,179,161	20,642,565	0	0	XXX	XXX	XXX	36,821,725	3.1	36,821,726	(1)
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	116,836,923	491,082,250	476,645,934	80,290,453	27,281,545	0	XXX	XXX	1,192,137,104	100.0	981,927,955	210,209,149
13.10 Line 13.09 as a % of Col. 9	9.8	41.2	40.0	6.7	2.3	0.0	XXX	XXX	100.0	XXX	82.4	17.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	49,930,364	262,421,870	281,013,114	18,781,003	21,379,281	XXX	633,525,632	53.9	645,574,504	54.2	633,525,632	XXX
14.02 Residential Mortgage-Backed Securities	14,198,765	47,032,795	41,127,515	47,754,894	13,717,162	XXX	163,831,131	13.9	142,180,059	11.9	163,831,131	XXX
14.03 Commercial Mortgage-Backed Securities	23,510,974	67,040,317	30,671,608	0	0	XXX	121,222,900	10.3	126,959,387	10.6	121,222,900	XXX
14.04 Other Loan-Backed and Structured Securities	12,327,988	17,424,289	0	0	0	XXX	29,752,277	2.5	30,392,279	2.5	29,752,277	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	25,758,488	16,655,681	0	0	XXX	42,414,170	3.6	36,821,726	3.1	42,414,170	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	99,968,092	419,677,759	369,467,918	66,535,897	35,096,443	0	990,746,109	84.3	981,927,955	82.4	990,746,109	XXX
14.10 Line 14.09 as a % of Col. 7	10.1	42.4	37.3	6.7	3.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.5	35.7	31.5	5.7	3.0	0.0	84.3	XXX	XXX	XXX	84.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	10,494,304	65,065,023	47,446,942	1,003,975	0	XXX	124,010,243	10.6	153,549,908	12.9	XXX	124,010,243
15.02 Residential Mortgage-Backed Securities	2,182,567	7,970,414	5,892,919	4,065,769	383,195	XXX	20,494,865	1.7	14,594,709	1.2	XXX	20,494,865
15.03 Commercial Mortgage-Backed Securities	3,998,519	8,798,636	8,506,713	0	0	XXX	21,303,868	1.8	20,367,208	1.7	XXX	21,303,868
15.04 Other Loan-Backed and Structured Securities	1,933,509	14,633,144	109,968	1,377,209	0	XXX	18,053,830	1.5	21,697,325	1.8	XXX	18,053,830
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	(1)	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	18,608,899	96,467,216	61,956,541	6,446,953	383,195	0	183,862,806	15.7	210,209,149	17.6	XXX	183,862,806
15.10 Line 15.09 as a % of Col. 7	10.1	52.5	33.7	3.5	0.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.6	8.2	5.3	0.5	0.0	0.0	15.7	XXX	XXX	XXX	XXX	15.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	4,142,081	4,142,081	0	0	0
2. Cost of short-term investments acquired	1,969,603	1,969,603	0	0	0
3. Accrual of discount	47,613	47,613	0	0	0
4. Unrealized valuation increase/(decrease)	44	44	0	0	0
5. Total gain (loss) on disposals	(20)	(20)	0	0	0
6. Deduct consideration received on disposals	5,650,401	5,650,401	0	0	0
7. Deduct amortization of premium	6,281	6,281	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)	502,638	502,638	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)	502,638	502,638	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	91,133,260	33,318,271	57,814,989	0
2. Cost of cash equivalents acquired	421,026,200	20,101,231	400,924,969	0
3. Accrual of discount	259,663	259,663	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	(7)	(7)	0	0
6. Deduct consideration received on disposals	480,300,365	43,193,379	437,106,986	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)	32,118,751	10,485,779	21,632,972	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	32,118,751	10,485,779	21,632,972	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	23,759,841	0	3,902,898	3,902,898	663,546	0	0	(663,546)	0	1,882,534	404,285
0299999. Property occupied by the reporting entity - Administrative						23,759,841	0	3,902,898	3,902,898	663,546	0	0	(663,546)	0	1,882,534	404,285
0399999. Total Property occupied by the reporting entity						23,759,841	0	3,902,898	3,902,898	663,546	0	0	(663,546)	0	1,882,534	404,285
0699999 - Totals						23,759,841	0	3,902,898	3,902,898	663,546	0	0	(663,546)	0	1,882,534	404,285

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	382,211
0199999. Acquired by Purchase					0	0	0	382,211
0399999 - Totals					0	0	0	382,211

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	AEA Mezzanine Fund IV, LP		STAMFORD	CT	AEA Mezzanine Partners IV LP		07/23/2018	2	1,406,276	1,368,751	1,368,751	(53,809)	0	0	0	0	49,994	577,410	0.507
000000-00-0	AEA Mezzanine Fund III, LP		STAMFORD	CT	AEA Mezzanine Partners LP		06/20/2014	2	37,572	39,085	39,085	1,513	0	0	0	0	9,397	94,497	0.522
000000-00-0	AEA Middle Market Debt Fund III, LP		STAMFORD	CT	AEA Middle Market Debt Fnd III		12/14/2016	2	2,100,059	2,142,194	2,142,194	(38,651)	0	0	0	0	212,499	607,639	0.870
000000-00-0	Argosy Investment Partners V, LP		WAYNE	PA	Argosy Investment Partners V LP		04/01/2015	2	1,636,765	3,379,855	3,379,855	(31,464)	0	0	0	0	0	386,498	2.483
000000-00-0	AEA Middle Market Debt Fund IV, LP		STAMFORD	CT	AEA Middle Market Debt Fnd IV		05/31/2019	2	1,496,623	1,533,995	1,533,995	17,936	0	0	0	0	129,417	400,871	0.549
000000-00-0	Barings Real Estate Credit Strategies VII, LP		HARTFORD	CT	Barings Real Estate Credit Str		03/30/2017		1,909,612	1,825,912	1,825,912	(110,001)	0	0	0	0	10,314	384,369	1.040
000000-00-0	Centerfield Capital Partners III, LP		INDIANAPOLIS	IN	Centerfield Capital Partners		07/09/2012	2	82,559	125,070	125,070	(3,599)	0	0	0	0	305,426	348,563	1.670
000000-00-0	Heartwood Partners III, LP		NORWALK	CT	Capital Partners III, LP		05/30/2018	3	2,767,647	2,767,647	2,767,647	(228,464)	0	0	0	0	582,218	419,713	0.667
000000-00-0	Heartwood Partners II, LP		NORWALK	CT	Capital Partners II, LP		12/31/2013	3	1,792,920	1,827,918	1,827,918	32,620	0	0	0	0	449,216	217,498	1.072
000000-00-0	Falcon Strategic Partners V, LP		BOSTON	MA	Falcon Strategic Partners V		06/13/2016	2	4,547,409	4,797,202	4,797,202	29,854	0	0	0	0	127,220	1,496,280	0.696
000000-00-0	Falcon Structured Equity Partners, LP		BOSTON	MA	Falcon Structured Equity Ptner		05/06/2019	2	1,734,339	1,670,255	1,670,255	(254,675)	0	0	0	0	0	335,524	0.663
000000-00-0	Falcon Strategic Partners IV, LP		BOSTON	MA	Falcon Strategic Partners IV		12/26/2013	2	3,344,857	2,913,718	2,913,718	(428,687)	0	0	0	0	0	653,315	0.550
000000-00-0	GCG Investors IV, LP		CHICAGO	IL	GCG Investors IV, LP		03/14/2017	2	1,580,444	1,580,445	1,580,445	1	0	0	0	0	442,266	366,891	1.455
000000-00-0	GCG Investors III, LP		CHICAGO	IL	GCG Investors III, LP		08/15/2014	2	526,515	639,112	639,112	70,683	0	0	0	0	16,793	341,532	2.100
000000-00-0	Graham Partners IV, LP		NEWTOWN SQUARE	PA	Graham Partners IV, LP		06/20/2017	3	285,224	311,442	311,442	26,218	0	0	0	0	5,262	284,835	0.545
000000-00-0	Graycliff Mezzanine III, LP		NEW YORK	NY	Graycliff Mezzanine III, LP		10/02/2018	2	1,418,046	1,418,046	1,418,046	0	0	0	0	0	122,679	127,032	2.085
000000-00-0	Harvest Partners SCF II, LP		NEW YORK	NY	Harvest Partners SCF II, LP		06/28/2018	2	3,457,836	3,691,657	3,691,657	186,089	0	0	0	0	18,330	545,274	0.382
000000-00-0	Harvest Partners SCF I, LP		NEW YORK	NY	Harvest Partners SCF, LP		09/27/2016	2	3,495,069	3,275,673	3,275,673	(350,069)	0	0	0	0	130,673	1,324,128	1.329
000000-00-0	Ironwood Mezzanine Fund IV, LP		AVON	CT	Ironwood Mezzanine Fund IV, LP		06/12/2018	2	1,356,792	1,402,932	1,402,932	46,140	0	0	0	0	99,329	290,804	1.831
000000-00-0	LBC Credit Partners III, LP		PHILADELPHIA	PA	LBC Credit Partners III, LP		11/21/2013	2	476,016	412,650	412,650	46,041	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	923,530	923,530	923,530	0	0	0	0	0	184,742	1,352,152	0.672
000000-00-0	North Haven Credit Partners II, LP		NEW YORK	NY	North Haven Credit Partners II		12/22/2014	2	1,840,731	1,703,330	1,703,330	(164,771)	0	0	0	0	91,694	2,478,512	0.519
000000-00-0	Morgan Stanley Prime Property Fund, LLC		NEW YORK	NY	Morgan Stanley Prime Property		03/30/2017		5,766,910	5,883,795	5,883,795	(1,306,108)	0	0	0	0	783,335	0	0.020
000000-00-0	New Canaan Funding Mezzanine VI, LP		NEW CANAAN	CT	New Canaan Funding Mezz VI, LP		11/09/2015	2	1,077,827	1,207,493	1,207,493	118,221	0	0	0	0	69,334	327,175	5.895
000000-00-0	New Canaan Funding Mezzanine V, LP		NEW CANAAN	CT	New Canaan Funding Mezz V, LP		07/16/2012	2	4,254	1,494	1,494	(10,957)	0	0	0	0	8,197	94,295	2.405
000000-00-0	Newstone Capital Partners II, LP		DALLAS	TX	Newstone Capital Partners II		03/03/2011	2	263,670	218,782	218,782	(32,413)	0	0	0	0	26,985	124,777	0.375
000000-00-0	Newstone Capital Partners III, LP		DALLAS	TX	Newstone Capital Partners III		11/09/2016	2	2,240,769	1,874,285	1,874,285	(26,520)	0	0	0	0	0	189,412	0.730
000000-00-0	PA Direct Credit Opportunities Fund II, LP		DARIEN	CT	PA Direct Credit Opport. II		03/27/2017	2	1,134,044	1,146,181	1,146,181	12,137	0	0	0	0	82,036	214,331	0.436
000000-00-0	The Peninsula Fund VI, LP		DETROIT	MI	Peninsula Fund VI LP		12/09/2015	2	1,840,623	1,814,917	1,814,917	(242,953)	0	0	0	0	636,268	13,695	0.746
000000-00-0	Siguler Guff SBCOF I, LP		NEW YORK	NY	Siguler Gulf SBCOF I, LP		10/06/2017	2	900,764	998,229	998,229	61,180	0	0	0	0	116,302	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	2,442,118	2,442,118	182,613	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	909,005	909,005	(48,549)	0	0	0	0	116,714	744,971	0.250
000000-00-0	Falcon Private Credit Opportunities VI, LP		BOSTON	MA	Falcon Private Credit Opp. VI		11/30/2019	2	2,591,287	2,710,944	2,710,944	119,657	0	0	0	0	98,698	1,167,228	0.227
000000-00-0	Siguler Guff SBCOF II, LP		NEW YORK	NY	Siguler Guff Small Business II		10/31/2019	2	2,373,221	2,443,724	2,443,724	29,066	0	0	0	0	212,687	513,911	1.490
000000-00-0	Graham Partners V, LP		NEWTOWN SQUARE	PA	Graham Partners V, LP		08/31/2019	3	1,901,122	2,603,228	2,603,228	514,806	0	0	0	0	0	233,335	0.213
000000-00-0	North Haven Credit Partners III, LP		NEW YORK	NY	North Haven Credit Partners III		12/20/2019	2	4,350,968	4,521,718	4,521,718	123,766	0	0	0	0	293,800	850,969	0.313
000000-00-0	Newstone Capital Partners IV, LP		DALLAS	TX	Newstone Capital Partners IV		12/23/2019	2	1,633,102	1,633,102	1,633,102	7,092	0	0	0	0	108,302	586,775	0.352
000000-00-0	The Peninsula Fund VII, LP		DETROIT	MI	Peninsula Fund VII LP		02/12/2020	2	1,592,777	1,765,822	1,765,822	39,950	0	0	0	0	134,639	407,223	0.549
000000-00-0	Spire Capital Partners IV, LP		NEW YORK	NY	Spire Capital Partners IV,LP		08/01/2020	3	729,308	850,625	850,625	118,553	0	0	0	0	0	931,262	0.576
000000-00-0	PA Direct Credit Opportunities Fund III, LP		DARIEN	CT	PA Direct Credit Opport. III		10/01/2020	2	1,791,453	1,791,453	1,791,453	(103,393)	0	0	0	0	317,463	1,269,805	0.270
000000-00-0	GCG Investors V, LP		CHICAGO	IL	GCG Investors V, LP		10/01/2020	2	1,743,988	1,743,987	1,743,987	(48,162)	0	0	0	0	260,600	199,955	0.714
000000-00-0	Argosy Investment Partners VI, LP		WAYNE	PA	Argosy Investment Partners VI, LP		12/14/2020	2	1,090,193	1,066,776	1,066,776	22,418	0	0	0	0	0	887,472	0.474
000000-00-0	Harvest Partners SCF III, LP		NEW YORK	NY	Harvest Partners Structured Capital Fund		12/14/2020	2	1,166,299	1,288,226	1,288,226	84,745	0	0	0	0	30,121	877,023	0.169
000000-00-0	Performance Direct Investments IV, LP		GREENWICH	CT	Performance Direct Investments IV, LP		03/09/2021	2	2,417,463	2,959,304	2,959,304	42,790	0	0	0	0	46,664	14,400	0.779
000000-00-0	Heartwood Partners IV, LP		NORWALK	CT	Heartwood Partners IV, LP		06/30/2021	2	658,235	521,586	521,586	(105,100)	0	0	0	0	298	2,260,605	0.620
000000-00-0	Barings Real Estate Debt Income Fund		HARTFORD	CT	Barings Estate Debt Income		12/13/2021	2	2,856,221	2,856,221	2,856,221	0	0	0	0	0	262,907	90,249	0.800

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	Ironwood Capital Partners V, LP		AVON	CT	Ironwood Mezzanine Fund V, LP		08/17/2022	2	1,019,287	1,061,062	1,061,062	35,481	0	0	0	0	0	2,980,713	1.050
000000-00-0	Audax Direct Lending Solutions II-A, LP		NEW YORK	NY	Audax Direct Lending Solutions II, LP		09/20/2022	2	1,091,740	1,130,408	1,130,408	11,194	0	0	0	0	67,806	1,908,260	0.120
000000-00-0	Siguler Guff SBCOF III, LP		NEW YORK	NY	Siguler Guff Small Business III		03/14/2023	2	1,422,000	1,444,775	1,444,775	22,775	0	0	0	0	0	1,578,000	3.184
000000-00-0	Falcon Private Credit Opportunities VII, LP		BOSTON	MA	Falcon Private Credit Opp. VII		03/31/2023	2	0	(282)	(282)	(282)	0	0	0	0	0	1,500,000	0.296
000000-00-0	Graham Partners VI, LP		NEWTOWN SQUARE	PA	Graham Partners VI, LP		05/04/2023	3	193,294	149,111	149,111	(44,183)	0	0	0	0	0	2,206,706	0.301
000000-00-0	GCG Investors VI, LP		CHICAGO	IL	GCG Investors VI, LP		10/18/2023	2	310,194	282,964	282,964	(27,230)	0	0	0	0	0	2,092,539	0.966
2599999. Joint Venture Interests - Other - Unaffiliated									85,008,584	89,071,473	89,071,473	(1,656,502)	0	0	0	0	6,660,624	37,916,595	XXX
6099999. Total - Unaffiliated									85,008,584	89,071,473	89,071,473	(1,656,502)	0	0	0	0	6,660,624	37,916,595	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									85,008,584	89,071,473	89,071,473	(1,656,502)	0	0	0	0	6,660,624	37,916,595	XXX

1.

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

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	AEA Mezzanine Fund IV, LP	STAMFORD	CT	AEA Mezzanine Partners IV LP	07/23/2018	2	0	511,919	0	0.507
000000-00-0	AEA Mezzanine Fund III, LP	STAMFORD	CT	AEA Mezzanine Partners LP	06/20/2014	2	0	3,907	0	0.522
000000-00-0	AEA Middle Market Debt Fund III, LP	STAMFORD	CT	AEA Middle Market Debt Fnd III	12/14/2016	2	0	216,642	0	0.870
000000-00-0	AEA Middle Market Debt Fund IV, LP	STAMFORD	CT	AEA Middle Market Debt Fnd IV	05/31/2019	2	0	201,599	0	0.549
000000-00-0	Heartwood Partners III, LP	NORWALK	CT	Capital Partners III, LP	05/30/2018	3	0	304,087	0	0.667
000000-00-0	Heartwood Partners II, LP	NORWALK	CT	Capital Partners II, LP	12/31/2013	3	0	4,289	0	1.072
000000-00-0	Falcon Strategic Partners V	BOSTON	MA	Falcon Strategic Partners V	06/13/2016	2	0	340,106	0	0.696
000000-00-0	Falcon Structured Equity Ptner	BOSTON	MA	Falcon Structured Equity Ptner	05/06/2019	2	0	269,648	0	0.663
000000-00-0	Graham Partners IV, LP	NEWTOWN SQUARE	PA	Graham Partners IV, LP	06/20/2017	3	0	230,027	0	0.545
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III, LP	10/02/2018	2	0	116,014	0	2.085
000000-00-0	Harvest Partners SCF II, LP	NEW YORK	NY	Harvest Partners SCF II, LP	06/28/2018	2	0	236,976	0	0.382
000000-00-0	Harvest Partners SCF I, LP	NEW YORK	NY	Harvest Partners SCF, LP	09/27/2016	2	0	41,268	0	1.329
000000-00-0	Ironwood Mezzanine Fund IV, LP	AVON	CT	Ironwood Mezzanine Fund IV, LP	06/12/2018	2	0	164,462	0	1.831
000000-00-0	North Haven Credit Partners II, LP	NEW YORK	NY	North Haven Credit Partners II	12/22/2014	2	0	103,838	0	0.519
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Newstone Capital Partners III	11/09/2016	2	0	189,550	0	0.730
000000-00-0	PA Direct Credit Opportunities Fund II, LP	DARIEN	CT	PA Direct Credit Opport. II	03/27/2017	2	0	127,190	0	0.436
000000-00-0	The Peninsula Fund VI, LP	DETROIT	MI	Peninsula Fund VI LP	12/09/2015	2	0	99,595	0	0.746
000000-00-0	Graham Partners V, LP	NEWTOWN SQUARE	PA	Graham Partners V, LP	08/31/2019	3	0	913,868	0	0.213
000000-00-0	North Haven Credit Partners III, LP	NEW YORK	NY	North Haven Credit Prtners III	12/20/2019	2	0	1,069,704	0	0.313
000000-00-0	Newstone Capital Partners IV, LP	DALLAS	TX	Newstone Capital Partners IV	12/23/2019	2	0	234,839	0	0.352
000000-00-0	The Peninsula Fund VII, LP	DETROIT	MI	Peninsula Fund VII LP	02/12/2020	2	0	646,662	0	0.549
000000-00-0	Spire Capital Partners IV,LP	NEW YORK	NY	Spire Capital Partners IV,LP	08/01/2020	3	0	258,465	0	0.576
000000-00-0	PA Direct Credit Opportunities Fund III, LP	DARIEN	CT	PA Direct Credit Opport. III	10/01/2020	2	0	220,743	0	0.270
000000-00-0	GCG Investors V, LP	CHICAGO	IL	GCG Investors V, LP	10/01/2020	2	0	457,958	0	0.714
000000-00-0	Argosy Investment Partners VI, LP	WAYNE	PA	Argosy Investment Partners VI, LP	12/14/2020	2	0	522,222	0	0.474
000000-00-0	Harvest Partners SCF III, LP	NEW YORK	NY	Harvest Partners Structured Capital Fund	12/14/2020	2	0	312,860	0	0.169
000000-00-0	Performance Direct Investments IV, LP	GREENWICH	CT	Performance Direct Investments IV, LP	03/09/2021	2	0	560,997	0	0.779
000000-00-0	Heartwood Partners IV, LP	NORWALK	CT	Heartwood Partners IV, LP	06/30/2021	2	0	737,421	0	0.620
000000-00-0	Barings Real Estate Debt Income Fund	HARTFORD	CT	Barings Estate Debt Income	12/13/2021		0	431,803	0	0.800
000000-00-0	Ironwood Capital Partners V, LP	AVON	CT	Ironwood Mezzanine Fund V, LP	08/17/2022	2	0	819,287	0	1.050
000000-00-0	Audax Direct Lending Solutions II-A, LP	NEW YORK	NY	Audax Direct Lending Solutions II, LP	09/20/2022	2	0	546,842	0	0.120
000000-00-0	Siguler Guff Small Business III	NEW YORK	NY	Siguler Guff Small Business III	03/14/2023	2	213,000	1,299,000	0	3.184
000000-00-0	Graham Partners VI, LP	NEWTOWN SQUARE	PA	Graham Partners VI, LP	05/04/2023	3	193,294	0	0	0.301
000000-00-0	GCG Investors VI, LP	CHICAGO	IL	GCG Investors VI, LP	10/18/2023	2	310,194	0	0	0.966
2599999. Joint Venture Interests - Other - Unaffiliated							716,488	12,193,787	0	XXX
6099999. Total - Unaffiliated							716,488	12,193,787	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							716,488	12,193,787	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	AEA Mezzanine Fund IV, LP	STAMFORD	CT	AEA Mezzanine Partners IV LP	07/23/2018	10/17/2023	58,441	0	0	0	0	0	0	58,441	58,441	0	0	0	0
000000-00-0	AEA Mezzanine Fund III, LP	STAMFORD	CT	AEA Mezzanine Partners LP	06/20/2014	08/04/2023	164,524	0	0	0	0	0	0	164,524	164,524	0	0	0	0
000000-00-0	AEA Middle Market Debt Fund III, LP	STAMFORD	CT	AEA Middle Market Debt Fnd III	12/14/2016	10/25/2023	192,289	0	0	0	0	0	0	192,289	192,289	0	0	0	0
000000-00-0	AEA Middle Market Debt Fund IV, LP	STAMFORD	CT	AEA Middle Market Debt Fnd IV	05/31/2019	10/25/2023	132,217	0	0	0	0	0	0	132,217	132,217	0	0	0	0
000000-00-0	Barings Real Estate Credit Strategies VII, LP	HARTFORD	CT	Barings Real Estate Credit Str	03/30/2017	12/20/2023	75,036	0	0	0	0	0	0	75,036	75,036	0	0	0	0
000000-00-0	Centerfield Capital Partners III, LP	INDIANAPOLIS	IN	Centerfield Capital Partners	07/09/2012	09/29/2023	214,629	0	0	0	0	0	0	214,629	214,629	0	0	0	0
000000-00-0	Heartwood Partners III, LP	NORWALK	CT	Capital Partners III, LP	05/30/2018	12/21/2023	648,257	0	0	0	0	0	0	648,257	648,257	0	0	0	0
000000-00-0	Heartwood Partners II, LP	NORWALK	CT	Capital Partners II, LP	12/31/2013	09/11/2023	299,286	0	0	0	0	0	0	299,286	299,286	0	0	0	0
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG Investors IV, LP	03/14/2017	12/20/2023	131,477	0	0	0	0	0	0	131,477	131,477	0	0	0	0
000000-00-0	Graham Partners IV, LP	NEWTOWN SQUARE	PA	Graham Partners IV, LP	06/20/2017	01/27/2023	54,736	0	0	0	0	0	0	54,736	54,736	0	0	0	0
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III, LP	10/02/2018	12/22/2023	369,512	0	0	0	0	0	0	369,512	369,512	0	0	0	0
000000-00-0	Harvest Partners SCF I, LP	NEW YORK	NY	Harvest Partners SCF, LP	09/27/2016	09/12/2023	691,058	0	0	0	0	0	0	691,058	691,058	0	0	0	0
000000-00-0	LBC Credit Partners III, LP	PHILADELPHIA	PA	LBC Credit Partners III, LP	11/21/2013	11/29/2023	30,102	0	0	0	0	0	0	30,102	30,102	0	0	0	0
000000-00-0	LBC Credit Partners IV, LP	PHILADELPHIA	PA	LBC Credit Partners IV, LP	01/13/2017	11/16/2023	124,759	0	0	0	0	0	0	124,759	124,759	0	0	0	0
000000-00-0	North Haven Credit Partners II, LP	NEW YORK	NY	North Haven Credit Partners II	12/22/2014	12/27/2023	540,823	0	0	0	0	0	0	540,823	540,823	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	01/17/2023	186,459	0	0	0	0	0	0	186,459	186,459	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	07/11/2023	61,876	0	0	0	0	0	0	61,876	61,876	0	0	0	0
000000-00-0	Newstone Capital Partners II, LP	DALLAS	TX	Newstone Capital Partners II	03/03/2011	12/06/2023	11,099	0	0	0	0	0	0	11,099	11,099	0	0	0	0
000000-00-0	Newstone Capital Partners III, LP	DALLAS	TX	Newstone Capital Partners III	11/09/2016	10/05/2023	1,078,887	0	0	0	0	0	0	1,078,887	1,078,887	0	0	0	0
000000-00-0	PA Direct Credit Opport. II	DARIEN	CT	PA Direct Credit Opport. II	03/27/2017	07/21/2023	116,215	0	0	0	0	0	0	116,215	116,215	0	0	0	0
000000-00-0	The Peninsula Fund VI, LP	DETROIT	MI	Peninsula Fund VI LP	12/09/2015	10/30/2023	383,071	0	0	0	0	0	0	383,071	383,071	0	0	0	0
000000-00-0	Siguler Guff SBCOF II, LP	NEW YORK	NY	Siguler Guff Small Business II	10/31/2019	11/14/2023	97,143	0	0	0	0	0	0	97,143	97,143	0	0	0	0
000000-00-0	North Haven Credit Partners III, LP	NEW YORK	NY	North Haven Credit Prtners III	12/20/2019	10/30/2023	344,795	0	0	0	0	0	0	344,795	344,795	0	0	0	0
000000-00-0	Newstone Capital Partners IV, LP	DALLAS	TX	Newstone Capital Partners IV	12/23/2019	12/27/2023	247,614	0	0	0	0	0	0	247,614	247,614	0	0	0	0
000000-00-0	PA Direct Credit Opportunities Fund III, LP	DARIEN	CT	PA Direct Credit Opport. III	10/01/2020	12/01/2023	451,408	0	0	0	0	0	0	451,408	451,408	0	0	0	0
000000-00-0	GCG Investors V, LP	CHICAGO	IL	GCG Investors V, LP	10/01/2020	12/22/2023	113,719	0	0	0	0	0	0	113,719	113,719	0	0	0	0
000000-00-0	Heartwood Partners IV, LP	NORWALK	CT	Heartwood Partners IV, LP	06/30/2021	12/22/2023	204,335	0	0	0	0	0	0	204,335	204,335	0	0	0	0
000000-00-0	Barings Real Estate Debt Income Fund	HARTFORD	CT	Barings Estate Debt Income	12/13/2021	12/29/2023	37,165	0	0	0	0	0	0	37,165	37,165	0	0	0	0
000000-00-0	Siguler Gulf SBCOF III, LP	NEW YORK	NY	Siguler Guff Small Business III	03/14/2023	08/24/2023	0	0	0	0	0	0	0	90,000	90,000	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							7,060,932	0	0	0	0	0	0	7,150,932	7,150,932	0	0	0	0
6099999. Total - Unaffiliated							7,060,932	0	0	0	0	0	0	7,150,932	7,150,932	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							7,060,932	0	0	0	0	0	0	7,150,932	7,150,932	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-3F-5	UNITED STATES TREASURY	SD			1.A	1,824,170	94.0234	1,762,939	1,875,000	1,853,520	0	5,226	0	0	2.250	2.563	MN	6,460	41,175	01/11/2018	11/15/2027
912828-3P-3	UNITED STATES TREASURY				1.A	394,156	97.5329	390,132	400,000	399,101	0	1,427	0	0	2.250	2.480	JD	4,525	16,200	01/11/2018	12/31/2024
912828-3P-3	UNITED STATES TREASURY	SD			1.A	1,576,625	97.5329	1,560,527	1,600,000	1,596,429	0	2,995	0	0	2.250	2.478	JD	18,099	28,800	01/11/2018	12/31/2024
912828-3W-8	UNITED STATES TREASURY				1.A	143,795	95.5898	143,385	150,000	144,827	0	1,032	0	0	2.750	3.659	FA	1,558	4,125	02/03/2023	02/15/2028
912828-5M-8	UNITED STATES TREASURY				1.A	474,844	96.6016	483,008	500,000	476,657	0	1,813	0	0	3.125	4.195	MN	2,018	7,813	07/28/2023	11/15/2028
912828-6F-2	UNITED STATES TREASURY				1.A	738,779	96.5078	723,809	750,000	743,058	0	3,061	0	0	2.500	2.945	FA	6,336	18,750	08/04/2022	02/28/2026
912828-6S-4	UNITED STATES TREASURY				1.A	285,527	96.1055	288,316	300,000	290,440	0	3,850	0	0	2.375	3.818	AO	1,214	7,125	09/19/2022	04/30/2026
912828-6X-3	UNITED STATES TREASURY				1.A	477,324	95.4727	477,363	500,000	485,068	0	5,838	0	0	2.125	3.426	MN	929	10,625	08/31/2022	05/31/2026
912828-YB-0	UNITED STATES TREASURY	SD			1.A	196,258	88.9727	177,945	200,000	197,748	0	377	0	0	1.625	1.837	FA	2,040	2,438	12/12/2019	08/15/2029
912828-YS-3	UNITED STATES TREASURY				1.A	591,844	89.2461	535,477	600,000	594,986	0	799	0	0	1.750	1.901	MN	1,356	10,500	12/18/2019	11/15/2029
912828-Z9-4	UNITED STATES TREASURY				1.A	756,684	87.1211	609,848	700,000	735,910	0	(5,732)	0	0	1.500	0.644	FA	3,966	10,500	05/04/2020	02/15/2030
912828-ZQ-6	UNITED STATES TREASURY	SD			1.A	296,004	81.7188	245,156	300,000	297,405	0	334	0	0	0.625	0.764	MN	242	1,641	06/03/2020	05/15/2030
912828-ZQ-6	UNITED STATES TREASURY				1.A	296,004	81.7188	245,156	300,000	297,405	0	458	0	0	0.625	0.764	MN	242	2,109	06/03/2020	05/15/2030
91282C-AV-3	UNITED STATES TREASURY				1.A	195,766	82.1523	164,305	200,000	196,988	0	419	0	0	0.875	1.103	MN	226	1,750	01/21/2021	11/15/2030
91282C-BL-4	UNITED STATES TREASURY	SD			1.A	94,988	83.4727	83,473	100,000	96,313	0	484	0	0	1.125	1.676	FA	425	1,125	03/22/2021	02/15/2031
91282C-BL-4	UNITED STATES TREASURY				1.A	772,840	83.4727	751,254	900,000	777,547	0	2,185	0	0	1.125	3.240	FA	3,824	3,375	12/08/2023	02/15/2031
91282C-CB-5	UNITED STATES TREASURY	SD			1.A	1,005,410	85.7773	857,773	1,000,000	1,004,127	0	(522)	0	0	1.625	1.565	MN	10,223	8,125	06/28/2021	05/15/2031
91282C-EF-4	UNITED STATES TREASURY				1.A	472,224	95.5742	453,978	475,000	473,137	0	541	0	0	2.500	2.627	MS	3,017	11,875	04/14/2022	03/31/2027
91282C-EF-4	UNITED STATES TREASURY	SD			1.A	325,851	95.5742	310,616	325,000	325,568	0	(166)	0	0	2.500	2.444	MS	2,065	8,125	03/30/2022	03/31/2027
91282C-EM-9	UNITED STATES TREASURY				1.A	475,820	95.1211	475,605	500,000	475,820	0	0	0	0	2.875	3.888	AO	2,488	0	12/28/2023	04/30/2029
91282C-ET-4	UNITED STATES TREASURY				1.A	744,229	95.7109	717,832	750,000	745,967	0	1,110	0	0	2.625	2.791	MN	1,721	19,688	06/02/2022	05/31/2027
91282C-EV-9	UNITED STATES TREASURY				1.A	471,367	96.7852	483,926	500,000	472,938	0	1,571	0	0	3.250	4.368	JD	8,170	0	08/18/2023	06/30/2029
91282C-EY-3	UNITED STATES TREASURY				1.A	700,957	97.8164	684,715	700,000	700,514	0	(321)	0	0	3.000	2.951	JJ	9,701	21,000	08/02/2022	07/15/2025
91282C-FE-6	UNITED STATES TREASURY				1.A	496,230	98.0078	490,039	500,000	497,897	0	1,242	0	0	3.125	3.394	FA	5,902	15,625	08/24/2022	08/15/2025
91282C-FJ-5	UNITED STATES TREASURY				1.A	404,348	96.0430	408,183	425,000	405,678	0	1,330	0	0	3.125	4.032	FA	4,488	6,641	07/21/2023	08/31/2029
91282C-FK-2	UNITED STATES TREASURY				1.A	342,139	98.5273	344,846	350,000	345,308	0	2,602	0	0	3.500	4.325	MS	3,635	12,250	10/11/2022	09/15/2025
91282C-FN-6	UNITED STATES TREASURY				1.A	747,861	99.4883	746,162	750,000	749,156	0	1,105	0	0	4.250	4.405	MS	8,099	31,875	10/28/2022	09/30/2024
91282C-FQ-9	UNITED STATES TREASURY				1.A	1,445,408	99.5742	1,443,826	1,450,000	1,448,035	0	2,287	0	0	4.375	4.543	AO	10,805	63,438	11/14/2022	10/31/2024
91282C-FT-3	UNITED STATES TREASURY				1.A	489,219	100.4648	502,324	500,000	489,772	0	553	0	0	4.000	4.402	AO	3,407	10,000	08/24/2023	10/31/2029
91282C-FX-4	UNITED STATES TREASURY				1.A	751,963	99.6328	747,246	750,000	750,929	0	(971)	0	0	4.500	4.360	MN	2,951	33,750	12/06/2022	11/30/2024
91282C-FY-2	UNITED STATES TREASURY				1.A	388,438	99.8086	399,234	400,000	389,012	0	575	0	0	3.875	4.408	MN	1,355	7,750	08/25/2023	11/30/2029
91282C-GM-7	UNITED STATES TREASURY				1.A	499,219	96.9727	484,863	500,000	499,283	0	64	0	0	3.500	3.519	FA	6,610	8,750	04/14/2023	02/15/2033
91282C-GS-4	UNITED STATES TREASURY				1.A	501,953	98.4492	492,246	500,000	501,782	0	(171)	0	0	3.625	3.561	MS	4,606	9,063	04/14/2023	03/31/2030
91282C-GZ-8	UNITED STATES TREASURY				1.A	468,418	97.7383	488,691	500,000	469,523	0	1,105	0	0	3.500	4.622	AO	2,981	8,750	09/25/2023	04/30/2030
91282C-HE-4	UNITED STATES TREASURY				1.A	739,336	98.9414	742,061	750,000	740,404	0	1,068	0	0	3.625	3.944	MN	2,377	13,594	06/22/2023	05/31/2028
91282C-HK-0	UNITED STATES TREASURY				1.A	297,926	100.4727	301,418	300,000	298,112	0	187	0	0	4.000	4.155	JD	6,033	0	06/30/2023	06/30/2028
91282C-HQ-7	UNITED STATES TREASURY				1.A	453,533	101.0313	454,641	450,000	453,513	0	(20)	0	0	4.125	3.936	JJ	7,768	0	12/15/2023	07/31/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						21,337,455	XXX	20,672,318	21,750,000	21,419,878	0	37,734	0	0	XXX	XXX	XXX	161,860	458,347	XXX	XXX
36179W-BY-3	G2 MA7255 - RMBS			4	1.A	1,204,643	87.4511	1,014,252	1,159,792	1,210,513	0	1,784	0	0	2.500	1.945	MON	2,416	28,995	05/25/2021	03/20/2051
36179X-H2-5	G2 MA8349 - RMBS			4	1.A	680,059	100.7523	684,427	679,316	680,002	0	(103)	0	0	5.500	5.499	MON	3,114	37,362	09/28/2022	10/20/2052
38376M-R5-8	GNR 2017-059 PL - CMO/RMBS	CF		4	1.A	629,403	93.0261	568,714	611,349	623,793	0	564	0	0	3.000	2.486	MON	1,528	18,340	01/27/2020	04/20/2046
38380T-B7-0	GNR 2017-107 T - CMO/RMBS	CF		4	1.A	118,053	97.4509	112,806	115,756	116,374	0	(315)	0	0	3.000	2.007	MON	289	3,473	01/14/2020	01/20/2047
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS			4	1.A	25,072	98.8111	24,491	24,786	24,797	0	(47)	0	0	3.000	2.483	MON	62	744	12/18/2019	10/20/2045
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS	CF		4	1.A	691,557	89.4545	621,243	694,479	687,700	0	(645)	0	0	2.500	2.615	MON	1,447	17,362	09/18/2019	10/20/2049
38382F-A4-6	GNR 2020-079 JE - CMO/RMBS			4	1.A	3,979,609	75.2497	2,882,064	3,830,000	3,953,868	0	(4,499)	0	0	2.000	1.748	MON	6,383	76,600	07/10/2020	03/20/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38382K-DE-0	GNR 2020-149 TE - CMO/RMBS	CF		4	1.A	1,924,720	73.6724	1,425,561	1,935,000	1,926,496	0	477	0	0	1.500	1.540	MON	2,419	29,025	10/29/2020	01/20/2040
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS			4	1.A	1,490,449	87.3386	1,278,564	1,463,916	1,486,549	0	(173)	0	0	2.000	1.711	MON	2,440	29,278	07/01/2021	07/20/2051
38384C-LT-4	GNR 2023-128 AL - CMO/RMBS			4	1.A	1,186,834	103.0381	1,236,457	1,200,000	1,187,016	0	182	0	0	5.500	5.651	MON	5,500	22,000	08/15/2023	05/20/2053
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						11,930,400	XXX	9,848,577	11,714,394	11,897,107	0	(2,774)	0	0	XXX	XXX	XXX	25,598	263,179	XXX	XXX
0109999999. Total - U.S. Government Bonds						33,267,855	XXX	30,520,895	33,464,394	33,316,985	0	34,959	0	0	XXX	XXX	XXX	187,458	721,526	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-3P-1	CALIFORNIA ST			1	1.C FE	604,644	103.0060	618,036	600,000	604,087	0	(557)	0	0	5.100	4.949	MS	10,200	14,110	03/09/2023	03/01/2029
13063D-C4-8	CALIFORNIA ST				1.C FE	654,143	90.3680	677,760	750,000	672,165	0	16,993	0	0	1.700	4.511	FA	5,313	12,750	12/07/2022	02/01/2028
13063D-GB-8	CALIFORNIA ST				1.C FE	2,492,150	98.2900	2,457,250	2,500,000	2,498,437	0	1,204	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	98.4990	196,998	200,000	200,000	0	0	0	0	1.998	1.998	JJ	1,998	3,996	05/29/2020	07/01/2024
20772K-TL-3	CONNECTICUT ST			1	1.D FE	149,801	101.1400	151,710	150,000	149,810	0	10	0	0	4.607	4.634	MN	883	2,745	06/09/2023	05/15/2029
20772K-TM-1	CONNECTICUT ST			1	1.D FE	299,724	101.3660	304,098	300,000	299,740	0	16	0	0	4.657	4.673	MN	1,785	5,550	06/09/2023	05/15/2030
20772K-TQ-2	CONNECTICUT ST			1	1.D FE	150,000	99.8110	149,717	150,000	150,000	0	0	0	0	4.648	4.649	MN	891	2,769	06/01/2023	05/15/2033
419792-J7-2	HAWAII ST			1	1.C FE	1,050,000	102.8210	1,079,621	1,050,000	1,050,000	0	0	0	0	4.925	4.926	AO	12,928	47,259	10/20/2022	10/01/2028
419792-M5-2	HAWAII ST			1	1.C FE	50,000	102.3710	51,186	50,000	50,000	0	0	0	0	4.806	4.807	AO	80	0	12/07/2023	10/01/2030
419792-M9-4	HAWAII ST			1,2	1.C FE	100,000	102.2270	102,227	100,000	100,000	0	0	0	0	4.921	4.922	AO	164	0	12/07/2023	10/01/2034
419792-N2-8	HAWAII ST			1,2	1.C FE	200,320	102.6660	205,332	200,000	200,317	0	(3)	0	0	5.071	5.051	AO	338	0	12/07/2023	10/01/2035
57582R-4M-5	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	300,558	106.1670	318,501	300,000	300,542	0	(16)	0	0	5.500	5.471	AO	3,025	0	10/17/2023	10/01/2031
677522-4L-5	OHIO ST			1	1.A FE	5,700,000	79.3640	4,523,748	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	81.9760	819,760	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
762223-MD-4	RHODE ISLAND ST			2	1.C FE	519,710	75.6120	567,090	750,000	522,197	0	2,488	0	0	2.250	4.830	FA	7,031	0	10/23/2023	08/01/2041
762223-PY-5	RHODE ISLAND ST			1	1.C FE	101,248	102.7070	102,707	100,000	101,155	0	(93)	0	0	5.988	5.343	JD	981	0	10/25/2023	12/01/2025
762223-QB-4	RHODE ISLAND ST			1	1.C FE	75,000	104.1430	78,107	75,000	75,000	0	0	0	0	5.313	5.312	JD	653	0	10/25/2023	12/01/2028
880541-K9-7	TENNESSEE ST			1	1.A FE	350,000	101.7310	356,059	350,000	350,000	0	0	0	0	4.600	4.598	MN	5,411	0	08/16/2023	05/01/2031
882722-KE-0	TEXAS ST			1	1.A FE	1,775,000	103.7920	1,842,308	1,775,000	1,775,000	0	0	0	0	5.367	5.366	AO	23,816	95,264	08/19/2009	04/01/2029
882724-T8-0	TEXAS ST				1.A FE	200,000	102.2260	204,452	200,000	200,000	0	0	0	0	4.634	4.633	AO	3,141	0	08/10/2023	10/01/2029
882724-T9-8	TEXAS ST				1.A FE	300,000	102.0750	306,225	300,000	300,000	0	0	0	0	4.684	4.683	AO	4,762	0	08/10/2023	10/01/2030
882724-W2-9	TEXAS ST			2	1.A FE	100,000	107.5300	107,530	100,000	100,000	0	0	0	0	5.689	5.690	AO	727	0	10/26/2023	10/01/2031
882724-W9-4	TEXAS ST			2	1.A FE	100,000	108.4070	108,407	100,000	100,000	0	0	0	0	6.249	6.250	AO	798	0	10/26/2023	10/01/2038
97705M-SC-0	WISCONSIN ST			1,2	1.B FE	1,552,420	81.0260	1,255,903	1,550,000	1,551,607	0	(238)	0	0	1.736	1.719	MN	4,485	26,908	06/25/2020	05/01/2032
97705M-ZG-3	WISCONSIN ST			2	1.B FE	342,526	81.2520	276,257	340,000	341,684	0	(228)	0	0	1.836	1.753	MN	1,040	6,242	06/26/2020	05/01/2033
97705M-ZQ-1	WISCONSIN ST			2	1.B FE	261,932	79.6170	207,004	260,000	261,287	0	(188)	0	0	1.836	1.753	MN	796	4,774	06/26/2020	05/01/2033
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						18,629,175	XXX	17,067,991	18,950,000	18,653,027	0	19,387	0	0	XXX	XXX	XXX	159,007	430,273	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						18,629,175	XXX	17,067,991	18,950,000	18,653,027	0	19,387	0	0	XXX	XXX	XXX	159,007	430,273	XXX	XXX
100853-E8-9	BOSTON MASS			1	1.A FE	1,200,000	80.2390	962,868	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
113745-7R-8	BROOKLINE MASS			2	1.A FE	130,890	77.2560	154,512	200,000	131,447	0	557	0	0	2.000	5.330	FA	1,511	0	10/20/2023	02/15/2039
146441-CT-5	CARTERSVILLE GA			2	1.B FE	221,709	75.6860	227,058	300,000	223,846	0	2,137	0	0	2.000	4.350	AO	1,500	3,000	05/31/2023	10/01/2038
212204-ME-8	CONTRA COSTA CALIF CMNTY COLLEGE DIST			1	1.B FE	350,000	99.8920	349,622	350,000	350,000	0	0	0	0	4.240	4.241	FA	6,183	12,161	09/16/2022	08/01/2028
235308-RA-3	DALLAS TEX INDPT SCH DIST			2	1.A FE	2,531,940	100.7600	2,015,200	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	95.7440	813,824	850,000	850,000	0	0	0	0	3.277	3.277	JD	2,321	27,855	01/19/2018	12/01/2028
359819-DM-8	FULLERTON CALIF SCH DIST				1.C FE	1,157,287	97.3870	1,124,820	1,155,000	1,155,527	0	(320)	0	0	3.040	3.010	FA	14,630	35,112	01/24/2018	08/01/2025
425200-7Q-9	HENDERSON NEV			2	1.C FE	164,306	103.5700	186,426	180,000	164,438	0	132	0	0	4.000	4.840	JD	600	3,600	10/27/2023	06/01/2038

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
442331-7E-8	HOUSTON CITY				1.D FE	400,000	82.6910	330,764	400,000	400,000	0	0	0	0	1.787	1.788	MS	2,383	7,148	08/18/2021	03/01/2031
442331-7F-5	HOUSTON CITY			2	1.D FE	805,000	81.4770	655,890	805,000	805,000	0	0	0	0	1.927	1.928	MS	5,171	15,512	08/18/2021	03/01/2032
446222-UT-6	HUNTINGTON BEACH CALIF UN HIGH SCH DIST				1.D FE	269,634	90.4790	271,437	300,000	278,540	0	5,504	0	0	1.534	3.683	FA	1,918	4,602	05/10/2022	08/01/2027
446222-UV-1	HUNTINGTON BEACH CALIF UN HIGH SCH DIST				1.D FE	500,000	87.5340	437,670	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	91.8670	229,668	250,000	227,702	0	7,913	0	0	1.174	4.891	FA	1,223	2,935	11/22/2022	08/01/2026
54438C-YP-1	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	1,600,000	82.9200	1,326,720	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	94.7670	1,445,197	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
64966Q-7M-6	NEW YORK N Y			1	1.C FE	50,000	105.0670	52,534	50,000	50,000	0	0	0	0	5.474	5.474	AO	601	0	10/05/2023	10/01/2029
64966Q-7W-4	NEW YORK N Y			1,2	1.C FE	250,000	107.1570	267,893	250,000	250,000	0	0	0	0	5.975	5.975	AO	3,278	0	10/05/2023	10/01/2038
64966Q-XR-6	NEW YORK N Y			2	1.C FE	280,794	104.6540	313,962	300,000	281,023	0	229	0	0	4.000	4.600	FA	5,000	0	10/03/2023	08/01/2038
655867-ZD-4	NORFOLK VA			1,2	1.C FE	700,000	84.1110	588,777	700,000	700,000	0	0	0	0	2.804	2.804	AO	4,907	19,628	08/02/2019	10/01/2033
720424-C6-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	62,160	102.9280	72,050	70,000	62,216	0	56	0	0	4.000	5.023	JD	233	1,400	10/30/2023	12/01/2039
720424-ZZ-6	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	850,000	81.9330	696,431	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	86.4780	648,585	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	84.8940	424,470	500,000	500,698	0	(85)	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.E FE	220,000	83.4800	183,656	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.E FE	655,000	82.2170	538,521	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.E FE	150,000	82.2170	123,326	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	95.9000	1,309,035	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	83.0380	685,064	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	81.1500	405,750	500,000	506,125	0	(870)	0	0	1.946	1.748	FA	4,054	9,730	12/09/2020	08/01/2032
802498-ZC-2	SANTA MONICA-MALIBU UNIFIED SCHOOL FACIL				1.B FE	214,593	86.7900	216,975	250,000	222,625	0	5,367	0	0	1.197	3.824	FA	1,247	2,993	06/23/2022	08/01/2028
833085-5G-4	SNOHOMISH CNTY WASH			2	1.B FE	895,000	98.0400	877,458	895,000	895,000	0	0	0	0	3.800	3.799	JD	2,834	34,010	11/14/2018	12/01/2028
848644-6M-7	SPOKANE CNTY WASH			1	1.B FE	307,506	103.1550	309,465	300,000	306,993	0	(513)	0	0	5.003	4.648	JD	1,251	16,718	03/27/2023	12/01/2031
849476-LE-4	SPRING BRANCH TEX INDPT SCH DIST			2	1.C FE	1,000,000	100.0270	1,000,270	1,000,000	1,000,000	0	0	0	0	5.892	5.820	FA	24,550	58,920	10/05/2009	02/01/2039
86481A-AU-8	SUFFOLK VA			2	1.A FE	116,102	73.9880	118,381	160,000	117,264	0	1,162	0	0	1.875	4.300	FA	1,250	1,500	05/31/2023	02/01/2039
869257-NS-0	SUSSEX CNTY DEL			2	1.A FE	225,552	79.7590	239,277	300,000	227,804	0	2,252	0	0	1.875	4.280	MS	1,656	2,813	06/08/2023	03/15/2037
880541-K8-9	TENNESSEE ST			1	1.A FE	250,000	102.1670	255,418	250,000	250,000	0	0	0	0	4.640	4.638	MN	3,899	0	08/16/2023	05/01/2030
94766P-KC-4	WEBER SCH DIST UTAH			2	1.A FE	166,208	87.7240	175,448	200,000	167,162	0	954	0	0	2.500	4.100	JD	222	2,500	06/21/2023	06/15/2037
94766P-KD-2	WEBER SCH DIST UTAH			2	1.A FE	246,969	85.1540	255,462	300,000	248,336	0	1,367	0	0	2.500	4.090	JD	333	3,750	06/21/2023	06/15/2038
94766P-KE-0	WEBER SCH DIST UTAH			2	1.A FE	289,552	85.6280	299,698	350,000	290,978	0	1,426	0	0	2.625	4.110	JD	408	4,594	06/21/2023	06/15/2039
95736V-FA-5	WESTCHESTER CNTY N Y				1.B FE	515,050	103.3280	516,640	500,000	512,946	0	(2,032)	0	0	5.000	4.412	JD	1,111	25,000	12/15/2022	12/15/2028
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						23,319,009	XXX	21,106,218	23,305,000	22,815,670	0	25,234	0	0	XXX	XXX	XXX	224,156	656,523	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						23,319,009	XXX	21,106,218	23,305,000	22,815,670	0	25,234	0	0	XXX	XXX	XXX	224,156	656,523	XXX	XXX
040654-YA-7	ARIZONA ST TRANSN BRD HWY REV			1	1.B FE	600,000	89.3810	536,286	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	82.5070	412,535	500,000	500,000	0	0	0	0	1.698	1.698	FA	3,538	8,490	08/20/2021	08/01/2031
052414-TF-6	AUSTIN TEX ELEC UTIL SYS REV			1,2	1.D FE	315,000	88.5110	278,810	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	80.0400	400,200	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	82.5030	565,146	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	79.5370	159,074	200,000	202,260	0	(323)	0	0	2.125	1.939	JJ	2,125	4,250	12/01/2020	07/01/2033
091096-PB-7	BIRMINGHAM ALA WTRWKS BRD WTR REV				1.C FE	1,108,020	83.5290	918,819	1,100,000	1,106,069	0	(814)	0	0	1.813	1.729	JJ	9,972	19,943	07/27/2021	01/01/2031
091096-PC-5	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	1,161,451	82.4070	947,681	1,150,000	1,158,836	0	(1,092)	0	0	2.013	1.902	JJ	11,575	23,150	07/27/2021	01/01/2032
13077D-HX-3	CALIFORNIA ST UNIV REV			2	1.D FE	2,842,810	78.0590	2,216,876	2,840,000	2,841,780	0	(270)	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	82.7230	661,784	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	82.1630	328,652	400,000	400,000	0	0	0	0	1.854	1.854	MN	1,236	7,416	07/09/2021	11/01/2031

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
13077D-QL-9	CALIFORNIA ST UNIV REV			1,2	1.D FE	200,000	80.9700	161,940	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	85.7770	1,248,055	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	135,000	82.0510	110,769	135,000	135,000	0	0	0	0	1.790	1.790	JJ	1,208	1,985	06/18/2020	01/01/2032
160429-YJ-9	CHARLESTON S C WTRWKS & SWR REV			2	1.A FE	3,665,000	82.0510	3,007,169	3,665,000	3,665,000	0	0	0	0	1.790	1.790	JJ	32,802	66,035	06/18/2020	01/01/2032
186427-GY-0	CLEVELAND OHIO WTR REV			2	1.C FE	1,300,000	80.7690	1,049,997	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 HOUSING AND FINANCE AUTHORITY			2	1.A FE	664,912	90.3130	600,502	664,912	664,912	0	0	0	0	3.030	3.030	MON	1,679	20,147	08/17/2017	09/01/2047
196480-2R-7	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	745,927	95.3020	710,883	745,927	745,927	0	0	0	0	5.250	5.250	MON	3,263	21,865	04/05/2023	08/01/2053
196480-GG-6	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	685,622	81.3560	559,718	687,986	685,828	0	59	0	0	2.350	2.366	MON	1,347	16,168	06/10/2020	04/01/2050
196480-K3-0	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	1,453,895	94.3630	1,371,939	1,453,895	1,453,895	0	0	0	0	4.650	4.650	MON	5,634	67,591	07/15/2022	10/01/2052
196480-N7-8	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	1,459,927	101.4550	1,481,169	1,459,927	1,459,927	0	0	0	0	5.700	5.700	MON	6,935	83,678	11/02/2022	03/01/2053
196480-T9-8	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	993,432	96.3600	957,271	993,432	993,432	0	0	0	0	5.125	5.125	MON	4,243	37,195	02/02/2023	06/01/2053
231266-MN-4	CURATORS UNIV MO SYS FACS REV			1,2	1.B FE	200,000	92.2190	184,438	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	87.0570	348,228	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	85.9320	214,830	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	82.4360	824,360	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	82.8880	1,906,424	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	81.1900	1,867,370	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	97.1530	485,765	500,000	500,000	0	0	0	0	3.629	3.629	JJ	9,073	16,835	07/13/2022	07/01/2028
270618-FN-6	EAST BATON ROUGE LA SEW COMMN REV			2	1.D FE	89,117	101.9780	101,978	100,000	89,199	0	82	0	0	4.000	5.030	FA	1,667	0	10/31/2023	02/01/2039
28337L-DP-0	EL PASO CNTY COLO REV			1	1.D FE	2,142,220	97.4550	1,949,100	2,000,000	2,060,954	0	(11,711)	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	77.5578	2,326,735	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	79.4165	1,588,330	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
3134GV-F6-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	4,000,000	78.1428	3,125,711	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.B FE	1,200,000	80.4922	965,906	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.B FE	3,000,000	79.3709	2,381,128	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.B FE	2,800,000	78.4215	2,195,801	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.B FE	2,000,000	78.5256	1,570,512	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.B FE	2,000,000	80.1516	1,603,033	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.B FE	982,500	76.4816	764,816	1,000,000	986,535	0	1,293	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.B FE	2,800,000	77.8676	2,180,292	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.B FE	2,000,000	80.2545	1,605,090	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
360066-PN-8	FULTON CNTY GA WTR & SEW REV			2	1.C FE	407,294	88.0000	418,000	475,000	408,846	0	1,553	0	0	3.000	4.150	JJ	7,125	7,125	05/31/2023	01/01/2041
386442-UT-2	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	500,000	97.9520	489,760	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	91.2500	182,500	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	87.2310	610,617	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	97.0240	485,120	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	92.2480	1,531,317	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	88.6560	265,968	300,000	271,571	0	4,830	0	0	2.116	4.175	MS	2,116	6,348	05/27/2022	03/01/2029
469487-RW-4	JACKSONVILLE FLA SPL REV			2	1.D FE	3,400,000	82.2330	2,795,922	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	81.5100	815,100	1,000,000	1,036,701	0	(2,162)	0	0	2.833	2.520	JJ	14,165	28,330	05/29/2020	01/01/2038
47770V-BR-0	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	1,002,669	99.1740	991,740	1,000,000	1,002,453	0	(216)	0	0	4.433	4.400	JJ	22,165	18,471	01/19/2023	01/01/2033
479354-EL-2	JOHNSTON CNTY N C LTD OBLIG				1.B FE	405,000	88.0370	356,550	405,000	405,000	0	0	0	0	1.790	1.790	AO	1,812	7,250	06/18/2020	04/01/2029
479354-EP-3	JOHNSTON CNTY N C LTD OBLIG			2	1.B FE	500,000	83.0710	415,355	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	85.0450	1,105,585	1,300,000	1,300,648	0	(96)	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	83.2410	332,964	400,000	400,000	0	0	0	0	1.890	1.890	MN	1,260	7,560	08/18/2021	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
495290-CC-0	KING CNTY WASH SWR REV			2	1.B FE	87,150	101.0110	101,011	100,000	87,219	0	69	0	0	4.000	5.020	JJ	2,000	0	10/26/2023	01/01/2044
495290-CU-0	KING CNTY WASH SWR REV				1.B FE	255,591	89.3770	268,131	300,000	264,323	0	7,953	0	0	1.300	4.588	JJ	1,950	3,900	11/22/2022	01/01/2028
495290-DU-9	KING CNTY WASH SWR REV			1	1.B FE	500,000	82.6660	413,330	500,000	500,000	0	0	0	0	1.691	1.691	JJ	4,228	8,455	07/28/2021	07/01/2031
495290-EM-6	KING CNTY WASH SWR REV			2	1.B FE	159,820	102.1050	183,789	180,000	159,949	0	129	0	0	4.000	4.907	JJ	3,240	0	10/31/2023	01/01/2043
544445-C4-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.C FE	138,385	100.7530	161,205	160,000	138,528	0	143	0	0	4.000	5.180	MN	818	3,200	11/01/2023	05/15/2041
544445-WN-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	168,562	100.7910	191,503	190,000	168,736	0	173	0	0	4.000	5.010	MN	971	3,800	10/18/2023	05/15/2040
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	410,710	86.4840	355,198	410,710	410,710	0	0	0	0	2.050	2.050	MON	702	8,420	07/15/2020	03/01/2041
54628C-WC-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1.E FE	120,000	84.1570	100,988	120,000	120,000	0	0	0	0	1.855	1.855	AO	557	2,226	08/05/2021	10/01/2030
54628C-WD-0	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1.E FE	200,000	82.3120	164,624	200,000	200,000	0	0	0	0	1.945	1.945	AO	973	3,890	08/05/2021	10/01/2031
54628C-WE-8	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1.E FE	120,000	81.0230	97,228	120,000	120,000	0	0	0	0	2.075	2.075	AO	623	2,490	08/05/2021	10/01/2032
546475-TT-1	LOUISIANA ST GAS & FUELS TAX REV			1	1.D FE	940,000	85.2640	801,482	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	80.4580	402,290	500,000	476,838	0	2,353	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	94.4520	472,260	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	295,661	100.0180	295,714	295,661	295,661	0	0	0	0	4.000	4.000	MON	986	11,826	08/14/2013	07/01/2043
576000-ZG-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.B FE	630,000	89.6010	627,207	700,000	650,123	0	12,735	0	0	1.284	3.391	FA	3,395	8,988	05/25/2022	08/15/2027
576000-ZJ-5	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.B FE	2,000,000	85.9510	1,719,020	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	81.9220	417,802	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	98.0960	186,382	190,000	185,493	0	1,154	0	0	3.680	4.412	JJ	3,224	6,118	12/07/2022	07/15/2027
576004-HE-8	MASSACHUSETTS (COMMONWEALTH OF)			1	1.A FE	999,110	97.7480	977,480	1,000,000	999,360	0	114	0	0	3.769	3.783	JJ	17,379	32,979	08/19/2022	07/15/2029
59447T-XU-2	MICHIGAN FIN AUTH REV			1	1.D FE	600,000	90.6480	543,888	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	81.7640	327,056	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	84.5630	507,378	600,000	610,720	0	(1,501)	0	0	2.028	1.743	MS	4,056	12,168	07/22/2021	09/01/2030
594698-SC-7	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1	1.C FE	612,606	82.8180	496,908	600,000	609,854	0	(1,182)	0	0	2.128	1.897	MS	4,256	12,768	08/17/2021	09/01/2031
594698-TA-0	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1	1.C FE	279,900	91.8270	275,481	300,000	284,505	0	2,891	0	0	2.670	3.862	AO	1,691	8,010	05/23/2022	10/15/2028
60416Q-GX-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,445,478	86.9090	1,256,251	1,445,478	1,445,478	0	0	0	0	3.000	3.000	MON	3,614	43,364	09/13/2017	10/01/2047
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	896,297	81.1480	727,327	896,297	896,297	0	0	0	0	2.450	2.450	MON	1,830	21,959	05/14/2020	06/01/2050
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	2,499,054	77.3770	1,933,693	2,499,054	2,499,054	0	0	0	0	1.920	1.920	MON	3,998	47,982	08/07/2020	09/01/2050
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	780,426	76.0490	593,506	780,426	780,426	0	0	0	0	1.680	1.680	MON	1,093	13,111	11/10/2020	12/01/2050
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	463,510	75.5140	350,015	463,510	463,510	0	0	0	0	1.580	1.580	MON	610	7,323	02/11/2021	02/01/2051
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,746,439	79.4430	1,387,424	1,746,439	1,746,439	0	0	0	0	2.050	2.050	MON	2,984	35,802	08/11/2021	09/01/2051
60416Q-JE-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,437,739	92.4630	1,329,376	1,437,739	1,437,739	0	0	0	0	4.450	4.450	MON	5,332	63,979	08/24/2022	10/01/2052
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	720,589	74.3380	535,671	720,589	720,589	0	0	0	0	1.850	1.850	MON	1,111	13,331	10/16/2020	11/01/2050
61212L-RA-9	MONTANA ST BRD REGENTS HIGHER ED REV			2	1.D FE	1,905,000	79.2090	1,508,931	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
613357-BA-9	MONTGOMERY CNTY MD LTD OBLIG			2	1.B FE	1,548,853	97.4710	1,510,801	1,550,000	1,549,523	0	131	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	646,597	90.6370	586,056	646,597	646,597	0	0	0	0	1.900	1.900	MON	1,024	12,289	07/17/2020	11/01/2044
64461X-CZ-6	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1.E FE	500,000	94.1850	470,925	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	94.4620	2,361,550	2,500,000	2,431,317	0	15,309	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	86.7010	433,505	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	79.3650	396,825	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	84.6940	423,470	500,000	500,003	0	0	0	0	2.152	2.152	MS	3,168	10,760	06/16/2021	03/15/2031
64990F-S9-6	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	471,600	93.7470	468,735	500,000	478,973	0	4,632	0	0	2.657	3.768	FA	5,019	13,285	05/19/2022	02/15/2028
650036-AN-6	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	272,208	101.0870	303,261	300,000	272,375	0	167	0	0	4.000	4.690	MS	3,533	0	10/12/2023	03/15/2045
65887P-XW-0	NORTH DAKOTA PUB FIN AUTH				1.C FE	1,512,540	97.8340	1,467,510	1,500,000	1,509,898	0	(1,796)	0	0	4.000	3.851	JD	5,000	60,000	06/30/2022	12/01/2028
66285W-A5-5	NORTH TEX TWY AUTH REV			2	1.D FE	246,650	84.1200	201,888	240,000	244,577	0	(867)	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.D FE	350,000	83.8090	293,332	350,000	350,000	0	0	0	0	2.180	2.180	JJ	3,815	7,630	05/06/2021	01/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV			2	1.A FE	335,000	85.2890	285,718	335,000	335,000	0	0	0	0	2.650	2.650	MON	740	8,877	07/15/2016	11/01/2041
67760H-MX-6	OHIO ST TPK COMMN TPK REV				1.D FE	250,000	90.3260	225,815	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	294,671	90.5060	266,695	294,671	294,671	0	0	0	0	1.650	1.650	MON	405	4,862	09/11/2020	09/01/2050
68607V-3M-5	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			1	1.C FE	300,000	97.1540	291,462	300,000	300,000	0	0	0	0	3.487	3.487	AO	2,615	10,461	04/13/2022	04/01/2028
68607V-4N-2	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			1	1.A FE	800,000	99.1780	793,424	800,000	800,000	0	0	0	0	4.121	4.122	AO	8,242	13,004	04/26/2023	04/01/2029
68607V-4P-7	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			1	1.A FE	1,000,000	98.9230	989,230	1,000,000	1,000,000	0	0	0	0	4.171	4.172	AO	10,428	16,452	04/26/2023	04/01/2030
709235-S9-7	PENNSYLVANIA ST UNIV			1	1.C FE	700,000	87.0430	609,301	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	98.0740	1,961,480	2,000,000	2,002,016	0	(1,158)	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	83.2200	249,660	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	81.6610	694,119	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	80.9670	728,703	900,000	894,078	0	602	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	84.1780	1,262,670	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
79771F-AM-9	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	600,000	82.4520	494,712	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	82.4520	164,904	200,000	201,071	0	(145)	0	0	1.988	1.904	MN	663	3,976	11/16/2020	11/01/2031
79771F-FJ-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	195,000	87.7390	171,091	195,000	195,000	0	0	0	0	2.803	2.803	MN	911	2,733	12/13/2019	11/01/2031
802649-TQ-6	SANTA ROSA CALIF WASTEWATER REV				1.C FE	250,000	84.2300	210,575	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	80.0750	800,750	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	88.6890	709,512	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	96.7090	967,090	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	940,000	94.8350	891,449	940,000	940,000	0	0	0	0	2.854	2.854	JJ	13,414	26,828	10/06/2016	01/01/2027
88213A-EN-1	BOARD OF REGENTS TEXAS A & M UNIVERSITY			2	1.A FE	1,000,000	95.7520	957,520	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
88213A-HT-5	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1	1.A FE	468,070	94.1210	470,605	500,000	470,651	0	2,581	0	0	3.481	4.423	MN	2,224	17,405	03/22/2023	05/15/2031
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE			1	1.A FE	818,415	101.9140	815,312	800,000	817,299	0	(1,115)	0	0	5.102	4.810	MS	13,605	17,914	03/15/2023	04/01/2035
882669-BP-8	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	44,948	101.9320	50,966	50,000	44,992	0	44	0	0	4.000	4.950	FA	833	0	10/19/2023	02/01/2039
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	284,204	85.8860	244,091	284,204	284,204	0	0	0	0	2.000	2.000	MON	474	5,684	06/12/2020	03/01/2036
882806-HL-9	TEXAS TECH UNIV REVS				1.B FE	655,000	87.9660	576,177	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	95.0860	266,241	280,000	278,469	0	249	0	0	3.349	3.459	JJ	4,689	9,377	04/06/2022	07/01/2029
91412H-GG-2	UNIVERSITY CALIF REVS			1,2	1.C FE	443,545	84.5350	380,408	450,000	445,300	0	686	0	0	1.614	1.788	MN	928	7,263	05/26/2021	05/15/2030
914437-UQ-9	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	500,000	85.6890	428,445	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	85.0800	1,063,500	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	82.1090	312,014	380,000	378,660	0	136	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	94.8910	1,897,820	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	99.4500	248,625	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	684,221	101.0200	656,630	650,000	671,849	0	(8,738)	0	0	5.700	4.172	MN	6,175	37,050	07/22/2022	05/01/2026
977100-HC-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	340,000	88.8200	301,988	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						125,229,362	XXX	107,737,727	125,542,453	125,247,846	0	26,883	0	0	XXX	XXX	XXX	718,289	2,888,219	XXX	XXX
312880-WV-8	FH 841560 - RMBS			4,5	1.A	1,802,946	100.1915	1,828,108	1,824,613	1,804,206	0	1,261	0	0	5.164	5.522	MON	15,737	15,707	08/31/2023	05/01/2053
3128M9-CT-7	FH G06982 - RMBS			4	1.A	202,658	94.8414	185,480	195,568	202,902	0	75	0	0	3.500	2.871	MON	570	6,845	04/20/2012	04/01/2042
3128MJ-WB-2	FH G08641 - RMBS			4	1.A	69,268	93.4545	62,697	67,088	70,490	0	133	0	0	3.500	2.807	MON	196	2,348	06/04/2015	05/01/2045
3128MJ-WV-8	FH G08659 - RMBS			4	1.A	189,990	93.4540	178,642	191,155	189,228	0	(46)	0	0	3.500	3.652	MON	558	6,690	05/02/2018	08/01/2045
3128MJ-XE-5	FH G08676 - RMBS	CF		4	1.A	941,082	93.4538	855,331	915,244	958,890	0	1,693	0	0	3.500	2.855	MON	2,669	32,034	12/29/2015	11/01/2045
3128MJ-ZB-9	FH G08737 - RMBS	CF		4	1.A	2,087,814	90.8034	1,876,713	2,066,787	2,097,278	0	1,040	0	0	3.000	2.806	MON	5,167	62,004	12/14/2016	12/01/2046
3128MJ-ZF-0	FH G08741 - RMBS			4	1.A	485,022	90.7312	440,566	485,572	485,029	0	1	0	0	3.000	3.018	MON	1,214	14,567	05/03/2017	01/01/2047
3128P8-E8-0	FH C91959 - RMBS			4	1.A	341,637	92.8529	328,593	353,885	334,910	0	(58)	0	0	3.000	4.117	MON	885	10,617	11/29/2018	11/01/2037
3132AE-J7-2	FH ZT2086 - RMBS			4	1.A	464,407	93.0721	422,174	453,599	494,378	0	1,324	0	0	3.500	2.408	MON	1,323	15,876	07/30/2019	06/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132D9-M6-8	FH SC0381 - RMBS			4	1.A	414,798	101.4328	416,704	410,818	414,900	0	103	0	0	5.500	5.309	MON	1,883	11,298	06/16/2023	05/01/2043
3132DN-T8-6	FH SD1475 - RMBS			4	1.A	1,365,185	97.4116	1,330,472	1,365,825	1,365,088	0	(51)	0	0	4.500	4.507	MON	5,122	61,462	09/08/2022	08/01/2052
3132DN-YG-2	FH SD1611 - RMBS			4	1.A	1,199,030	100.0647	1,202,812	1,202,035	1,198,980	0	(43)	0	0	5.000	5.041	MON	5,008	60,102	09/20/2022	10/01/2052
3132DP-GG-7	FH SD1999 - RMBS			4	1.A	701,110	99.0601	690,313	696,863	701,034	0	(75)	0	0	5.000	4.919	MON	2,904	29,036	02/09/2023	12/01/2052
3132DP-NX-2	FH SD2206 - RMBS			4	1.A	699,593	101.3124	708,941	699,757	699,511	0	(82)	0	0	5.500	5.502	MON	3,207	28,865	03/07/2023	02/01/2053
3132DP-VL-9	FH SD2419 - RMBS			4	1.A	1,876,044	101.2197	1,893,916	1,871,094	1,875,816	0	(229)	0	0	5.500	5.451	MON	8,576	44,710	07/28/2023	02/01/2053
3132DQ-6E-1	FH SD3569 - RMBS			4	1.A	440,057	102.1196	449,631	440,298	440,020	0	(37)	0	0	6.000	6.003	MON	2,201	8,806	08/17/2023	08/01/2053
3132DQ-F7-6	FH SD2890 - RMBS			4	1.A	731,295	101.5071	737,476	726,527	731,043	0	(251)	0	0	5.500	5.386	MON	3,330	23,309	05/24/2023	05/01/2053
3132DQ-XB-7	FH SD3374 - RMBS			4	1.A	727,847	101.3719	734,847	724,902	727,790	0	(57)	0	0	5.500	5.426	MON	3,322	13,290	07/20/2023	06/01/2053
3132DQ-YW-0	FH SD3425 - RMBS			4	1.A	428,700	101.5202	437,576	431,023	428,709	0	9	0	0	5.500	5.594	MON	1,976	7,902	08/11/2023	07/01/2053
3132DV-3J-2	FH SD8001 - RMBS			4	1.A	241,368	92.9018	218,866	235,589	256,358	0	611	0	0	3.500	2.432	MON	687	8,246	07/08/2019	07/01/2049
3132DV-3N-3	FH SD8005 - RMBS			4	1.A	638,035	92.9333	578,220	622,188	680,510	0	1,568	0	0	3.500	2.370	MON	1,815	21,777	09/27/2019	08/01/2049
3132DV-4V-4	FH SD8036 - RMBS			4	1.A	475,303	89.3573	418,377	468,207	486,261	0	303	0	0	3.000	2.531	MON	1,171	14,046	01/09/2020	01/01/2050
3132DW-FJ-7	FEDERAL HOME LOAN MORTGAGE CORPORATION -			4	1.A	657,771	101.7658	666,885	655,313	657,801	0	51	0	0	6.000	5.946	MON	3,277	39,319	10/19/2022	10/01/2052
3132E0-G7-1	FH SD3822 - RMBS			4	1.A	735,637	101.8253	749,181	735,752	735,634	0	(3)	0	0	5.500	5.500	MON	3,372	0	12/11/2023	09/01/2053
3132E0-MB-5	FH SD3954 - RMBS			4	1.A	1,722,601	94.5855	1,724,445	1,823,159	1,722,330	0	(270)	0	0	4.000	4.858	MON	6,077	0	12/21/2023	11/01/2052
3132E0-Y5-5	FH SD4332 - RMBS			4	1.A	2,210,870	99.6784	2,214,950	2,222,097	2,210,894	0	24	0	0	5.000	5.079	MON	9,259	0	12/19/2023	10/01/2053
3132GR-L6-6	FH Q06349 - RMBS			4	1.A	494,192	94.8209	457,447	482,433	493,835	0	27	0	0	3.500	3.101	MON	1,407	16,885	03/14/2012	02/01/2042
3132VN-3M-3	FH Q62603 - RMBS			4	1.A	247,829	93.4528	226,714	242,598	256,838	0	405	0	0	3.500	2.754	MON	708	8,491	06/12/2019	12/01/2048
3132WH-5N-1	FH Q44452 - RMBS			4	1.A	731,006	90.8367	661,747	728,501	732,265	0	129	0	0	3.000	2.934	MON	1,821	21,855	11/14/2016	11/01/2046
3132WK-Q8-4	FH Q45878 - RMBS	CF		4	1.A	1,540,981	90.5377	1,407,595	1,554,706	1,534,736	0	(605)	0	0	3.000	3.177	MON	3,887	46,641	07/06/2017	12/01/2046
3133BD-NG-6	FH QE3991 - RMBS			4	1.A	1,640,777	94.5599	1,555,649	1,645,147	1,640,785	0	0	0	0	4.000	4.033	MON	5,484	65,806	06/08/2022	05/01/2052
3133KL-A9-8	FH RA4532 - RMBS			4	1.A	2,905,926	85.6820	2,396,612	2,797,102	2,913,188	0	(1,484)	0	0	2.500	1.997	MON	5,827	69,928	06/04/2021	02/01/2051
3133KL-H2-6	FH RA4749 - RMBS			4	1.A	2,821,178	85.6079	2,339,484	2,732,789	2,828,670	0	(3,598)	0	0	2.500	2.041	MON	5,693	68,320	02/25/2021	03/01/2051
3133KP-MD-7	FH RA7556 - RMBS			4	1.A	3,739,293	96.9657	3,578,585	3,690,566	3,734,542	0	(2,780)	0	0	4.500	4.304	MON	13,840	166,075	06/09/2022	06/01/2052
3133KP-Q7-6	FH RA7678 - RMBS			4	1.A	1,386,974	99.1837	1,363,614	1,374,836	1,385,599	0	(954)	0	0	5.000	4.855	MON	5,728	68,742	09/01/2022	07/01/2052
3133KQ-EV-4	FH RA8248 - RMBS			4	1.A	1,404,152	99.0601	1,386,405	1,399,559	1,403,915	0	(250)	0	0	5.000	4.957	MON	5,832	69,978	12/19/2022	11/01/2052
3133KQ-GM-2	FH RA8304 - RMBS			4	1.A	2,722,057	100.7137	2,712,663	2,693,439	2,721,016	0	(1,041)	0	0	5.500	5.289	MON	12,345	135,794	01/05/2023	12/01/2052
3133KS-CZ-3	FH RA9988 - RMBS			4	1.A	378,273	101.6399	401,280	394,806	378,483	0	210	0	0	5.500	6.258	MON	1,810	3,619	10/06/2023	10/01/2053
3133TH-V7-9	FHR 2113 QG - CMO/RMBS			4	1.A	86,459	101.0609	86,914	86,002	86,201	0	(6)	0	0	6.000	5.849	MON	430	5,160	06/16/2008	01/15/2029
3136A5-N2-8	FNR 2012-53 EL - CMO/RMBS	CF		4	1.A	473,136	97.4289	446,834	458,625	459,727	0	(507)	0	0	3.000	2.673	MON	1,147	13,759	08/17/2012	05/25/2027
3136A8-LL-2	FNR 2012-93 TY - CMO/RMBS	CF		4	1.A	245,179	89.5659	232,985	260,126	242,311	0	(674)	0	0	2.000	3.426	MON	434	5,203	11/07/2013	06/25/2042
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS			4	1.A	82,694	91.4156	76,287	83,451	82,469	0	(40)	0	0	3.000	3.187	MON	209	2,504	01/09/2014	01/25/2044
3136AR-PP-7	FNR 2016-11 LA - CMO/RMBS			4	1.A	153,814	97.7182	149,486	152,977	153,178	0	(176)	0	0	3.500	3.229	MON	446	5,354	06/26/2018	05/25/2042
3136B1-LV-4	FNR 2018-24 VD - CMO/RMBS	CF		4	1.A	1,676,264	97.5670	1,621,294	1,661,724	1,661,887	0	(3,324)	0	0	3.500	3.279	MON	4,847	63,746	07/20/2018	04/25/2031
3136B4-Q5-0	FNR 2019-36 JB - CMO/RMBS	CF		4	1.A	1,790,523	85.8746	1,546,302	1,800,652	1,791,928	0	274	0	0	3.000	3.046	MON	4,502	54,020	07/09/2019	07/25/2049
3136B5-QE-8	FNR 2019-45 CL - CMO/RMBS			4	1.A	211,624	87.6860	185,594	211,657	212,477	0	28	0	0	3.000	2.947	MON	529	6,350	07/16/2019	08/25/2049
3136B6-A9-4	FNR 2019-71 DB - CMO/RMBS	CF		4	1.A	1,224,000	79.8538	958,245	1,200,000	1,220,284	0	(792)	0	0	3.000	2.881	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	91.5099	457,550	500,000	502,647	0	(770)	0	0	3.000	2.852	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	72.8576	364,288	500,000	491,000	0	220	0	0	2.500	2.626	MON	1,042	12,500	01/07/2020	01/25/2049
3136BA-2N-3	FNR 2020-45 KB - CMO/RMBS	CF		4	1.A	3,056,406	69.9951	2,099,853	3,000,000	3,046,587	0	(2,003)	0	0	2.000	1.879	MON	5,000	60,000	06/03/2020	07/25/2050
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS			4	1.A	1,956,987	80.3504	1,535,498	1,911,004	1,960,320	0	(56)	0	0	2.000	1.677	MON	3,185	38,220	06/16/2020	10/25/2048
3136BA-PD-0	FNR 2020-40 NB - CMO/RMBS	CF		4	1.A	1,017,656	69.2161	692,161	1,000,000	1,014,600	0	(601)	0	0	2.000	1.889	MON	1,667	20,000	05/06/2020	06/25/2050
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS			4	1.A	2,683,163	89.1476	2,293,775	2,573,006	2,666,165	0	(5,628)	0	0	2.500	1.868	MON	5,360	64,325	08/05/2021	09/25/2051
3136BP-LQ-2	FNR 2022-85 BA - CMO/RMBS			4	1.A	3,245,968	99.9734	3,248,201	3,249,065	3,245,113	0	(846)	0	0	5.500	5.486	MON	14,892	178,699	11/17/2022	08/25/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136BP-RJ-2	FNR 2022-84 A - CMO/RMBS			4	1.A	2,035,093	100.5306	2,024,381	2,013,697	2,032,523	0	(2,233)	0	0	5.500	5.228	MON	9,229	101,524	11/29/2022	02/25/2045
3137A3-H7-7	FHR 3751 HB - CMO/RMBS	CF		4	1.A	201,974	98.2988	198,538	201,974	201,724	0	(10)	0	0	3.500	3.510	MON	589	7,069	11/02/2010	11/15/2025
3137A7-KX-7	FHR 3826 BK - CMO/RMBS			4	1.A	92,059	98.0662	85,868	87,562	87,970	0	(217)	0	0	3.000	2.310	MON	219	2,627	08/16/2012	03/15/2026
3137AU-KR-9	FHR 4102 BC - CMO/RMBS	CF		4	1.A	609,415	97.1483	568,583	585,273	588,261	0	(768)	0	0	3.000	2.596	MON	1,463	17,558	08/30/2012	08/15/2027
3137F7-JJ-5	FHR 5057 GA - CMBS/CMO/RMBS			4	1.A	2,418,212	82.2584	1,920,605	2,334,844	2,405,701	0	(1,978)	0	0	2.000	1.565	MON	3,891	46,697	12/10/2020	12/25/2050
3137F7-MW-2	FHR 5050 CP - CMO/RMBS			4	1.A	1,974,871	84.0848	1,599,583	1,902,344	1,962,715	0	(2,363)	0	0	2.000	1.478	MON	3,171	38,047	11/23/2020	12/25/2050
3137F9-GM-7	FHR 5074 KP - CMO/RMBS			4	1.A	1,697,261	83.6933	1,371,939	1,639,247	1,687,723	0	(1,918)	0	0	2.000	1.520	MON	2,732	32,785	01/11/2021	02/25/2051
3137FL-3C-6	FHR 4863 HP - CMO/RMBS	CF		4	1.A	604,359	91.7270	549,212	598,746	613,702	0	633	0	0	3.500	3.178	MON	1,746	20,956	02/08/2019	03/15/2049
3137FL-A3-8	FHR 4875 DA - CMO/RMBS	CF		4	1.A	557,791	95.3163	524,374	550,141	559,563	0	(1,482)	0	0	3.500	3.112	MON	1,605	19,255	03/15/2019	07/15/2048
3137FL-W5-9	FHR 4881 AK - CMO/RMBS			4	1.A	84,934	95.7889	79,763	83,269	87,865	0	(244)	0	0	3.500	2.070	MON	243	2,914	01/08/2020	02/15/2048
3137FM-2E-1	FHR 4891 PB - CMO/RMBS			4	1.A	368,958	92.8345	336,036	361,973	384,988	0	863	0	0	3.500	2.710	MON	1,056	12,669	05/10/2019	06/15/2049
3137FM-RY-0	FHR 4899 JD - CMO/RMBS	CF		4	1.A	457,662	88.8607	397,976	447,865	454,782	0	(552)	0	0	3.000	2.808	MON	1,120	13,436	09/17/2019	04/25/2039
3137FN-FS-4	FHR 4911 LB - CMO/RMBS	CF		4	1.A	2,339,394	89.5196	2,055,359	2,295,986	2,363,268	0	2,015	0	0	3.000	2.617	MON	5,740	68,880	08/13/2019	08/25/2049
3137FQ-PD-9	FHR 4943 ML - CMO/RMBS	CF		4	1.A	295,313	80.7947	242,384	300,000	296,135	0	140	0	0	2.500	2.616	MON	625	7,500	01/08/2020	04/25/2048
3137FU-B5-2	FHR 4994 AV - CMO/RMBS	CF		4	1.A	371,250	76.8940	276,818	360,000	368,693	0	(512)	0	0	2.000	1.751	MON	600	7,200	07/08/2020	12/25/2045
3137FV-EJ-7	FHR 5000 BW - CMO/RMBS			4	1.A	1,552,129	67.1504	1,003,229	1,494,003	1,543,423	0	(1,929)	0	0	2.000	1.770	MON	2,490	29,880	07/17/2020	08/25/2050
3137FY-TN-6	FHR 5096 C - CMO/RMBS			4	1.A	1,431,872	71.8511	1,044,111	1,453,159	1,429,398	0	(355)	0	0	1.500	1.638	MON	1,816	21,797	03/24/2021	04/25/2051
3137H6-XY-6	FHR 5213 JM - CMO/RMBS	CF		4	1.A	1,925,087	95.8026	1,821,514	1,901,321	1,921,408	0	(1,635)	0	0	3.500	3.232	MON	5,546	66,546	03/25/2022	09/25/2051
3137H8-HX-2	FHR 5248 HB - CMO/RMBS			4	1.A	1,401,934	97.1148	1,341,624	1,381,482	1,398,275	0	(2,488)	0	0	4.500	4.178	MON	5,181	62,167	07/08/2022	08/25/2052
3137H8-K8-3	FHR 5249 AB - CMO/RMBS	CF		4	1.A	1,361,315	96.4368	1,314,196	1,362,753	1,361,049	0	(177)	0	0	4.000	4.002	MON	4,543	55,736	08/09/2022	11/25/2051
3137H9-DC-0	FHR 5270 AB - CMO/RMBS			4	1.A	1,964,125	100.2698	1,973,743	1,968,431	1,963,951	0	(193)	0	0	5.500	5.529	MON	9,022	108,264	10/26/2022	01/25/2049
3137HA-H9-0	FHR 5339 AL - CMO/RMBS			4	1.A	301,400	101.8320	325,862	320,000	301,706	0	306	0	0	5.500	6.561	MON	1,467	1,467	11/02/2023	09/25/2053
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS	CF		4	1.A	551,137	97.9101	540,125	551,654	550,632	0	(28)	0	0	3.000	3.003	MON	1,379	16,550	10/18/2013	05/25/2026
31397U-ZB-8	FNR 2011-58 AL - CMO/RMBS	CF		4	1.A	513,381	98.0783	491,234	500,859	501,497	0	(654)	0	0	3.500	3.113	MON	1,461	17,530	10/15/2013	07/25/2026
31403D-AP-4	FN 745314 - RMBS			4	1.A	94,228	98.2680	92,718	94,352	94,235	0	9	0	0	4.000	3.994	MON	315	3,774	01/28/2011	05/01/2034
3140EV-VF-1	FN BC1513 - RMBS	CF		4	1.A	3,161,241	91.1071	2,860,894	3,140,143	3,162,231	0	415	0	0	3.000	2.897	MON	7,850	94,204	09/20/2017	08/01/2046
3140F0-JJ-4	FN BC4764 - RMBS			4	1.A	2,073,387	90.8220	1,867,480	2,056,198	2,082,590	0	873	0	0	3.000	2.821	MON	5,141	61,686	09/13/2017	10/01/2046
3140FX-C7-5	FN BF0093 - RMBS			4	1.A	1,705,243	90.7164	1,501,423	1,655,073	1,789,053	0	8,397	0	0	3.500	3.285	MON	4,827	57,928	08/08/2017	05/01/2056
3140HA-XB-1	FN BJ8773 - RMBS			4	1.A	526,012	86.9591	455,210	523,476	532,288	0	(99)	0	0	3.000	2.785	MON	1,309	15,704	10/21/2019	09/01/2049
3140JC-A4-6	FN BM7226 - RMBS			4,5	1.A	3,966,791	100.0509	4,040,142	4,038,088	3,969,014	0	2,223	0	0	5.121	5.685	MON	17,233	51,799	09/05/2023	05/01/2053
3140JC-CR-3	FN BM7279 - RMBS			4,5	1.A	1,595,835	99.8378	1,652,244	1,654,928	1,597,378	0	1,543	0	0	5.123	6.041	MON	7,065	14,130	10/19/2023	06/01/2053
3140JP-M9-3	FN BN6683 - RMBS			4	1.A	649,941	93.0763	589,692	633,558	682,357	0	1,431	0	0	3.500	2.554	MON	1,848	22,175	07/19/2019	06/01/2049
3140L0-D8-7	FN BR1926 - RMBS			4	1.A	1,608,886	82.0606	1,276,772	1,555,889	1,607,705	0	80	0	0	2.000	1.624	MON	2,593	31,118	01/08/2021	01/01/2051
3140MA-T7-9	FN BU8673 - RMBS			4	1.A	1,288,149	94.5916	1,227,109	1,297,270	1,288,152	0	(117)	0	0	4.000	4.091	MON	4,324	51,891	05/05/2022	05/01/2052
3140N9-UX-2	FN BX5097 - RMBS			4	1.A	744,832	100.4413	748,119	744,832	744,732	0	(99)	0	0	5.500	5.500	MON	3,414	17,069	06/21/2023	02/01/2053
3140Q7-SL-2	FN CA0522 - RMBS			4	1.A	584,536	88.7568	526,570	593,273	576,805	0	(356)	0	0	3.000	3.374	MON	1,483	17,798	01/10/2018	10/01/2047
3140QG-5K-9	FN CA8949 - RMBS			4	1.A	2,277,066	85.7113	1,890,841	2,206,058	2,279,841	0	(1,462)	0	0	2.500	2.091	MON	4,596	55,151	03/30/2021	02/01/2051
3140QG-NQ-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	1,454,463	85.7380	1,201,230	1,401,048	1,458,525	0	(416)	0	0	2.500	2.000	MON	2,919	35,026	05/19/2021	01/01/2051
3140QG-RN-9	FN CA8592 - RMBS			4	1.A	1,747,733	86.3660	1,451,392	1,680,512	1,746,682	0	(1,387)	0	0	2.500	2.011	MON	3,501	42,013	06/15/2021	01/01/2051
3140QG-UM-7	FN CA8687 - RMBS			4	1.A	1,575,026	82.1531	1,287,495	1,567,190	1,574,825	0	(75)	0	0	2.000	1.938	MON	2,612	31,344	03/04/2021	01/01/2051
3140QP-EY-9	FN CB3750 - RMBS			4	1.A	1,402,161	96.9657	1,332,855	1,374,563	1,399,684	0	(1,477)	0	0	4.500	4.206	MON	5,155	61,855	05/20/2022	06/01/2052
3140QP-H2-6	FN CB3848 - RMBS			4	1.A	2,995,069	91.7573	2,810,105	3,062,541	2,996,522	0	527	0	0	3.500	3.766	MON	8,932	107,189	06/07/2022	06/01/2052
3140QP-PY-7	FN CB4038 - RMBS			4	1.A	1,319,176	98.9912	1,304,237	1,317,529	1,319,194	0	3	0	0	5.000	4.981	MON	5,490	65,876	09/15/2022	06/01/2052
3140QP-RK-5	FN CB4089 - RMBS			4	1.A	1,358,896	94.9772	1,303,987	1,372,947	1,359,314	0	289	0	0	4.000	4.131	MON	4,576	54,918	07/08/2022	07/01/2052
3140QQ-BT-1	FN CB4549 - RMBS			4	1.A	2,251,836	96.9657	2,255,400	2,325,976	2,251,703	0	(133)	0	0	4.500	4.959	MON	8,722	0	12/21/2023	09/01/2052

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
3140QR-HX-4	FN CB5645 - RMBS			4	1.A	1,209,582	100.6002	1,216,652	1,209,393	1,209,419	0	(162)	0	0	5.500	5.489	MON	5,543	49,887	02/21/2023	02/01/2053
3140QR-R2-1	FN CB5904 - RMBS			4	1.A	1,340,896	100.6591	1,333,070	1,324,342	1,341,232	0	336	0	0	5.500	5.268	MON	6,070	48,559	03/15/2023	03/01/2053
3140QS-A6-8	FN CB6328 - RMBS			4	1.A	716,341	101.6600	724,953	713,116	716,117	0	(224)	0	0	6.000	5.892	MON	3,566	17,828	07/11/2023	05/01/2053
3140XA-2W-1	FN FM7088 - RMBS			4	1.A	3,297,191	86.0680	2,733,606	3,176,102	3,294,706	0	(2,941)	0	0	2.500	2.043	MON	6,617	79,403	06/22/2021	05/01/2051
3140XA-GK-2	FN FM6501 - RMBS			4	1.A	1,146,251	86.5018	963,525	1,113,879	1,156,923	0	467	0	0	2.500	2.010	MON	2,321	27,847	03/18/2021	03/01/2051
3140XB-2Z-2	FN FM7991 - RMBS			4	1.A	3,530,144	85.6137	2,895,387	3,381,920	3,522,144	0	(2,233)	0	0	2.500	2.004	MON	7,046	84,548	07/27/2021	07/01/2051
3140XB-X7-0	FN FM7901 - RMBS			4	1.A	1,790,417	85.6257	1,468,137	1,714,599	1,785,093	0	(2,215)	0	0	2.500	2.008	MON	3,572	42,865	07/07/2021	07/01/2051
3140XC-B8-0	FN FM8162 - RMBS			4	1.A	1,708,081	85.6256	1,395,402	1,629,654	1,706,498	0	(1,820)	0	0	2.500	1.940	MON	3,395	40,741	07/29/2021	07/01/2051
3140XC-JP-4	FN FM8369 - RMBS			4	1.A	2,615,909	85.6141	2,146,998	2,507,761	2,611,262	0	(2,046)	0	0	2.500	2.005	MON	5,225	62,694	08/10/2021	08/01/2051
3140XG-U3-1	FN FS1501 - RMBS			4	1.A	569,680	95.5027	538,340	563,691	570,665	0	233	0	0	4.000	3.833	MON	1,879	22,548	04/14/2022	08/01/2051
3140XH-4D-6	FN FS2619 - RMBS			4	1.A	1,449,651	99.0603	1,427,108	1,440,647	1,449,231	0	(420)	0	0	5.000	4.915	MON	6,003	48,022	04/05/2023	08/01/2052
3140XH-WC-7	FN FS2442 - RMBS			4	1.A	1,392,694	94.9793	1,315,782	1,385,334	1,392,200	0	(311)	0	0	4.000	3.932	MON	4,618	55,413	08/05/2022	07/01/2052
3140XJ-X8-1	FN FS3402 - RMBS			4	1.A	968,401	99.0604	964,980	974,133	968,412	0	11	0	0	5.000	5.090	MON	4,059	37,028	05/01/2023	11/01/2052
3140XM-AY-2	FN FS5422 - RMBS			4	1.A	462,994	97.4344	473,301	485,764	463,023	0	29	0	0	4.500	5.182	MON	1,822	0	12/08/2023	08/01/2053
3140XM-R5-7	FN FS5907 - RMBS			4	1.A	366,643	101.7171	388,288	381,733	366,746	0	103	0	0	5.500	6.217	MON	1,750	3,499	10/03/2023	09/01/2053
3140XM-X8-4	FN FS6102 - RMBS			4	1.A	1,472,054	98.9825	1,485,842	1,501,116	1,472,101	0	47	0	0	5.000	5.296	MON	6,255	0	12/19/2023	10/01/2053
31418C-CP-7	FN MA2777 - RMBS	CF		4	1.A	820,280	88.7576	740,322	834,094	807,345	0	(650)	0	0	3.000	3.432	MON	2,085	25,023	01/22/2018	10/01/2046
31418C-T9-5	FN MA3275 - RMBS			4	1.A	1,545,564	90.0535	1,416,174	1,572,593	1,528,414	0	(1,395)	0	0	3.000	3.368	MON	3,931	47,178	01/29/2018	02/01/2048
31418D-2N-1	FN MA4380 - RMBS			4	1.A	1,438,678	88.7292	1,215,921	1,370,373	1,448,757	0	(359)	0	0	3.000	2.314	MON	3,426	41,111	07/08/2021	07/01/2051
31418D-C6-7	FN MA3692 - RMBS			4	1.A	297,027	92.8290	269,660	290,491	314,532	0	744	0	0	3.500	2.491	MON	847	10,167	07/15/2019	07/01/2049
31418D-YC-0	FN MA4306 - RMBS			4	1.A	1,530,323	85.5875	1,271,038	1,485,074	1,532,743	0	(421)	0	0	2.500	2.129	MON	3,094	37,127	03/12/2021	04/01/2051
31418D-Z8-8	FN MA4366 - RMBS			4	1.A	1,592,331	89.0289	1,364,135	1,532,238	1,588,711	0	(1,822)	0	0	2.500	1.917	MON	3,192	38,306	05/20/2021	06/01/2041
31418E-RJ-1	FN MA4988 - RMBS			4	1.A	277,210	100.5127	279,636	278,209	277,213	0	3	0	0	5.000	5.057	MON	1,159	8,114	05/01/2023	04/01/2043
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						151,791,425	XXX	137,626,204	150,128,012	151,934,024	0	(38,503)	0	0	XXX	XXX	XXX	462,134	4,361,436	XXX	XXX
3140J7-XA-8	FN BM3372 - CMBS/RMBS			4	1.A	1,037,745	94.2904	916,254	971,736	1,037,235	0	(16,056)	0	0	3.281	1.414	MON	2,745	32,330	02/08/2021	01/01/2028
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,037,745	XXX	916,254	971,736	1,037,235	0	(16,056)	0	0	XXX	XXX	XXX	2,745	32,330	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						278,058,533	XXX	246,280,186	276,642,201	278,219,105	0	(27,677)	0	0	XXX	XXX	XXX	1,183,169	7,281,984	XXX	XXX
00081T-AK-4	ACCO BRANDS CORP			1,2	3.C FE	118,352	90.2308	126,323	140,000	121,491	3,138	2,854	0	0	4.250	7.355	MS	1,752	5,950	11/22/2022	03/15/2029
00108W-AM-2	AEP TEXAS INC			1,2	2.A FE	480,546	83.8868	503,321	600,000	485,110	0	4,564	0	0	2.100	5.656	JJ	6,300	0	10/17/2023	07/01/2030
00182E-BM-0	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)		C		1.E FE	599,208	86.7320	520,392	600,000	599,492	0	76	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	100.3223	501,611	500,000	500,000	0	0	0	0	5.548	5.547	FA	10,788	27,740	08/02/2022	08/11/2032
00185A-AF-1	AON PLC		C	1,2	2.A FE	2,528,425	98.9992	2,474,981	2,500,000	2,501,022	0	(5,063)	0	0	3.500	3.294	JD	4,132	87,500	01/19/2018	06/14/2024
001877-AA-7	API GROUP DE INC			1,2	4.B FE	100,670	90.9956	109,195	120,000	102,548	382	1,726	0	0	4.125	7.371	JJ	2,283	2,888	09/27/2023	07/15/2029
001940-AC-9	ATS CORP			1,2	4.B FE	55,759	91.9726	59,782	65,000	57,173	0	1,285	0	0	4.125	7.047	JD	119	2,681	11/22/2022	12/15/2028
00206R-DQ-2	AT&T INC			1,2	2.B FE	988,060	98.8810	988,810	1,000,000	991,748	0	2,370	0	0	4.250	4.533	MS	14,167	42,500	06/13/2022	03/01/2027
00206R-HJ-4	AT&T INC			1,2	2.B FE	285,867	98.6908	296,072	300,000	286,920	0	1,053	0	0	4.350	5.327	MS	4,350	6,525	07/07/2023	03/01/2029
00206R-HW-5	AT&T INC			1,2	2.B FE	998,410	97.5943	975,943	1,000,000	998,948	0	312	0	0	3.800	3.836	FA	14,356	38,000	05/23/2022	02/15/2027
00206R-MT-6	AT&T INC			1,2	2.B FE	398,684	103.1325	412,530	400,000	398,705	0	21	0	0	5.400	5.442	FA	8,160	4,380	05/30/2023	02/15/2034
00253X-AA-9	AADVANTAGE LOYALTY IP LTD			1	3.A FE	251,196	99.2786	258,124	260,000	253,565	30	2,239	0	0	5.500	7.754	JAJO	2,820	12,157	10/26/2023	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY IP LTD			1	3.A FE	185,152	97.4762	196,902	202,000	187,138	(70)	1,989	0	0	5.750	7.408	JAJO	2,291	9,502	12/19/2023	04/20/2029
002824-BQ-2	ABBOTT LABORATORIES			1,2	1.D FE	197,134	84.6127	169,225	200,000	198,092	0	277	0	0	1.400	1.555	JD	1,408	1,400	06/22/2020	06/30/2030
00287Y-AY-5	ABBVIE INC			1,2	1.G FE	498,090	96.9182	484,591	500,000	499,496	0	201	0	0	3.200	3.245	MN	2,089	16,000	05/09/2016	05/14/2026
00287Y-BX-6	ABBVIE INC			1,2	1.G FE	270,423	93.4790	280,437	300,000	272,313	0	1,890	0	0	3.200	5.031	MN	1,067	4,800	07/11/2023	11/21/2029

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
00287Y-CX-5	ABBVIE INC			1,2	2.C FE	2,117,320	98.6353	1,972,706	2,000,000	2,014,949	0	(15,150)	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.A FE	118,387	98.4849	123,106	125,000	119,508	601	1,015	0	0	5.500	6.645	JJ	3,438	6,875	12/08/2022	07/01/2028
004498-AB-7	ACI WORLDWIDE INC			1,2	4.B FE	52,394	99.3295	54,631	55,000	53,135	0	632	0	0	5.750	7.193	FA	1,195	3,163	10/27/2022	08/15/2026
005095-AA-2	ACUSHNET CO			1,2	3.C FE	17,000	104.3290	17,736	17,000	17,000	0	0	0	0	7.375	7.374	AO	306	0	09/27/2023	10/15/2028
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		C	1,2	4.C FE	186,818	97.7862	195,573	200,000	190,378	920	3,263	0	0	4.875	6.913	FA	3,683	9,750	11/23/2022	08/15/2026
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD		C	1,2	3.C FE	61,019	103.3637	63,052	61,000	61,017	0	(2)	0	0	7.000	6.990	AO	901	2,503	03/07/2023	04/15/2028
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD		C	1,2	4.C FE	63,000	105.8879	66,709	63,000	63,000	0	0	0	0	8.250	8.247	AO	1,097	3,046	02/28/2023	04/15/2031
00724F-AC-5	ADOBE INC			1,2	1.E FE	195,092	98.2457	196,491	200,000	197,494	0	2,212	0	0	3.250	4.447	FA	2,708	6,500	11/28/2022	02/01/2025
00724P-AD-1	ADOBE INC			1,2	1.E FE	598,194	89.5801	537,481	600,000	598,851	0	174	0	0	2.300	2.334	FA	5,750	13,800	01/22/2020	02/01/2030
00846U-AM-3	AGILENT TECHNOLOGIES INC			1,2	2.A FE	501,650	86.1272	430,636	500,000	501,217	0	(182)	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	86.7512	954,264	1,100,000	1,092,823	0	899	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	98.7102	2,122,269	2,150,000	2,148,840	0	1,944	0	0	3.350	3.445	JJ	30,210	72,025	07/13/2015	07/31/2024
013092-AB-7	ALBERTSONS COMPANIES INC			1,2	3.C FE	221,912	100.0671	223,150	223,000	222,107	9,699	111	0	0	5.875	5.985	FA	4,949	12,220	10/26/2023	02/15/2028
013092-AG-6	ALBERTSONS COMPANIES INC			1,2	3.C FE	357,728	90.7982	335,045	369,000	333,160	22,147	1,019	0	0	3.500	4.009	MS	3,803	11,953	10/26/2023	03/15/2029
013817-AW-1	HOWMET AEROSPACE INC			1,2	2.C FE	15,915	99.5025	15,920	16,000	15,964	1,293	47	0	0	5.125	5.432	AO	205	1,150	12/06/2022	10/01/2024
013822-AG-6	ALCOA NEDERLAND HOLDING BV		C	1,2	2.C FE	179,888	92.7314	166,916	180,000	179,925	0	13	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	91.0103	1,274,144	1,400,000	1,408,770	0	(1,500)	0	0	3.000	2.873	MS	11,433	42,000	03/18/2021	09/23/2029
01400E-AD-5	ALCON FINANCE CORP			1,2	2.B FE	672,187	86.6827	563,438	650,000	666,254	0	(2,441)	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.A FE	1,925,565	96.2071	1,924,141	2,000,000	1,965,491	0	8,672	0	0	3.550	4.069	JJ	30,569	71,000	11/20/2018	07/26/2027
01741R-AH-5	ATI INC			1,2	4.A FE	73,053	98.5449	76,865	78,000	73,974	0	842	0	0	5.875	7.414	JD	382	4,583	04/05/2023	12/01/2027
01741R-AN-2	ATI INC			1,2	4.A FE	61,210	104.0392	63,464	61,000	61,201	0	(9)	0	0	7.250	7.186	FA	1,720	0	08/09/2023	08/15/2030
019736-AE-7	ALLISON TRANSMISSION INC			1,2	3.A FE	93,063	96.6268	96,627	100,000	94,496	491	1,275	0	0	4.750	6.426	AO	1,188	4,750	11/14/2022	10/01/2027
019736-AF-4	ALLISON TRANSMISSION INC			1,2	3.A FE	93,898	99.6421	99,642	100,000	94,774	87	777	0	0	5.875	7.053	JD	490	5,875	11/14/2022	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC			1,2	3.B FE	46,817	88.3550	50,362	57,000	47,871	111	964	0	0	3.750	6.620	JJ	897	2,006	03/28/2023	01/30/2031
02005N-BF-6	ALLY FINANCIAL INC			2	3.A FE	117,836	99.3770	119,252	120,000	118,469	1,885	586	0	0	5.750	6.478	MN	786	6,613	10/26/2023	11/20/2025
02156L-AC-5	ALTICE FRANCE SA		C	1,2	4.C FE	158,250	82.3575	164,715	200,000	164,715	1,577	6,514	0	0	5.500	10.836	AO	2,322	11,000	10/25/2022	01/15/2028
023135-AZ-9	AMAZON.COM INC			1,2	1.D FE	2,993,036	98.4537	2,953,610	3,000,000	2,999,240	0	1,159	0	0	2.800	2.840	FA	30,100	84,000	06/08/2018	08/22/2024
023135-CH-7	AMAZON.COM INC			1,2	1.D FE	275,295	95.2569	285,771	300,000	276,241	0	946	0	0	3.600	4.769	AO	2,340	5,400	08/04/2023	04/13/2032
023135-CQ-7	AMAZON.COM INC			1,2	1.D FE	445,922	102.6814	462,066	450,000	446,115	0	194	0	0	4.650	4.819	JD	1,744	10,463	09/21/2023	12/01/2029
023135-CR-5	AMAZON.COM INC			1,2	1.D FE	285,132	102.7540	308,262	300,000	285,417	0	285	0	0	4.700	5.394	JD	1,175	7,050	10/12/2023	12/01/2032
02343U-AG-0	AMCOR FINANCE (USA) INC			1,2	2.B FE	2,460,982	96.5397	2,365,222	2,450,000	2,453,755	0	(1,694)	0	0	3.625	3.549	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	86.0756	516,454	600,000	599,798	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	97.3049	486,525	500,000	499,790	0	43	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	69,351	100.4041	75,303	75,000	70,515	3,088	1,109	0	0	6.500	8.652	AO	1,219	4,875	01/31/2023	04/01/2027
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC			1,2	4.B FE	91,635	98.2553	98,255	100,000	92,623	0	988	0	0	6.875	8.900	JJ	3,438	3,438	06/12/2023	07/01/2028
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC			1,2	4.B FE	75,849	88.3456	79,511	90,000	77,724	3,377	1,643	0	0	5.000	8.008	AO	1,125	4,500	11/07/2022	10/01/2029
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			1,2	3.B FE	99,686	94.6277	105,983	112,000	101,718	69	1,866	0	0	4.000	6.627	JJ	2,066	3,740	10/26/2023	01/15/2028
025816-CF-4	AMERICAN EXPRESS CO			2	1.F FE	1,026,270	96.4612	964,612	1,000,000	1,009,539	0	(3,963)	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	95.6267	1,219,240	1,275,000	1,279,431	0	(1,266)	0	0	3.300	3.187	MN	6,779	42,075	07/18/2017	05/03/2027
025816-CV-9	AMERICAN EXPRESS CO				1.F FE	449,955	99.2330	446,548	450,000	449,992	0	23	0	0	3.375	3.380	MN	2,447	15,188	04/28/2022	05/03/2024
025816-DH-9	AMERICAN EXPRESS CO			2,5	1.F FE	500,000	102.0757	510,379	500,000	500,000	0	0	0	0	5.282	5.284	JJ	11,224	0	07/25/2023	07/27/2029
025816-DL-0	AMERICAN EXPRESS CO			2,5	1.F FE	100,000	101.9554	101,955	100,000	100,000	0	0	0	0	6.338	6.346	AO	1,074	0	10/24/2023	10/30/2026
025816-DN-6	AMERICAN EXPRESS CO			2,5	1.F FE	100,000	108.4467	108,447	100,000	100,000	0	0	0	0	6.489	6.492	AO	1,100	0	10/24/2023	10/30/2031
02665W-DW-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	1,001,274	90.5693	905,693	1,000,000	1,000,791	0	(178)	0	0	2.000	1.980	MS	5,389	20,000	03/24/2021	03/24/2028
02665W-EH-0	AMERICAN HONDA FINANCE CORP			1	1.G FE	299,610	99.8424	299,527	300,000	299,644	0	34	0	0	4.600	4.622	AO	2,837	6,900	04/13/2023	04/17/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
026874-CY-1	AMERICAN INTERNATIONAL GROUP INC			1	2.B FE	317,143	99.7060	295,130	296,000	296,379	0	(3,066)	0	0	4.125	3.061	FA	4,613	12,210	07/12/2016	02/15/2024
03073E-AT-2	CENCORA INC			1,2	2.A FE	1,596,688	87.7052	1,403,283	1,600,000	1,597,509	0	309	0	0	2.700	2.724	MS	12,720	43,200	03/25/2021	03/15/2031
030981-AJ-3	AMERIGAS PARTNERS LP			1,2	4.A FE	121,430	99.0143	125,748	127,000	122,817	1,055	1,251	0	0	5.875	7.270	FA	2,715	6,727	10/26/2023	08/20/2026
030981-AM-6	AMERIGAS PARTNERS LP			1,2	4.A FE	35,000	103.2678	36,144	35,000	35,000	0	0	0	0	9.375	9.381	JD	273	1,650	05/22/2023	06/01/2028
031162-CU-2	AMGEN INC			1,2	2.A FE	1,005,743	88.6788	886,788	1,000,000	1,004,097	0	(641)	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	85.5402	1,026,483	1,200,000	1,219,607	0	(2,641)	0	0	2.300	2.043	FA	9,660	27,600	06/17/2021	02/25/2031
031162-DR-8	AMGEN INC			1,2	2.A FE	238,840	102.5233	256,308	250,000	239,073	0	233	0	0	5.250	5.873	MS	4,339	0	09/28/2023	03/02/2033
031652-BK-5	AMKOR TECHNOLOGY INC			1,2	3.B FE	90,963	101.2495	96,187	95,000	92,926	0	488	0	0	6.625	7.309	MS	1,853	6,294	06/03/2019	09/15/2027
032095-AM-3	AMPHENOL CORP			1	2.A FE	149,487	100.1339	150,201	150,000	149,610	0	123	0	0	4.750	4.874	MS	1,801	3,563	03/27/2023	03/30/2026
032654-AN-5	ANALOG DEVICES INC			1,2	1.G FE	144,587	97.6883	146,532	150,000	145,907	0	1,283	0	0	3.500	4.506	JD	379	5,250	12/19/2022	12/05/2026
032654-BA-2	ANALOG DEVICES INC			1,2	1.G FE	190,894	97.0391	194,078	200,000	192,841	0	1,890	0	0	3.450	4.583	JD	307	6,900	12/19/2022	06/15/2027
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	480,311	101.5541	498,631	491,000	480,803	0	492	0	0	4.750	5.222	JJ	10,236	0	09/22/2023	01/23/2029
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	223,348	95.1386	237,847	250,000	224,096	0	748	0	0	3.500	5.435	JD	729	4,375	10/11/2023	06/01/2030
03674X-AQ-9	ANTERO RESOURCES CORP			1,2	3.A FE	74,488	102.6127	75,933	74,000	74,423	314	(64)	0	0	7.625	7.486	FA	2,351	5,643	12/20/2022	02/01/2029
03674X-AS-5	ANTERO RESOURCES CORP			1,2	3.A FE	60,785	95.8461	59,425	62,000	59,045	1,553	125	0	0	5.375	5.708	MS	1,111	3,198	03/28/2023	03/01/2030
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP			1,2	3.C FE	136,674	96.1369	141,321	147,000	138,020	2,550	1,205	0	0	5.375	6.731	JD	351	7,633	10/26/2023	06/15/2029
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP			1,2	3.C FE	104,440	102.4221	102,422	100,000	102,212	2,824	(1,748)	0	0	7.875	5.906	MN	1,006	7,481	10/26/2023	05/15/2026
03740L-AA-0	AON CORP			1,2	2.A FE	997,120	81.6874	816,874	1,000,000	997,746	0	269	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	97.6846	1,851,124	1,895,000	1,888,564	0	4,353	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	97.9643	734,733	750,000	737,314	0	8,831	0	0	3.200	4.492	MN	3,200	24,000	12/06/2022	05/13/2025
038522-AQ-1	ARAMARK SERVICES INC			1,2	4.A FE	67,117	97.0040	69,843	72,000	67,994	18	817	0	0	5.000	6.576	FA	1,500	3,425	03/28/2023	02/01/2028
03938L-AZ-7	ARCELORMITTAL SA		C	1	2.C FE	98,991	101.0964	101,096	100,000	99,557	0	290	0	0	6.125	6.458	JD	510	6,125	05/27/2015	06/01/2025
039483-AT-9	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	150,986	113.5254	170,288	150,000	150,972	0	(13)	0	0	5.935	5.839	AO	2,226	0	10/19/2023	10/01/2032
039483-BL-5	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	1,657,272	95.2355	1,638,051	1,720,000	1,699,842	0	7,319	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	76,204	90.5635	83,318	92,000	78,585	3,597	2,176	0	0	4.250	8.259	JD	326	3,698	10/26/2023	06/01/2028
03959K-AC-4	ARCHROCK PARTNERS LP			1,2	4.B FE	81,445	98.5000	85,695	87,000	82,312	1,693	786	0	0	6.250	7.763	AO	1,359	4,813	10/26/2023	04/01/2028
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC		C	1,2	4.A FE	209,240	91.2500	214,438	235,000	213,810	4,178	6,291	0	0	4.125	7.541	MN	1,239	9,694	12/08/2022	08/15/2026
040555-CV-4	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	2,388,475	93.6738	2,341,846	2,500,000	2,464,598	0	12,352	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	98.2007	491,003	500,000	500,000	0	0	0	0	5.284	5.284	JD	1,027	26,420	06/08/2022	06/17/2032
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC			1,2	3.B FE	169,460	92.5601	168,459	182,000	163,642	8,586	1,280	0	0	4.625	5.828	MN	1,076	8,186	10/26/2023	11/15/2029
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LLC			1,2	4.A FE	38,881	100.6319	40,253	40,000	39,003	0	121	0	0	7.000	8.002	MN	467	1,225	10/30/2023	11/01/2026
04364V-AR-4	ASCENT RESOURCES UTICA HOLDINGS LLC			1,2	4.A FE	17,800	100.5811	18,105	18,000	17,812	0	12	0	0	8.250	8.512	FA	619	0	08/15/2023	12/31/2028
046353-AL-2	ASTRAZENECA PLC		C	1	1.G FE	1,977,200	97.8042	1,956,084	2,000,000	1,995,095	0	2,489	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.F FE	199,660	89.4732	178,946	200,000	199,781	0	47	0	0	1.750	1.776	MN	321	3,500	05/25/2021	05/28/2028
04636N-AF-0	ASTRAZENECA FINANCE LLC			1,2	1.F FE	299,394	101.9520	305,856	300,000	299,485	0	91	0	0	4.875	4.921	MS	4,794	7,313	02/28/2023	03/03/2028
04636N-AG-8	ASTRAZENECA FINANCE LLC			1,2	1.F FE	595,416	102.9362	617,617	600,000	595,879	0	463	0	0	4.900	5.031	MS	9,637	14,700	03/02/2023	03/03/2030
049560-AZ-8	ATMOS ENERGY CORP			1,2	1.G FE	149,805	108.4937	162,741	150,000	149,814	0	9	0	0	5.900	5.916	MN	1,991	0	10/05/2023	11/15/2033
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.A FE	1,213,444	94.9621	1,139,545	1,200,000	1,204,863	0	(3,147)	0	0	2.950	2.673	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	80.6487	806,487	1,000,000	1,003,975	0	(521)	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	90.1361	1,081,634	1,200,000	1,199,796	0	28	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	98.1941	294,582	300,000	299,929	0	53	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	81.1176	1,135,646	1,400,000	1,368,243	0	4,111	0	0	1.650	1.994	JJ	10,652	23,100	03/15/2021	01/15/2031
05348E-AY-5	AVALONBAY COMMUNITIES INC			1,2	1.G FE	394,076	95.1967	380,787	400,000	398,022	0	669	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.B FE	134,111	96.6481	142,073	147,000	136,133	750	1,840	0	0	4.625	6.533	JJ	3,135	6,174	10/26/2023	07/15/2028
053611-AM-1	AVERY DENNISON CORP			1,2	2.B FE	597,552	82.6529	495,917	600,000	598,054	0	216	0	0	2.250	2.294	FA	5,100	13,500	08/10/2021	02/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05368V-AA-4	AVIENT CORP			1,2	3.C FE	55,482	104.0259	59,295	57,000	55,662	39	156	0	0	7.125	7.583	FA	1,692	3,723	03/28/2023	08/01/2030
053773-BC-0	AVIS BUDGET CAR RENTAL LLC			2	3.C FE	32,375	96.9625	33,937	35,000	32,945	3,952	491	0	0	5.750	7.677	JJ	928	2,013	11/02/2022	07/15/2027
053773-BF-3	AVIS BUDGET CAR RENTAL LLC			1,2	4.A FE	36,379	92.5043	37,927	41,000	37,034	2,156	608	0	0	5.375	7.673	MS	735	2,204	02/08/2023	03/01/2029
053773-BG-1	AVIS BUDGET CAR RENTAL LLC			1,2	4.A FE	129,575	92.0623	133,490	145,000	131,369	0	1,794	0	0	4.750	7.368	AO	1,722	5,581	08/03/2023	04/01/2028
053773-BH-9	AVIS BUDGET CAR RENTAL LLC			1,2	4.A FE	49,671	99.8625	49,931	50,000	49,674	0	4	0	0	8.000	8.125	MN	433	0	11/15/2023	02/15/2031
05453G-AC-9	AXALTA COATING SYSTEMS LLC			1,2	4.A FE	122,996	89.7429	134,614	150,000	126,947	0	3,643	0	0	3.375	6.998	FA	1,913	5,063	11/28/2022	02/15/2029
05523R-AF-4	BAE SYSTEMS PLC		C	1,2	2.A FE	1,194,068	82.1879	986,255	1,200,000	1,195,399	0	573	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	96.0234	2,880,703	3,000,000	2,975,536	0	10,199	0	0	2.800	3.174	AO	18,667	84,000	01/09/2018	04/11/2026
05565Q-DH-8	BP CAPITAL MARKETS PLC		C	1,2	1.F FE	472,710	96.9946	484,973	500,000	475,134	0	2,424	0	0	3.723	4.875	MN	1,706	9,308	06/14/2023	11/28/2028
05578A-AN-8	BPCE SA		C		1.E FE	632,688	88.1806	529,084	600,000	623,693	0	(3,851)	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	98.7681	740,761	750,000	748,619	0	349	0	0	4.750	4.807	JJ	16,031	35,625	07/11/2022	07/19/2027
05583J-AJ-1	BPCE SA		C	2,5	2.A FE	1,000,000	80.1019	801,019	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-AB-6	BWX TECHNOLOGIES INC			1,2	3.C FE	13,388	92.7290	13,909	15,000	13,470	0	82	0	0	4.125	6.797	JD	311	0	09/19/2023	06/30/2028
05605H-AC-4	BWX TECHNOLOGIES INC			1,2	3.C FE	111,750	91.2500	104,938	115,000	103,983	3,357	108	0	0	4.125	4.688	AO	1,001	4,228	10/11/2023	04/15/2029
06051G-FU-8	BANK OF AMERICA CORP				2.A FE	1,002,000	98.8988	988,988	1,000,000	1,000,673	0	(289)	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	90.6706	906,706	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	97.7299	293,190	300,000	300,000	0	0	0	0	4.376	4.378	AO	2,334	13,128	04/21/2022	04/27/2028
06051G-LA-5	BANK OF AMERICA CORP			1,2,5	1.G FE	500,000	99.2284	496,142	500,000	500,000	0	0	0	0	4.827	4.830	JJ	10,660	24,135	07/19/2022	07/22/2026
06051G-LG-2	BANK OF AMERICA CORP			1,2,5	1.E FE	375,275	100.6186	377,320	375,000	375,241	0	(34)	0	0	5.202	5.186	AO	3,576	9,754	04/19/2023	04/25/2029
06051G-LH-0	BANK OF AMERICA CORP			1,2,5	1.E FE	375,277	100.2301	375,863	375,000	375,262	0	(15)	0	0	5.288	5.279	AO	3,636	9,915	04/19/2023	04/25/2034
06368D-3S-1	BANK OF MONTREAL			1	1.F FE	699,839	97.9926	685,948	700,000	699,921	0	53	0	0	3.700	3.708	JD	1,727	25,900	05/31/2022	06/07/2025
06368L-AP-1	BANK OF MONTREAL			1	1.F FE	499,685	99.0602	495,301	500,000	499,887	0	156	0	0	4.250	4.283	MS	6,316	21,250	09/07/2022	09/14/2024
06368L-AQ-9	BANK OF MONTREAL			1,2	1.F FE	299,868	100.2682	300,805	300,000	299,899	0	24	0	0	4.700	4.710	MS	4,191	14,100	09/07/2022	09/14/2027
06405L-AC-5	BANK OF NEW YORK MELLON			1,2,5	1.C FE	750,000	99.9662	749,747	750,000	750,000	0	0	0	0	5.224	5.229	MN	4,353	39,071	11/15/2022	11/21/2025
06406R-BJ-5	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	500,000	98.9371	494,686	500,000	500,000	0	0	0	0	4.414	4.417	JJ	9,625	21,947	07/19/2022	07/24/2026
06406R-BL-0	BANK OF NEW YORK MELLON CORP			1,2,5	1.F FE	350,000	103.6783	362,874	350,000	350,000	0	0	0	0	5.802	5.805	AO	3,723	20,307	10/18/2022	10/25/2028
06406Y-AA-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	2,007,920	93.5821	1,871,643	2,000,000	2,004,697	0	(773)	0	0	3.300	3.253	FA	23,467	66,000	05/30/2019	08/23/2029
064159-4B-9	BANK OF NOVA SCOTIA			1	1.F FE	998,720	82.9161	829,161	1,000,000	999,025	0	117	0	0	2.150	2.164	FA	8,958	21,500	06/21/2021	08/01/2031
064159-MK-9	BANK OF NOVA SCOTIA				1.F FE	2,497,725	99.6919	2,492,297	2,500,000	2,499,947	0	469	0	0	3.400	3.419	FA	33,056	85,000	02/06/2019	02/11/2024
06428C-AC-8	BANK OF AMERICA NA			1,2	1.E FE	500,000	101.2275	506,137	500,000	500,000	0	0	0	0	5.650	5.650	FA	10,437	0	08/14/2023	08/18/2025
071734-AL-1	BAUSCH HEALTH COMPANIES INC			1,2	6. FE	77,291	43.1022	86,204	200,000	82,368	59,974	6,026	79,638	0	5.250	21.956	FA	3,967	10,500	03/29/2021	02/15/2031
071734-AM-9	BAUSCH HEALTH COMPANIES INC			1,2	6. FE	117,878	43.0761	64,614	150,000	64,614	(11,381)	4,108	0	0	5.000	9.761	FA	2,833	7,500	11/20/2020	02/15/2029
071734-AN-7	BAUSCH HEALTH COMPANIES INC			1,2	5.A FE	50,873	60.2243	51,191	85,000	51,191	(3,471)	3,789	0	0	4.875	16.602	JD	345	4,144	03/28/2023	06/01/2028
072863-AE-3	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	1,500,000	93.7883	1,406,825	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	83.2270	615,880	740,000	728,020	0	1,600	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	96.6483	2,899,450	3,000,000	3,000,960	0	(825)	0	0	3.625	3.597	MS	31,719	108,750	06/26/2018	09/16/2025
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.A FE	199,122	83.0939	166,188	200,000	199,304	0	77	0	0	2.150	2.197	FA	1,624	4,300	08/09/2021	02/15/2032
080807-AA-8	BELROSE FUNDING TRUST			1,2	2.A FE	200,500	79.8662	159,732	200,000	200,344	0	(49)	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	86.4436	172,887	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	98.2705	98,271	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	98,651	99.2536	99,254	100,000	98,564	839	255	0	0	5.625	5.961	JJ	2,594	5,484	03/28/2023	07/15/2027
08652B-AB-5	BEST BUY CO INC			1,2	2.A FE	1,686,390	83.0479	1,411,814	1,700,000	1,690,462	0	1,302	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	73,313	101.9580	76,469	75,000	73,561	1,203	232	0	0	6.625	7.081	JJ	2,084	4,472	03/07/2023	01/31/2029
092113-AR-0	BLACK HILLS CORP			1,2	2.A FE	398,624	89.8389	359,356	400,000	399,165	0	130	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	2.C FE	50,834	95.0730	54,192	57,000	51,835	94	920	0	0	3.625	5.875	MS	689	1,976	03/28/2023	09/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09247X-AQ-4	BLACKROCK INC			1,2	1.D FE	399,680	89.3189	357,276	400,000	399,789	0	31	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	94.0357	1,880,714	2,000,000	1,989,951	0	2,475	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	87.0041	522,025	600,000	598,863	0	236	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	78.6697	314,679	400,000	397,161	0	319	0	0	2.000	2.096	JJ	3,356	8,000	07/29/2021	01/30/2032
095796-AE-8	BLUE RACER MIDSTREAM LLC			1,2	4.B FE	49,250	99.0000	49,500	50,000	49,435	0	185	0	0	6.625	7.120	JJ	1,527	1,656	01/25/2023	07/15/2026
095796-AH-1	BLUE RACER MIDSTREAM LLC			1,2	4.B FE	74,905	101.2963	75,972	75,000	74,943	471	30	0	0	7.625	7.667	JD	254	5,719	11/22/2022	12/15/2025
09659W-2K-9	BNP PARIBAS SA		C	2,5	1.G FE	629,790	87.8478	527,087	600,000	621,682	0	(3,302)	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	99.2986	645,441	650,000	650,996	0	(1,397)	0	0	4.950	4.721	JD	1,430	32,175	07/25/2022	12/15/2024
096630-AG-3	BOARDWALK PIPELINES LP			1,2	2.C FE	748,920	97.9339	734,505	750,000	749,399	0	96	0	0	4.800	4.817	MN	5,800	36,000	05/21/2019	05/03/2029
097751-BT-7	BOMBARDIER INC			1,2	4.B FE	193,122	100.0176	197,035	197,000	193,906	1,886	741	0	0	7.875	8.428	AO	3,275	14,923	10/26/2023	04/15/2027
097751-CA-7	BOMBARDIER INC			1,2	4.B FE	21,000	106.4703	22,359	21,000	21,000	0	0	0	0	8.750	8.750	MN	225	0	11/06/2023	11/15/2030
100743-AL-7	BOSTON GAS CO			1,2	2.A FE	200,000	89.5330	179,066	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	96.2477	649,672	675,000	666,238	0	3,937	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	94.0395	108,145	115,000	104,944	1,641	1,522	0	0	4.750	6.717	MN	698	5,463	12/08/2022	05/15/2029
10373Q-BL-3	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	88,859	95.7598	95,760	100,000	89,125	0	266	0	0	3.633	5.724	AO	858	0	10/24/2023	04/06/2030
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	159,260	87.1247	174,249	200,000	159,975	0	715	0	0	2.721	5.884	JJ	2,555	0	10/24/2023	01/12/2032
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	91,961	100.8215	100,821	100,000	92,085	0	124	0	0	4.812	5.949	FA	1,845	0	10/24/2023	02/13/2033
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	643,549	91.4218	589,671	645,000	644,290	0	288	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	86.0959	516,576	600,000	599,539	0	97	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	94.3436	1,651,014	1,750,000	1,741,690	0	2,196	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	117,458	95.3306	121,070	127,000	118,853	512	1,304	0	0	4.625	6.566	AO	1,240	4,486	10/26/2023	10/15/2027
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	993,200	101.5169	1,015,169	1,000,000	994,634	0	932	0	0	5.125	5.250	JD	3,844	51,250	06/21/2022	12/04/2028
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.B FE	997,170	89.5942	895,942	1,000,000	998,221	0	271	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.B FE	1,005,610	85.4804	854,804	1,000,000	1,004,257	0	(544)	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	92.3200	461,600	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	81.9761	983,713	1,200,000	1,209,927	0	(1,312)	0	0	2.375	2.245	MS	8,392	28,500	11/16/2020	03/15/2031
115637-AU-4	BROWN-FORMAN CORP			1,2	1.G FE	749,026	101.9542	764,656	750,000	749,113	0	87	0	0	4.750	4.766	AO	7,521	19,990	03/21/2023	04/15/2033
118230-AQ-4	BUCKEYE PARTNERS LP			1,2	3.C FE	98,687	94.5000	103,950	110,000	101,096	192	2,210	0	0	3.950	7.071	JD	362	4,148	10/26/2023	12/01/2026
118230-AU-5	BUCKEYE PARTNERS LP			1,2	3.C FE	76,159	94.2174	80,085	85,000	77,781	1,602	1,464	0	0	4.500	6.881	MS	1,275	3,825	11/22/2022	03/01/2028
12008R-AP-2	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	114,990	90.1980	128,081	142,000	117,272	46	2,047	0	0	4.250	7.119	FA	2,515	5,461	10/26/2023	02/01/2032
120568-AX-8	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	2,514,000	95.9712	2,399,280	2,500,000	2,503,895	0	(1,525)	0	0	3.250	3.183	FA	30,694	81,250	08/11/2016	08/15/2026
1248EP-BX-0	CCO HOLDINGS LLC			1,2	3.C FE	335,594	95.6783	360,707	377,000	342,683	85	6,393	0	0	5.000	7.637	FA	7,854	16,725	10/26/2023	02/01/2028
1248EP-CB-7	CCO HOLDINGS LLC			1,2	3.C FE	36,909	94.2586	38,646	41,000	36,994	0	85	0	0	5.375	7.604	JD	184	887	12/14/2023	06/01/2029
1248EP-CD-3	CCO HOLDINGS LLC			1,2	3.C FE	34,675	91.3765	36,551	40,000	35,130	0	455	0	0	4.750	7.232	MS	633	1,425	09/08/2023	03/01/2030
1248EP-CE-1	CCO HOLDINGS LLC			1,2	3.C FE	750,815	90.1484	826,661	917,000	765,142	4,339	13,119	0	0	4.500	7.740	FA	15,589	27,990	10/26/2023	08/15/2030
1248EP-CK-7	CCO HOLDINGS LLC			1,2	3.C FE	508,924	87.3930	468,427	536,000	460,502	29,342	1,857	0	0	4.250	4.992	FA	9,492	20,634	10/26/2023	02/01/2031
1248EP-CN-1	CCO HOLDINGS LLC			1,2	3.C FE	49,305	85.6465	51,388	60,000	49,358	0	53	0	0	4.500	7.388	MN	450	0	12/12/2023	05/01/2032
1248EP-CQ-4	CCO HOLDINGS LLC			1,2	3.C FE	20,500	88.1960	22,049	25,000	20,757	0	257	0	0	4.750	7.599	FA	495	594	04/24/2023	02/01/2032
124900-AD-3	CCL INDUSTRIES INC			1,2	2.B FE	997,520	87.5987	875,987	1,000,000	998,323	0	233	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	104,648	98.9340	108,827	110,000	106,641	8,763	1,769	0	0	6.750	8.919	JJ	3,424	6,413	11/15/2023	07/15/2025
12513G-BD-0	CDW LLC			1,2	2.C FE	41,850	95.7679	43,096	45,000	42,216	0	366	0	0	4.250	5.919	AO	478	956	05/09/2023	04/01/2028
12513G-BF-5	CDW LLC			1,2	2.C FE	362,400	91.4395	329,182	360,000	361,527	0	(271)	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.C FE	55,775	99.6648	60,796	61,000	57,170	122	1,269	0	0	8.000	11.292	MS	1,437	4,578	10/26/2023	03/15/2026
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	4,356	92.9133	4,646	5,000	4,413	0	57	0	0	5.625	10.003	MS	83	141	08/17/2023	03/15/2027
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	211,520	83.6346	241,704	289,000	218,912	1,751	6,673	0	0	5.250	10.562	MN	1,939	14,648	10/26/2023	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125523-CL-2	CIGNA GROUP			1,2	2.A FE	678,412	87.5597	612,918	700,000	685,919	0	2,051	0	0	2.400	2.755	MS	4,947	16,800	03/12/2020	03/15/2030
125523-CM-0	CIGNA GROUP			1,2	2.A FE	1,228,040	85.4695	1,025,635	1,200,000	1,221,258	0	(2,824)	0	0	2.375	2.099	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	97.6173	878,555	900,000	868,844	0	11,003	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	93.7646	2,156,585	2,300,000	2,298,937	0	320	0	0	2.950	2.966	FA	25,632	67,850	11/02/2016	02/15/2027
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC			1	2.A FE	273,540	98.2292	270,130	275,000	274,300	0	478	0	0	3.950	4.140	MN	1,147	10,863	05/17/2022	05/23/2025
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC			1	2.A FE	993,107	100.4353	1,004,353	1,000,000	995,765	0	2,194	0	0	5.450	5.703	AO	11,657	54,500	10/07/2022	10/14/2025
12594K-AB-8	CNH INDUSTRIAL NV		C	1,2	2.B FE	499,805	96.3316	481,658	500,000	499,920	0	19	0	0	3.850	3.854	MN	2,460	19,250	06/28/2019	11/15/2027
126307-AZ-0	CSC HOLDINGS LLC			1,2	4.B FE	284,288	88.2600	278,019	315,000	278,019	16,506	4,000	0	0	6.500	8.553	FA	8,531	20,475	11/14/2022	02/01/2029
126408-HQ-9	CSX CORP			1,2	1.G FE	1,455,540	88.3346	1,325,019	1,500,000	1,472,346	0	4,097	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	93.1844	186,369	200,000	198,911	0	173	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	82.6059	1,156,483	1,400,000	1,386,414	0	1,899	0	0	1.750	1.906	FA	8,847	24,500	07/21/2021	08/21/2030
126650-DT-4	CVS HEALTH CORP			1,2	2.B FE	745,215	101.5510	761,632	750,000	745,716	0	501	0	0	5.125	5.235	FA	13,880	19,219	02/13/2023	02/21/2030
13057Q-AH-0	CALIFORNIA RESOURCES CORP			1,2	3.C FE	83,772	101.4185	86,206	85,000	84,177	2,129	360	0	0	7.125	7.636	FA	2,523	6,056	12/01/2022	02/01/2026
131347-CK-0	CALPINE CORP			1,2	3.A FE	129,199	98.6716	129,260	131,000	129,260	4,258	221	0	0	5.250	5.444	JD	573	6,878	07/13/2017	06/01/2026
13607H-6M-9	CANADIAN IMPERIAL BANK OF COMMERCE			1	1.F FE	749,615	98.4039	738,029	750,000	749,789	0	126	0	0	3.945	3.963	FA	12,082	29,588	08/05/2022	08/04/2025
13607H-R6-1	CANADIAN IMPERIAL BANK OF COMMERCE			1,2	1.F FE	961,620	96.0091	960,091	1,000,000	971,999	0	7,807	0	0	3.450	4.380	AO	8,050	34,500	08/31/2022	04/07/2027
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	2,189,924	97.5730	2,146,606	2,200,000	2,198,740	0	1,128	0	0	2.900	2.954	FA	26,583	63,800	04/28/2015	02/01/2025
13648T-AC-1	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	537,217	90.0593	540,356	600,000	543,030	0	5,774	63,907	0	2.875	4.747	MN	2,204	18,450	12/06/2019	11/15/2029
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	399,280	94.9548	379,819	400,000	399,640	0	80	0	0	3.800	3.824	JJ	6,376	15,200	05/28/2019	01/31/2028
14040H-CG-8	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	600,000	75.7609	454,565	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	98.2785	294,836	300,000	300,000	0	0	0	0	4.927	4.929	MN	2,094	14,781	05/05/2022	05/10/2028
14040H-CU-7	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	500,000	98.8447	494,223	500,000	500,000	0	0	0	0	4.985	4.989	JJ	10,870	24,717	07/25/2022	07/24/2026
141781-BP-8	CARGILL INC			1,2	1.F FE	226,517	99.5500	238,920	240,000	239,053	0	10,711	0	0	0.400	5.054	FA	397	960	10/26/2022	02/02/2024
141781-CB-8	CARGILL INC			1,2	1.F FE	299,127	100.3955	301,186	300,000	299,175	0	48	0	0	4.750	4.787	AO	2,652	7,125	04/17/2023	04/24/2033
142339-AJ-9	CARLISLE COMPANIES INC			1,2	2.B FE	987,560	88.5524	885,524	1,000,000	991,922	0	1,179	0	0	2.750	2.894	MS	9,167	27,500	02/13/2020	03/01/2030
143658-BJ-0	CARNIVAL CORP			1,2	3.C FE	40,100	104.9852	41,994	40,000	40,093	0	(7)	0	0	9.875	9.796	FA	1,646	1,975	03/17/2023	08/01/2027
143658-BQ-4	CARNIVAL CORP			1,2	3.B FE	133,397	92.9738	148,758	160,000	137,557	1,941	3,932	0	0	4.000	7.689	FA	2,667	6,400	01/06/2023	08/01/2028
143658-BW-1	CARNIVAL CORP			1,2	3.B FE	24,000	104.4120	25,059	24,000	24,000	0	0	0	0	7.000	7.000	FA	667	0	08/01/2023	08/15/2029
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD		C	1,2	4.B FE	147,346	108.8419	149,113	137,000	146,731	(145)	(470)	0	0	10.375	8.275	MN	2,369	8,338	12/21/2023	05/01/2028
144285-AL-7	CARPENTER TECHNOLOGY CORP			1,2	3.B FE	71,434	99.6248	74,719	75,000	72,004	158	510	0	0	6.375	7.426	JJ	2,205	3,825	08/09/2023	07/15/2028
14448C-AL-8	CARRIER GLOBAL CORP			1,2	2.B FE	599,760	87.3647	524,188	600,000	599,861	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.B FE	199,984	89.4665	178,933	200,000	199,992	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.C FE	119,310	87.5120	107,640	123,000	107,640	9,259	445	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	94.8149	948,149	1,000,000	999,352	0	238	0	0	2.400	2.426	FA	9,467	24,000	09/07/2016	08/09/2026
14913U-AB-6	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	299,967	100.7060	302,118	300,000	299,973	0	6	0	0	5.150	5.156	FA	6,008	0	08/07/2023	08/11/2025
150190-AE-6	CEDAR FAIR LP			1,2	4.C FE	120,352	94.3365	127,354	135,000	122,306	820	1,803	0	0	5.250	7.345	JJ	3,268	7,088	12/08/2022	07/15/2029
15135B-AR-2	CENTENE CORP			1,2	2.C FE	84,286	96.3553	81,902	85,000	84,622	0	88	0	0	4.250	4.374	JD	161	3,613	11/21/2019	12/15/2027
15135B-AZ-4	CENTENE CORP			1,2	2.C FE	100,000	82.9722	82,972	100,000	100,000	0	0	0	0	2.625	2.625	FA	1,094	2,625	07/29/2021	08/01/2031
15189T-BB-2	CENTERPOINT ENERGY INC			1,2	2.B FE	237,909	85.2622	255,786	300,000	239,282	0	1,373	0	0	2.650	6.082	JD	663	3,975	10/12/2023	06/01/2031
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES CORP			1,2	1.G FE	308,031	102.5447	307,634	300,000	307,032	0	(999)	0	0	5.250	4.614	MS	5,250	8,225	05/01/2023	03/01/2028
153527-AN-6	CENTRAL GARDEN & PET CO			1,2	3.B FE	211,500	90.9537	191,003	210,000	191,003	19,030	(127)	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	5.C FE	146,060	67.0000	179,560	268,000	150,795	1,135	10,412	93,113	0	5.125	22.413	FA	5,189	13,735	02/08/2023	12/15/2026
156700-BC-9	LUMEN TECHNOLOGIES INC			1,2	4.C FE	206,700	64.5370	160,052	248,000	160,052	(54,422)	7,804	0	0	4.000	8.876	FA	3,748	9,320	10/03/2023	02/15/2027
161115Q-AF-7	CHART INDUSTRIES INC			1,2	4.A FE	55,196	104.5247	57,489	55,000	55,185	0	(12)	0	0	7.500	7.428	JJ	2,063	2,166	03/28/2023	01/01/2030
161115Q-AG-5	CHART INDUSTRIES INC			1,2	4.C FE	9,795	108.6171	10,862	10,000	9,814	0	19	0	0	9.500	9.874	JJ	475	499	12/08/2022	01/01/2031

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
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	399,144	79.5784	318,314	400,000	399,354	0	72	0	0	2.300	2.322	FA	3,833	9,200	11/19/2020	02/01/2032
163851-AF-5	CHEMOURS CO			1,2	4.A FE	146,864	95.2506	157,163	165,000	147,761	0	898	0	0	5.750	8.408	MN	1,212	5,031	10/26/2023	11/15/2028
163851-AH-1	CHEMOURS CO			1,2	4.A FE	8,450	87.7954	8,780	10,000	8,614	0	164	0	0	4.625	7.595	MN	59	463	02/07/2023	11/15/2029
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	247,050	95.6467	233,378	244,000	246,088	0	(300)	0	0	4.500	4.330	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	95.9804	1,031,789	1,075,000	1,066,382	0	2,750	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	94.1737	2,825,211	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	91.0055	9,101	10,000	9,101	299	0	0	0	4.000	4.000	JJ	168	400	01/11/2022	01/31/2030
172441-BC-0	CINEMARK USA INC			1,2	3.B FE	33,486	100.5000	33,165	33,000	33,137	226	(326)	0	0	8.750	7.441	MN	481	3,754	11/22/2022	05/01/2025
172441-BF-3	CINEMARK USA INC			1,2	4.B FE	17,300	91.7404	18,348	20,000	17,388	0	88	0	0	5.250	8.802	JJ	484	0	10/23/2023	07/15/2028
172967-ML-2	CITIGROUP INC			1,2,5	1.G FE	600,000	86.7420	520,452	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	99.2020	496,010	500,000	500,000	0	0	0	0	4.658	4.660	MN	2,394	23,290	05/17/2022	05/24/2028
172967-NX-5	CITIGROUP INC			1,2,5	1.G FE	750,000	100.7285	755,464	750,000	750,000	0	0	0	0	5.610	5.614	MS	10,753	42,075	09/22/2022	09/29/2026
174610-AR-6	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	948,081	93.1952	885,354	950,000	949,257	0	275	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	83.7671	837,671	1,000,000	1,029,162	0	(4,658)	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	87.8308	351,323	400,000	399,681	0	45	0	0	3.250	3.264	AO	2,203	13,000	04/27/2020	04/30/2030
17888H-AA-1	CIVITAS RESOURCES INC			1,2	3.C FE	87,617	104.3945	90,823	87,000	87,581	0	(36)	0	0	8.375	8.193	JJ	3,684	0	10/26/2023	07/01/2028
17888H-AB-9	CIVITAS RESOURCES INC			1,2	3.C FE	52,000	106.4547	55,356	52,000	52,000	0	0	0	0	8.750	8.750	JJ	2,300	0	06/22/2023	07/01/2031
17888H-AC-7	CIVITAS RESOURCES INC			1,2	3.C FE	78,479	106.0722	81,676	77,000	78,476	0	(3)	0	0	8.625	8.295	MN	1,365	0	12/20/2023	11/01/2030
18060T-AA-3	CLARIOS GLOBAL LP			1,2	4.A FE	59,850	100.8800	60,528	60,000	59,916	0	64	0	0	6.750	6.859	MN	518	4,050	12/19/2022	05/15/2025
18060T-AC-9	CLARIOS GLOBAL LP			2	4.A FE	48,000	102.0215	48,970	48,000	48,000	0	0	0	0	6.750	6.749	MN	414	1,719	04/20/2023	05/15/2028
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP		C	1,2	4.A FE	54,008	94.2894	58,459	62,000	55,296	206	1,192	0	0	3.875	6.699	JD	1,208	1,201	03/28/2023	07/01/2028
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	4.B FE	171,959	95.4587	185,190	194,000	175,957	7,513	3,663	0	0	5.125	8.141	FA	3,756	8,533	10/26/2023	08/15/2027
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	5.B FE	106,246	86.2204	118,122	137,000	110,606	6,064	3,995	0	0	7.750	13.850	AO	2,241	10,036	10/26/2023	04/15/2028
18453H-AE-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	4.B FE	55,200	104.3465	57,391	55,000	55,203	0	3	0	0	9.000	8.895	MS	1,774	0	11/29/2023	09/15/2028
185899-AK-7	CLEVELAND-CLIFFS INC			1,2	3.C FE	108,075	92.4168	101,658	110,000	101,658	3,690	343	0	0	4.625	5.034	MS	1,696	5,088	02/09/2021	03/01/2029
185899-AN-1	CLEVELAND-CLIFFS INC			1,2	3.C FE	36,000	101.4080	36,507	36,000	36,000	0	0	0	0	6.750	6.750	AO	513	1,222	04/11/2023	04/15/2030
20030N-BW-0	COMCAST CORP			1,2	1.G FE	1,386,795	93.8743	1,408,115	1,500,000	1,457,831	0	12,981	0	0	2.350	3.331	JJ	16,254	35,250	01/26/2018	01/15/2027
20030N-DG-3	COMCAST CORP			1,2	1.G FE	354,907	93.6003	374,401	400,000	356,697	0	1,790	0	0	3.400	5.467	AO	3,400	5,100	10/19/2023	04/01/2030
20030N-DM-0	COMCAST CORP			1,2	1.G FE	972,870	84.4028	844,028	1,000,000	980,062	0	2,586	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	101.0578	303,173	300,000	299,949	0	26	0	0	5.250	5.260	MN	2,363	15,750	10/31/2022	11/07/2025
20030N-EE-7	COMCAST CORP			1,2	1.G FE	299,076	101.2356	303,707	300,000	299,126	0	50	0	0	4.800	4.839	MN	1,840	7,440	05/01/2023	05/15/2033
200340-AQ-0	COMERICA INC				2.C FE	787,025	94.0084	752,067	800,000	791,663	0	3,015	0	0	3.800	4.234	JJ	13,427	30,400	06/21/2022	07/22/2026
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE	1,341,326	82.2274	1,110,070	1,350,000	1,343,522	0	801	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	86.4354	864,354	1,000,000	998,051	0	291	0	0	2.200	2.234	MS	7,333	22,000	02/18/2020	03/01/2030
203372-AX-5	COMMSCOPE INC			1,2	5.A FE	113,214	67.1406	91,983	137,000	91,983	(19,996)	2,514	0	0	4.750	8.170	MS	2,169	5,914	10/26/2023	09/01/2029
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC			1,2	5.C FE	89,800	81.5000	79,055	97,000	79,055	(11,780)	2,447	0	0	6.000	9.599	JD	259	5,520	10/26/2023	06/15/2025
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC			1,2	5.C FE	15,150	41.6250	8,325	20,000	8,325	(7,711)	886	0	0	5.000	12.734	MS	294	1,000	01/26/2023	03/15/2027
20338Q-AA-1	COMMSCOPE INC			1,2	5.C FE	126,221	52.8000	80,256	152,000	80,256	(40,970)	4,393	0	0	8.250	13.699	MS	4,180	11,509	10/26/2023	03/01/2027
20338Q-AD-5	COMMSCOPE INC			1,2	5.A FE	136,049	89.1480	126,590	142,000	126,590	(5,458)	1,473	0	0	6.000	7.530	MS	2,840	7,770	10/26/2023	03/01/2026
20402C-AA-3	COMMUNITY PRESERVATION CORP			1,2	1.D FE	800,000	87.5896	700,716	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			1,2	4.A FE	193,485	91.4507	184,730	202,000	184,395	1,335	1,000	0	0	6.750	7.618	MS	4,545	12,623	10/26/2023	03/01/2029
20679L-AB-7	CONDUENT BUSINESS SERVICES LLC			1,2	4.A FE	69,741	90.0370	76,531	85,000	71,500	461	1,625	0	0	6.000	9.623	MN	850	5,100	03/07/2023	11/01/2029
209111-FS-7	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	1,998,520	97.7548	1,955,095	2,000,000	1,999,234	0	138	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	84.0267	336,107	400,000	398,616	0	165	0	0	2.250	2.300	FA	3,750	9,000	07/21/2021	08/01/2031
21871N-AB-7	CORECIVIC INC			1	3.C FE	85,940	101.7352	86,475	85,000	85,749	0	(191)	0	0	8.250	7.821	AO	1,480	3,506	04/27/2023	04/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
222070-AB-0	COTY INC			1,2	3.B FE	2,910	99.8397	2,995	3,000	2,936	62	25	0	0	6.500	7.533	AO	41	309	12/19/2022	04/15/2026
222070-AE-4	COTY INC			1,2	3.A FE	53,809	98.4202	55,115	56,000	54,362	1,498	509	0	0	5.000	6.396	AO	591	4,274	10/26/2023	04/15/2026
224044-CH-8	COX COMMUNICATIONS INC			1,2	2.B FE	1,997,240	98.3211	1,966,422	2,000,000	1,999,738	0	411	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	81.3097	487,858	600,000	598,761	0	171	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	84.7228	338,891	400,000	398,817	0	142	0	0	2.600	2.644	JD	462	10,400	05/18/2021	06/15/2031
224044-CR-6	COX COMMUNICATIONS INC			1,2	2.B FE	149,987	102.0669	153,100	150,000	149,975	0	(11)	0	0	5.450	5.454	MS	2,407	1,930	06/12/2023	09/15/2028
225313-AM-7	CREDIT AGRICOLE SA		C		2.A FE	1,005,870	88.2718	882,718	1,000,000	1,003,763	0	(557)	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	94.8581	569,148	600,000	600,835	0	(682)	0	0	1.907	1.795	JD	477	11,442	06/10/2020	06/16/2026
226373-AQ-1	ENERGY TRANSFER LP			1,2	2.C FE	72,619	99.6585	76,737	77,000	73,558	944	846	0	0	5.625	7.157	MN	722	4,191	10/26/2023	05/01/2027
226373-AT-5	ENERGY TRANSFER LP			1,2	2.C FE	22,000	105.0936	23,121	22,000	22,000	0	0	0	0	7.375	7.374	FA	676	865	01/24/2023	02/01/2031
22822V-BA-8	CROWN CASTLE INC			1,2	2.B FE	449,166	99.6076	448,234	450,000	449,312	0	146	0	0	5.000	5.042	JJ	10,625	11,250	01/10/2023	01/11/2028
23311V-AH-0	DCP MIDSTREAM OPERATING LP			1,2	2.C FE	197,250	99.9423	199,885	200,000	197,829	0	340	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	86.7113	130,067	150,000	150,000	0	0	0	0	3.250	3.250	FA	1,842	4,875	11/04/2021	02/15/2032
23345M-AA-5	DT MIDSTREAM INC			1,2	3.A FE	93,649	91.9983	98,438	107,000	95,360	1,858	1,546	0	0	4.125	6.527	JD	196	4,208	10/26/2023	06/15/2029
233851-ED-2	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	1,000,922	86.5842	865,842	1,000,000	1,000,683	0	(86)	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	97.7872	733,404	750,000	749,642	0	272	0	0	3.500	3.539	AO	6,125	26,250	03/31/2022	04/07/2025
235825-AF-3	DANA INC			1,2	3.C FE	105,300	99.3105	129,104	130,000	110,618	0	3,947	0	0	5.375	10.129	MN	893	6,988	01/31/2020	11/15/2027
23918K-AT-5	DAVITA INC			1,2	4.A FE	381,349	82.1350	323,612	394,000	320,460	25,562	594	0	0	3.750	4.206	FA	5,582	13,463	10/26/2023	02/15/2031
244199-BJ-3	DEERE & CO			1,2	1.F FE	598,866	92.7691	556,615	600,000	599,254	0	106	0	0	3.100	3.122	AO	3,927	18,600	03/25/2020	04/15/2030
24422E-WZ-8	JOHN DEERE CAPITAL CORP				1.F FE	299,733	101.6488	304,946	300,000	299,752	0	19	0	0	4.700	4.715	JD	823	7,128	06/05/2023	06/10/2030
24422E-XB-0	JOHN DEERE CAPITAL CORP				1.F FE	149,777	102.5205	153,781	150,000	149,795	0	19	0	0	4.950	4.984	JJ	0	3,444	07/11/2023	07/14/2028
24422E-XD-6	JOHN DEERE CAPITAL CORP				1.F FE	49,965	101.8011	50,901	50,000	49,968	0	4	0	0	5.150	5.176	MS	808	0	09/05/2023	09/08/2026
24422E-XE-4	JOHN DEERE CAPITAL CORP				1.F FE	99,985	105.2263	105,226	100,000	99,985	0	0	0	0	5.150	5.152	MS	1,617	0	09/05/2023	09/08/2033
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	600,000	83.5385	501,231	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.F FE	606,360	92.9304	557,582	600,000	602,984	0	(1,315)	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	86.3648	345,459	400,000	398,748	0	183	0	0	2.000	2.053	AO	1,378	8,000	04/27/2020	04/29/2030
25243Y-BK-4	DIAGEO CAPITAL PLC		C	1,2	1.G FE	199,458	102.1713	204,343	200,000	199,499	0	41	0	0	5.375	5.474	AO	2,568	0	10/02/2023	10/05/2026
25243Y-BN-8	DIAGEO CAPITAL PLC		C	1,2	1.G FE	396,378	107.8569	431,428	400,000	396,437	0	59	0	0	5.625	5.745	AO	5,375	0	10/18/2023	10/05/2033
25260W-AD-3	DIAMOND FOREIGN ASSET CO		C	1,2	4.C FE	46,775	102.2602	48,062	47,000	46,781	0	6	0	0	8.500	8.591	AO	1,110	0	10/26/2023	10/01/2030
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	2,495,575	93.7740	2,344,350	2,500,000	2,497,406	0	419	0	0	3.600	3.621	JJ	45,000	90,000	06/10/2019	07/01/2029
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	229,565	93.9577	237,713	253,000	233,645	3,304	3,814	0	0	5.875	8.364	FA	5,615	13,395	10/26/2023	08/15/2027
254687-DK-9	WALT DISNEY CO			1,2	1.G FE	1,997,147	97.0775	1,941,549	2,000,000	1,998,769	0	401	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	98.1279	392,511	400,000	399,943	0	45	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.B FE	268,724	104.3857	281,841	270,000	268,944	0	198	0	0	11.750	11.872	MN	4,054	30,550	10/26/2023	11/15/2027
25470X-AW-5	DISH DBS CORP			1	5.B FE	636,919	93.7763	672,376	717,000	670,556	(138)	38,727	23,966	0	5.875	13.981	MN	5,382	40,655	10/26/2023	11/15/2024
25470X-BE-4	DISH DBS CORP			1,2	4.B FE	221,270	85.6750	225,325	263,000	224,105	(4,366)	8,299	0	0	5.250	10.256	JD	1,151	13,283	10/26/2023	12/01/2026
256677-AG-0	DOLLAR GENERAL CORP			1,2	2.B FE	399,732	92.0711	368,284	400,000	399,822	0	25	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	98.8968	494,484	500,000	499,829	0	230	0	0	4.250	4.299	MS	5,962	21,250	09/06/2022	09/20/2024
256677-AK-1	DOLLAR GENERAL CORP			1,2	2.B FE	899,127	99.3383	894,045	900,000	899,377	0	180	0	0	4.625	4.645	MN	6,938	46,366	09/06/2022	11/01/2027
25830J-AA-9	DORNOCH DEBT MERGER SUB INC			1,2	5.B FE	40,218	90.1569	54,094	60,000	42,265	0	1,898	0	0	6.625	14.311	AO	839	3,975	11/30/2022	10/15/2029
260543-DC-4	DOW CHEMICAL CO			1,2	2.A FE	991,760	85.5739	855,739	1,000,000	994,286	0	762	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	101.4721	2,029,443	2,000,000	2,056,158	0	(10,814)	0	0	4.725	4.054	MN	12,075	94,500	02/11/2019	11/15/2028
263534-CP-2	EIDP INC			1,2	1.G FE	802,988	87.6811	701,449	800,000	802,187	0	(322)	0	0	2.300	2.253	JJ	8,484	18,400	03/25/2021	07/15/2030
26441C-BL-8	DUKE ENERGY CORP			1,2	2.B FE	134,783	85.3243	149,318	175,000	135,579	0	796	0	0	2.550	6.397	JD	198	2,231	10/19/2023	06/15/2031
26441C-BZ-7	DUKE ENERGY CORP			1,2	2.B FE	295,785	105.7816	317,345	300,000	295,877	0	92	0	0	5.750	5.938	MS	5,415	0	09/26/2023	09/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26442C-BB-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	99,885	86.6573	86,657	100,000	99,914	0	11	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	84.7682	508,609	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	83.4113	500,468	600,000	576,324	0	3,351	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	92.7919	97,432	105,000	97,432	6,040	0	0	0	4.500	4.499	AO	998	4,725	03/30/2021	04/15/2029
26884L-AM-1	EQT CORP			1,2	2.C FE	85,115	94.8809	84,444	89,000	86,638	0	923	0	0	3.125	4.313	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	98.5493	2,956,478	3,000,000	3,005,520	0	(8,525)	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	96.5884	82,100	85,000	79,394	2,097	1,698	0	0	4.125	6.652	JD	292	3,506	11/18/2022	12/01/2026
26885B-AH-3	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	55,622	101.8232	58,039	57,000	55,870	0	248	0	0	6.500	7.150	JJ	1,853	1,853	03/28/2023	07/01/2027
26885B-AK-6	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	174,210	94.4726	190,835	202,000	178,196	4,612	3,577	0	0	4.500	7.340	JJ	4,192	8,370	10/26/2023	01/15/2029
27034R-AC-7	PERMIAN RESOURCES OPERATING LLC			1,2	3.C FE	8,900	111.1250	8,890	8,000	8,890	(7)	(3)	0	0	9.875	6.800	JJ	397	0	12/21/2023	07/15/2031
277432-AR-1	EASTMAN CHEMICAL CO			1,2	2.B FE	2,119,180	98.2447	1,964,894	2,000,000	2,015,229	0	(15,437)	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	95.8333	2,395,833	2,500,000	2,505,485	0	(1,748)	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	96.6671	966,671	1,000,000	1,011,330	0	(3,324)	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	88.9356	889,356	1,000,000	1,028,307	0	(4,415)	0	0	2.700	2.189	MS	8,250	27,000	07/08/2021	03/11/2030
278642-AY-9	EBAY INC			1,2	2.A FE	399,824	87.1761	348,704	400,000	399,866	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	118,685	98.1250	124,619	127,000	120,001	229	1,183	0	0	5.500	6.971	JD	582	6,710	10/26/2023	06/01/2028
28035Q-AB-8	EDGEWELL PERSONAL CARE CO			1,2	3.C FE	4,281	91.0000	4,550	5,000	4,319	0	38	0	0	4.125	7.294	AO	52	103	08/21/2023	04/01/2029
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1,2	4.A FE	74,243	103.6190	82,895	80,000	75,179	0	849	0	0	6.900	8.463	FA	1,886	5,220	11/22/2022	08/28/2028
28470R-AH-5	CAESARS ENTERTAINMENT INC			1,2	4.A FE	338,072	100.2719	342,930	342,000	339,260	439	1,092	0	0	6.250	6.820	JJ	10,688	7,250	12/19/2023	07/01/2025
285512-AE-9	ELECTRONIC ARTS INC			1,2	2.A FE	1,138,878	83.4491	997,217	1,195,000	1,153,273	0	5,294	0	0	1.850	2.385	FA	8,352	22,108	03/18/2021	02/15/2031
28618M-AA-4	ELEMENT SOLUTIONS INC			1,2	4.A FE	59,490	92.0637	64,445	70,000	61,231	182	1,549	0	0	3.875	7.076	MS	904	2,713	11/14/2022	09/01/2028
29103C-AA-6	EMRLD BORROWER LP			1,2	3.C FE	164,475	102.1370	168,526	165,000	164,489	0	13	0	0	6.625	6.679	JD	486	6,255	10/26/2023	12/15/2030
29103D-AJ-5	EMERA US FINANCE LP			1,2	2.C FE	945,309	96.3481	963,481	1,000,000	954,009	0	7,635	60,755	0	3.550	5.582	JD	1,578	35,500	01/17/2017	06/15/2026
292480-AH-3	ENERGY TRANSFER LP			1,2	2.C FE	554,860	99.2400	992,400	1,000,000	918,230	0	122,706	0	0	3.900	19.618	MN	4,983	39,000	12/29/2015	05/15/2024
29250N-AH-8	ENBRIDGE INC			1,2	2.A FE	1,463,945	98.9831	1,484,747	1,500,000	1,496,919	0	6,805	0	0	3.500	3.976	JD	3,063	52,500	10/19/2018	06/10/2024
29250N-AZ-8	ENBRIDGE INC			1,2	2.A FE	222,075	91.2217	228,054	250,000	224,869	0	2,794	0	0	3.125	5.130	MN	998	7,813	03/22/2023	11/15/2029
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDINGS LLC			1,2	4.B FE	112,180	98.5000	118,200	120,000	113,259	4,148	1,020	0	0	8.500	10.123	MN	1,700	9,138	04/27/2023	05/01/2028
29261A-AA-8	ENCOMPASS HEALTH CORP			1,2	4.A FE	194,239	95.6759	188,482	197,000	187,511	10,022	294	0	0	4.500	4.816	FA	3,694	8,145	10/26/2023	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORP			1,2	4.A FE	46,255	94.1731	44,261	47,000	44,012	2,595	83	0	0	4.750	5.010	FA	930	2,185	02/08/2023	02/01/2030
29261A-AE-0	ENCOMPASS HEALTH CORP			1,2	4.A FE	17,300	92.0184	18,404	20,000	17,497	0	197	0	0	4.625	6.844	AO	231	925	03/29/2023	04/01/2031
29272W-AD-1	ENERGIZER HOLDINGS INC			1,2	4.B FE	290,833	89.5086	312,385	349,000	290,355	6,445	3,794	16,241	0	4.375	4.633	MS	3,860	14,394	10/26/2023	03/31/2029
29278N-AM-5	ENERGY TRANSFER LP			1	2.C FE	151,674	99.9772	149,966	150,000	150,000	0	(336)	0	0	5.875	5.606	JJ	4,064	8,813	03/25/2019	01/15/2024
29336T-AA-8	ENLINK MIDSTREAM LLC			1,2	3.A FE	57,323	97.8455	58,707	60,000	57,710	1,843	350	0	0	5.375	6.216	JD	269	3,225	11/22/2022	06/01/2029
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	38,209	97.9695	39,188	40,000	38,710	652	457	0	0	4.850	6.244	JJ	895	1,940	11/30/2022	07/15/2026
29355X-AG-2	ENPRO INC			1,2	4.B FE	58,474	98.9817	59,389	60,000	58,878	314	365	0	0	5.750	6.495	AO	728	3,450	11/18/2022	10/15/2026
29362U-AC-8	ENTEGRIS INC			1,2	3.B FE	130,000	95.1660	123,716	130,000	123,716	8,765	0	0	0	4.375	4.374	AO	1,201	5,688	04/24/2020	04/15/2028
29362U-AD-6	ENTEGRIS INC			1,2	3.B FE	45,000	90.3230	40,645	45,000	40,645	4,004	0	0	0	3.625	3.624	MN	272	1,631	04/16/2021	05/01/2029
29364G-AJ-2	ENTERGY CORP			1,2	2.B FE	997,750	94.9463	949,463	1,000,000	999,349	0	231	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	63,407	96.3414	67,439	70,000	64,354	0	865	0	0	4.750	6.581	AO	702	3,325	03/28/2023	04/15/2029
29365B-AB-9	ENTEGRIS ESCROW CORP			1,2	3.B FE	23,993	99.4038	24,851	25,000	24,050	0	56	0	0	5.950	6.685	JD	66	893	08/09/2023	06/15/2030
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	523,426	90.4362	536,286	593,000	527,556	0	4,131	0	0	2.800	4.922	JJ	6,964	8,302	07/18/2023	01/31/2030
29379V-CC-5	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	449,519	100.9135	454,111	450,000	449,667	0	149	0	0	5.050	5.089	JJ	10,794	11,363	01/03/2023	01/10/2026
29444U-BR-6	EQUINIX INC			1,2	2.B FE	596,772	89.1892	535,135	600,000	597,928	0	448	0	0	2.000	2.083	MN	1,533	12,000	05/03/2021	05/15/2028
29450Y-AA-7	EQUIPMENTSHARE.COM INC			1,2	4.C FE	106,705	102.8850	115,231	112,000	107,182	0	477	0	0	9.000	10.244	MN	1,288	5,208	10/26/2023	05/15/2028
29670G-AD-4	ESSENTIAL UTILITIES INC			1,2	2.B FE	622,818	87.4135	524,481	600,000	616,501	0	(2,523)	0	0	2.704	2.215	AO	3,425	16,224	06/11/2021	04/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29670G-AF-9	ESSENTIAL UTILITIES INC			1,2	2.B FE	1,147,080	83.3660	958,709	1,150,000	1,147,804	0	270	0	0	2.400	2.429	MN	4,600	27,600	05/10/2021	05/01/2031
29717P-AR-8	ESSEX PORTFOLIO LP			1,2	2.A FE	1,988,460	95.4445	1,908,889	2,000,000	1,995,752	0	1,176	0	0	3.625	3.693	MN	12,083	72,500	04/03/2017	05/01/2027
29717P-AU-1	ESSEX PORTFOLIO LP			1,2	2.A FE	493,160	89.1649	445,825	500,000	495,770	0	627	0	0	3.000	3.155	JJ	6,917	15,000	07/29/2019	01/15/2030
30161N-BE-0	EXELON CORP			1,2	2.B FE	248,937	89.3849	268,155	300,000	250,159	0	1,222	0	0	3.350	5.938	MS	2,959	0	09/27/2023	03/15/2032
30212P-BH-7	EXPEDIA GROUP INC			1,2	2.C FE	198,162	88.0098	176,020	200,000	198,631	0	167	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	87.4693	874,693	1,000,000	993,413	0	959	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	98.8528	988,528	1,000,000	999,614	0	830	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	83.3905	500,343	600,000	599,314	0	83	0	0	2.550	2.567	JD	1,275	15,300	05/05/2021	06/01/2031
302491-AT-2	FMC CORP			1,2	2.C FE	314,682	94.5982	297,984	315,000	314,873	0	44	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	90.3716	542,230	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	91.4514	4,573	5,000	4,314	84	72	0	0	4.375	6.806	AO	55	219	12/06/2022	04/01/2031
30303M-8L-9	META PLATFORMS INC			1,2	1.E FE	149,964	101.4586	152,188	150,000	149,971	0	7	0	0	4.600	4.605	MN	882	3,680	05/01/2023	05/15/2028
30303M-8M-7	META PLATFORMS INC			1,2	1.E FE	149,661	102.3856	153,578	150,000	149,691	0	30	0	0	4.800	4.838	MN	920	3,840	05/01/2023	05/15/2030
30303M-8N-5	META PLATFORMS INC			1,2	1.E FE	149,927	103.2119	154,818	150,000	149,933	0	7	0	0	4.950	4.956	MN	949	3,960	05/01/2023	05/15/2033
31428X-BV-7	FEDEX CORP			1,2	2.B FE	996,660	92.4969	924,969	1,000,000	998,025	0	318	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	86.0717	860,717	1,000,000	997,515	0	304	0	0	2.400	2.437	MN	3,067	24,000	04/20/2021	05/15/2031
31429K-AG-8	FEDERATION DES CAISSES DESJARDINS DU QUE				1.E FE	749,250	98.7288	740,466	750,000	749,577	0	243	0	0	4.400	4.436	FA	11,733	33,000	08/16/2022	08/23/2025
31429K-AH-6	FEDERATION DES CAISSES DESJARDINS DU QUE				1.E FE	749,903	99.3796	745,347	750,000	749,927	0	18	0	0	4.550	4.553	FA	12,133	34,125	08/16/2022	08/23/2027
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	198,846	89.1573	178,315	200,000	199,296	0	161	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	92.2375	368,950	400,000	399,606	0	111	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	95.3242	176,350	185,000	185,000	0	0	0	0	4.055	4.057	AO	1,375	7,502	04/20/2022	04/25/2028
31677Q-BM-0	FIFTH THIRD BANK NA (OHIO)			2	1.G FE	3,502,500	97.8221	3,423,775	3,500,000	3,500,717	0	(416)	0	0	3.950	3.937	JJ	58,756	138,250	11/26/2018	07/28/2025
33712Q-AA-7	FIRST STUDENT BIDCO INC			1,2	4.A FE	58,128	86.7080	60,696	70,000	59,722	371	1,452	0	0	4.000	7.246	JJ	1,174	2,800	11/22/2022	07/31/2029
337738-AU-2	FISERV INC			1,2	2.B FE	2,146,378	94.0828	2,022,780	2,150,000	2,147,864	0	346	0	0	3.500	3.520	JJ	37,625	75,250	06/11/2019	07/01/2029
33938E-AU-1	FLEX LTD		C	1,2	2.C FE	752,788	98.7421	740,566	750,000	752,911	0	(2,465)	0	0	4.750	4.395	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	81.8528	491,117	600,000	478,289	0	9,343	0	0	3.363	6.264	JD	10,145	10,089	05/24/2021	06/30/2031
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	714,880	85.6307	607,978	710,000	713,253	0	(477)	0	0	2.550	2.470	JJ	9,053	18,105	06/10/2020	07/01/2030
341081-GL-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	519,175	103.1968	515,984	500,000	518,131	0	(1,044)	0	0	5.100	4.604	AO	6,375	14,733	04/20/2023	04/01/2033
341081-GP-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	149,939	100.6497	150,975	150,000	149,943	0	4	0	0	4.625	4.632	MN	886	3,411	05/15/2023	05/15/2030
343498-AB-7	FLOWERS FOODS INC			1,2	2.B FE	994,730	95.8952	958,952	1,000,000	998,381	0	550	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	83.9316	839,316	1,000,000	994,596	0	674	0	0	2.400	2.482	MS	7,067	24,000	03/04/2021	03/15/2031
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	182,500	95.6912	191,382	200,000	188,201	0	5,701	0	0	3.375	6.799	MN	900	6,750	01/04/2023	11/13/2025
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	370,825	89.7776	408,488	455,000	386,787	0	13,812	0	0	2.900	7.163	FA	4,948	13,195	11/01/2022	02/16/2028
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC			2	2.C FE	473,750	98.1607	490,803	500,000	484,976	0	9,673	0	0	4.687	6.921	JD	1,432	23,435	11/01/2022	06/09/2025
349553-AM-9	FORTIS INC			1,2	2.C FE	1,708,610	94.9260	1,661,206	1,750,000	1,736,295	0	4,653	0	0	3.055	3.354	AO	12,920	53,463	07/07/2017	10/04/2026
34959E-AB-5	FORTINET INC			1,2	2.A FE	1,007,574	83.7017	837,017	1,000,000	1,005,781	0	(771)	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	81.5610	815,610	1,000,000	982,779	0	2,341	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	101.0636	404,254	400,000	396,590	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	95.6696	191,339	200,000	200,116	0	(25)	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	93.9071	187,814	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	950,574	87.6616	964,278	1,100,000	965,797	0	15,535	140,552	0	3.750	6.439	JD	1,833	41,250	07/17/2019	06/15/2029
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	375,584	77.2948	386,474	500,000	384,972	0	9,447	122,312	0	2.375	6.455	FA	4,453	11,875	02/11/2021	02/16/2031
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4.B FE	5,361	96.6101	5,797	6,000	5,452	0	91	0	0	5.875	8.753	AO	74	353	03/28/2023	10/15/2027
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4.B FE	182,500	92.4177	189,456	205,000	185,970	4,524	3,256	0	0	5.000	7.549	MN	1,708	9,925	10/26/2023	05/01/2028
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4.B FE	52,341	102.8709	55,550	54,000	52,443	0	101	0	0	8.750	9.361	MN	604	2,363	06/23/2023	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
361448-AY-9	GATX CORP			1,2	2.B FE	993,150	95.3757	953,757	1,000,000	997,937	0	717	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	79.4623	794,623	1,000,000	987,714	0	1,511	0	0	1.900	2.079	JD	1,583	19,000	02/16/2021	06/01/2031
36162J-AC-0	GEO GROUP INC			2	4.C FE	39,900	101.5000	40,600	40,000	39,913	0	13	0	0	10.500	10.562	JD	2,112	0	11/06/2023	06/30/2028
36166T-AB-6	GCI LLC			1,2	4.C FE	136,901	91.7488	146,798	160,000	140,444	1,436	3,247	0	0	4.750	7.863	AO	1,604	7,600	01/24/2023	10/15/2028
36168Q-AL-8	GFL ENVIRONMENTAL INC			1,2	4.C FE	306,638	92.4393	289,335	313,000	287,437	18,682	540	0	0	4.000	4.397	FA	5,217	11,360	10/26/2023	08/01/2028
36168Q-AQ-7	GFL ENVIRONMENTAL INC			1,2	3.C FE	47,598	103.0281	48,423	47,000	47,595	0	(2)	0	0	6.750	6.522	JJ	220	0	12/19/2023	01/15/2031
364760-AP-3	GAP INC			1,2	4.A FE	64,779	85.4995	82,935	97,000	68,517	387	3,203	0	0	3.625	10.558	AO	879	3,154	10/26/2023	10/01/2029
36485M-AK-5	GARDA WORLD SECURITY CORP			1,2	4.B FE	58,241	96.4190	62,672	65,000	59,834	1,014	1,426	0	0	4.625	7.530	FA	1,136	3,006	11/16/2022	02/15/2027
366651-AG-2	GARTNER INC			1,2	2.C FE	129,947	90.2583	121,849	135,000	130,587	11,286	674	0	0	3.625	4.283	JD	218	4,894	12/08/2022	06/15/2029
37045X-CV-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	518,658	97.0219	582,131	600,000	561,545	0	12,257	0	0	2.900	5.370	FA	6,042	17,400	01/06/2020	02/26/2025
37045X-DS-2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	190,390	85.1367	212,842	250,000	191,300	0	910	0	0	3.100	6.967	JJ	3,638	0	10/31/2023	01/12/2032
37045X-DW-3	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	499,440	99.7751	498,875	500,000	499,583	0	115	0	0	5.000	5.028	AO	5,694	25,000	06/06/2022	04/09/2027
37045X-EG-7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	189,730	103.1254	206,251	200,000	189,970	0	240	0	0	5.850	6.848	AO	2,763	0	10/24/2023	04/06/2030
37185L-AM-4	GENESIS ENERGY LP			1,2	4.C FE	126,014	101.6575	129,105	127,000	126,122	5,774	148	0	0	8.000	8.259	JJ	4,685	8,880	10/26/2023	01/15/2027
37185L-AN-2	GENESIS ENERGY LP			1,2	4.C FE	38,000	103.3999	39,292	38,000	38,000	0	0	0	0	8.875	8.864	AO	712	2,436	01/18/2023	04/15/2030
37185L-AP-7	GENESIS ENERGY LP			1,2	4.C FE	18,803	102.9045	19,552	19,000	18,805	0	3	0	0	8.250	8.500	JJ	105	0	11/30/2023	01/15/2029
372460-AA-3	GENUINE PARTS CO			1,2	2.B FE	1,580,438	81.1558	1,298,494	1,600,000	1,586,202	0	1,864	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	95.3536	953,536	1,000,000	999,921	0	24	0	0	2.950	2.953	MS	9,833	29,500	09/15/2016	03/01/2027
375558-BZ-5	GILEAD SCIENCES INC			1,2	2.A FE	149,757	104.2272	156,341	150,000	149,767	0	10	0	0	5.250	5.270	AO	2,341	0	09/07/2023	10/15/2033
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	2,542,250	98.5924	2,464,809	2,500,000	2,520,963	0	(4,344)	0	0	3.875	3.666	MN	12,378	96,875	08/28/2018	05/15/2028
378272-AN-8	GLENCORE FUNDING LLC			1,2	2.A FE	473,532	97.1073	461,260	475,000	474,440	0	159	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	92.6919	370,768	400,000	399,801	0	83	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	90.6290	906,290	1,000,000	998,127	0	299	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	100.1591	450,716	450,000	449,736	0	64	0	0	4.950	4.968	FA	8,415	21,842	08/08/2022	08/15/2027
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS INC			2	4.A FE	76,418	91.3196	91,320	100,000	79,423	0	2,702	0	0	5.625	10.735	JD	469	5,625	11/18/2022	06/01/2029
38141G-A5-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	150,000	109.8912	164,837	150,000	150,000	0	0	0	0	6.561	6.563	AO	1,832	0	10/18/2023	10/24/2034
38141G-XE-9	GOLDMAN SACHS GROUP INC			1,2	1.F FE	249,695	99.6876	249,219	250,000	249,991	0	63	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	87.8741	439,371	500,000	500,926	0	(143)	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	80.7989	807,989	1,000,000	1,000,443	0	(497)	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	90.7017	453,509	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	82.1626	328,651	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	4.A FE	30,000	91.5041	27,451	30,000	27,451	17,483	0	0	0	5.250	5.249	AO	267	1,575	03/31/2021	04/30/2031
382550-BN-0	GOODYEAR TIRE & RUBBER CO			1,2	4.A FE	101,363	94.4826	105,821	112,000	100,973	8,519	1,140	0	0	5.000	6.813	JJ	2,582	4,925	10/26/2023	07/15/2029
382550-BR-1	GOODYEAR TIRE & RUBBER CO			1,2	4.A FE	71,869	90.7350	77,125	85,000	72,834	0	965	0	0	5.250	7.797	JJ	2,058	2,231	04/12/2023	07/15/2031
389284-AA-8	GRAY TELEVISION INC			1,2	4.B FE	186,873	95.0500	201,506	212,000	191,836	161	4,444	0	0	7.000	10.413	MN	1,896	14,490	10/26/2023	05/15/2027
38937L-AC-5	GRAY OAK PIPELINE LLC			1,2	2.C FE	199,712	94.7806	189,561	200,000	199,896	0	56	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	97.1979	1,943,959	2,000,000	1,996,864	0	642	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	112,699	98.2570	119,874	122,000	114,295	919	1,462	0	0	5.750	7.546	MS	2,338	6,153	03/28/2023	03/01/2028
39843U-AA-0	GRIFOLS SA		C	1,2	4.C FE	167,554	90.6870	181,374	200,000	172,525	0	4,557	0	0	4.750	8.286	AO	2,006	9,500	11/23/2022	10/15/2028
402635-AQ-9	GULFPORT ENERGY OPERATING CORP			1,2	4.A FE	139,572	101.0850	141,519	140,000	139,713	2,485	129	0	0	8.000	8.101	JD	933	11,200	01/31/2023	05/17/2026
402635-AR-7	GULFPORT ENERGY OPERATING CORP			1,2	4.A FE	9,950	101.0850	10,109	10,000	9,966	202	14	0	0	8.000	8.164	JD	67	800	11/17/2022	05/17/2026
403949-AM-2	HF SINCLAIR CORP			2	2.C FE	55,438	96.9805	58,188	60,000	56,292	890	771	0	0	5.000	6.756	FA	1,250	3,060	11/18/2022	02/01/2028
404119-BN-8	HCA INC			1	2.C FE	300,000	99.8177	299,453	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	100.4875	401,950	400,000	400,000	0	0	0	0	5.250	5.249	JD	933	21,000	11/10/2016	06/15/2026
404280-BB-4	HSBC HOLDINGS PLC		C		1.G FE	1,998,520	97.3438	1,946,876	2,000,000	1,999,570	0	168	0	0	3.900	3.909	MN	7,800	78,000	03/15/2018	05/25/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404280-CT-4	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	400,696	83.4811	333,925	400,000	399,185	0	(592)	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	87.2926	872,926	1,000,000	998,495	0	(1,195)	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	85.1058	851,058	1,000,000	997,015	0	357	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	96.9578	193,916	200,000	199,624	0	63	0	0	4.000	4.040	AO	1,689	8,000	03/29/2022	04/15/2029
40434L-AM-7	HP INC			1,2	2.B FE	748,808	100.0862	750,646	750,000	749,128	0	194	0	0	4.750	4.782	JJ	16,427	38,000	06/06/2022	01/15/2028
410345-AQ-5	HANESBRANDS INC			1,2	4.C FE	21,000	97.9546	20,570	21,000	20,570	(430)	0	0	0	9.000	9.000	FA	714	950	02/10/2023	02/15/2031
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP			1,2	2.B FE	1,024,415	82.1128	809,632	986,000	1,012,111	0	(4,092)	0	0	2.400	1.927	MS	6,968	23,664	12/11/2020	03/15/2030
42225U-AM-6	HEALTHCARE REALTY HOLDINGS LP			1,2	2.B FE	990,534	77.3973	773,973	1,000,000	993,154	0	868	0	0	2.050	2.153	MS	6,036	20,500	01/12/2021	03/15/2031
42704L-AA-2	HERC HOLDINGS INC			1,2	4.A FE	119,114	98.7317	125,389	127,000	120,648	724	1,395	0	0	5.500	7.124	JJ	3,221	6,243	10/26/2023	07/15/2027
428040-DA-4	HERTZ CORP			1,2	4.C FE	61,402	89.6540	62,758	70,000	62,730	593	1,866	0	0	4.625	8.339	JD	270	3,238	01/31/2023	12/01/2026
428040-DB-2	HERTZ CORP			1,2	4.C FE	123,791	82.0308	128,788	157,000	126,788	3,367	3,243	0	0	5.000	9.214	JD	654	7,475	10/26/2023	12/01/2029
428104-AA-1	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	153,291	96.4797	159,192	165,000	155,201	852	1,762	0	0	5.125	6.689	JD	376	8,328	10/26/2023	06/15/2028
431318-AS-3	HILCORP ENERGY I LP			1,2	3.B FE	73,478	99.6148	76,703	77,000	73,971	3,454	456	0	0	6.250	7.228	MN	802	4,656	10/26/2023	11/01/2028
431571-AB-4	HILLENBRAND INC			1,2	3.A FE	14,344	98.8540	14,828	15,000	14,462	0	118	0	0	5.000	6.464	MS	221	375	05/04/2023	09/15/2026
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	96,210	100.0379	100,038	100,000	96,914	0	610	0	0	5.750	6.581	MN	958	5,750	11/02/2022	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	49,633	92.7128	52,846	57,000	50,659	294	957	0	0	3.750	6.235	MN	356	2,138	03/28/2023	05/01/2029
436440-AP-6	HOLOGIC INC			1,2	3.B FE	247,764	90.6619	233,908	258,000	232,216	10,037	942	0	0	3.250	3.941	FA	3,168	7,573	10/26/2023	02/15/2029
437076-BT-8	HOME DEPOT INC			1,2	1.F FE	748,050	95.0516	712,887	750,000	749,223	0	196	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	93.9858	469,929	500,000	498,331	0	278	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	86.6193	173,239	200,000	199,856	0	21	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.G FE	659,589	97.9996	685,997	700,000	688,337	0	26,858	0	0	0.650	4.703	JD	354	4,550	12/02/2022	06/03/2024
440452-AH-3	HORMEL FOODS CORP			1,2	1.G FE	399,028	89.9644	359,858	400,000	399,373	0	135	0	0	1.700	1.737	JD	529	6,800	05/25/2021	06/03/2028
442722-AB-0	HOWARD MIDSTREAM ENERGY PARTNERS LLC			1,2	4.A FE	55,000	104.9564	57,726	55,000	55,000	0	0	0	0	8.875	8.874	JJ	2,373	0	06/29/2023	07/15/2028
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP			1	4.B FE	79,973	78.8340	68,586	87,000	68,586	(12,842)	1,416	0	0	6.625	9.414	FA	2,402	4,869	10/26/2023	08/01/2026
445658-CF-2	J B HUNT TRANSPORT SERVICES INC			1,2	2.A FE	1,299,922	97.9953	1,273,939	1,300,000	1,299,994	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	85.5343	427,671	500,000	498,993	0	151	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	75.5744	453,446	600,000	600,000	0	0	0	0	2.487	2.487	FA	5,637	14,922	08/09/2021	08/15/2036
44644M-AF-8	HUNTINGTON NATIONAL BANK			2,5	1.G FE	625,000	96.5929	603,706	625,000	625,000	0	0	0	0	4.552	4.554	MN	3,477	28,450	05/06/2022	05/17/2028
44891A-BG-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	598,194	93.4527	560,716	600,000	599,151	0	257	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	90.0647	450,323	500,000	507,853	0	(2,071)	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	87.6774	876,774	1,000,000	999,381	0	147	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	85.0262	850,262	1,000,000	999,433	0	68	0	0	2.625	2.633	JD	1,167	26,250	05/18/2021	06/15/2031
45174H-BC-0	IHEARTCOMMUNICATIONS INC			1,2	5.A FE	186,175	85.2578	181,750	213,177	181,669	(9,892)	5,385	0	0	6.375	11.458	FA	5,663	6,476	10/26/2023	05/01/2026
45174H-BD-8	IHEARTCOMMUNICATIONS INC			1,2	5.C FE	70,841	64.9075	53,224	82,000	53,224	(15,576)	1,552	0	0	8.375	12.634	MN	1,145	6,449	10/26/2023	05/01/2027
45174H-BE-6	IHEARTCOMMUNICATIONS INC			1,2	5.A FE	111,486	79.4575	100,911	127,000	100,615	(8,373)	2,456	0	0	5.250	8.514	FA	2,519	6,011	10/26/2023	08/15/2027
45258L-AA-5	IMOLA MERGER CORP			1,2	3.C FE	114,542	95.0104	125,414	132,000	116,841	298	2,066	0	0	4.750	7.379	MN	801	6,033	10/26/2023	05/15/2029
45344L-AC-7	CRESCENT ENERGY FINANCE LLC			1,2	3.C FE	113,346	103.7570	118,283	114,000	113,473	0	127	0	0	9.250	9.380	FA	3,984	3,539	12/05/2023	02/15/2028
456837-AV-5	ING GROEP NV		C	2,5	1.G FE	1,001,104	92.5092	925,092	1,000,000	1,000,508	0	(220)	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	85.6235	856,235	1,000,000	1,003,243	0	(400)	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.A FE	1,256,093	96.7800	1,209,751	1,250,000	1,253,460	0	(624)	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	89.2920	714,336	800,000	798,975	0	143	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	1,2	4.A FE	239,454	95.2604	249,582	262,000	241,440	4,182	1,851	0	0	6.500	8.139	MS	5,014	11,830	11/29/2023	03/15/2030
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	996,344	86.4120	864,120	1,000,000	997,562	0	346	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	85.8728	858,728	1,000,000	1,003,349	0	(509)	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.A FE	188,310	97.1930	194,386	200,000	191,775	1,957	3,287	0	0	4.125	6.080	AO	1,742	8,250	12/08/2022	04/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
461070-AQ-7	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	112,645	94.8406	118,551	125,000	113,144	0	499	0	0	3.600	5.718	AO	1,125	2,250	09/27/2023	04/01/2029
461070-AS-3	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	1,004,950	85.5415	855,415	1,000,000	1,003,248	0	(488)	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	98.4141	492,070	500,000	499,953	0	69	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.B FE	192,000	98.1445	196,289	200,000	193,809	1,519	1,630	0	0	5.000	6.029	MN	1,278	10,000	11/17/2022	05/15/2027
46284V-AF-8	IRON MOUNTAIN INC			1,2	3.C FE	144,832	94.7083	139,221	147,000	138,069	9,735	116	0	0	4.875	5.146	MS	2,110	6,557	10/26/2023	09/15/2029
46284V-AG-6	IRON MOUNTAIN INC			1,2	3.C FE	95,650	96.0789	100,883	105,000	97,224	1,496	1,419	0	0	5.000	6.930	JJ	2,421	5,250	11/18/2022	07/15/2028
465685-AK-1	ITC HOLDINGS CORP			1,2	2.B FE	1,760,820	96.1352	1,682,365	1,750,000	1,752,868	0	(1,191)	0	0	3.250	3.175	JD	28,595	28,438	09/14/2016	06/30/2026
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	2,042,060	96.7984	1,935,968	2,000,000	2,010,274	0	(4,879)	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	90.5311	362,124	400,000	362,126	0	1,905	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	97.4010	438,305	450,000	448,700	0	351	0	0	4.250	4.343	MN	2,444	19,125	04/20/2022	05/15/2027
46647P-BP-0	JPMORGAN CHASE & CO			1,2,5	1.G FE	395,000	87.8774	347,116	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	81.2895	325,158	400,000	400,000	0	0	0	0	1.953	1.953	FA	3,190	7,812	01/28/2021	02/04/2032
46647P-DR-4	JPMORGAN CHASE & CO			1,2,5	1.E FE	301,320	101.4234	304,270	300,000	301,294	0	(26)	0	0	5.350	5.291	JD	1,338	8,025	07/17/2023	06/01/2034
46647P-DU-7	JPMORGAN CHASE & CO			1,2,5	1.E FE	300,000	101.4711	304,413	300,000	300,000	0	0	0	0	5.299	5.302	JJ	6,933	0	07/17/2023	07/24/2029
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	2,994,780	94.2417	2,827,251	3,000,000	2,998,672	0	542	0	0	3.050	3.070	AO	15,758	91,500	05/04/2016	04/29/2026
475795-AD-2	JELD-WEN INC			1,2	4.B FE	57,811	94.5000	70,875	75,000	60,852	1,654	2,747	0	0	4.875	10.873	JD	163	3,656	11/18/2022	12/15/2027
476556-DD-4	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.A FE	398,904	84.3981	337,592	400,000	399,130	0	94	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	86.9834	434,917	500,000	502,834	0	(435)	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	83.0634	747,571	900,000	886,433	0	1,870	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	1,999,020	94.8396	1,896,792	2,000,000	1,999,391	0	96	0	0	3.750	3.756	FA	28,333	75,000	08/19/2019	08/15/2029
482480-AG-5	KLA CORP			1,2	1.F FE	1,073,470	99.4594	994,594	1,000,000	1,041,555	0	(7,610)	0	0	4.100	3.187	MS	12,072	41,000	07/26/2019	03/15/2029
482480-AL-4	KLA CORP			1,2	1.F FE	762,300	102.1483	766,112	750,000	761,532	0	(768)	0	0	4.650	4.427	JJ	16,081	17,438	04/10/2023	07/15/2032
49271V-AN-0	KEURIG DR PEPPER INC			1,2	2.B FE	398,756	85.0814	340,326	400,000	399,076	0	117	0	0	2.250	2.285	MS	2,650	9,000	03/01/2021	03/15/2031
49306S-AA-4	KEYBANK NA				2.A FE	527,888	93.9977	493,488	525,000	528,891	0	(917)	0	0	4.390	4.178	JD	1,088	23,048	06/07/2022	12/14/2027
49327M-3E-2	KEYBANK NA				2.A FE	749,790	96.9376	727,032	750,000	749,885	0	68	0	0	4.150	4.160	FA	12,364	31,125	08/03/2022	08/08/2025
49327V-2A-1	KEYBANK NA				2.B FE	1,021,510	93.7235	937,235	1,000,000	1,005,978	0	(2,377)	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	99.6586	996,586	1,000,000	1,015,861	0	(4,835)	0	0	4.600	4.037	AO	10,861	46,000	05/24/2022	04/06/2027
49456B-AR-2	KINDER MORGAN INC			1,2	2.B FE	351,544	83.0089	373,540	450,000	355,056	0	3,512	0	0	2.000	5.638	FA	3,400	0	09/05/2023	02/15/2031
49461M-AA-8	KINETIK HOLDINGS LP			1,2	3.A FE	53,833	98.1052	55,920	57,000	54,199	340	331	0	0	5.875	6.829	JD	149	3,349	03/28/2023	06/15/2030
49461M-AB-6	KINETIK HOLDINGS LP			1,2	3.A FE	3,015	101.8811	3,056	3,000	3,015	0	0	0	0	6.625	6.505	JD	14	0	12/15/2023	12/15/2028
498894-AA-2	KNIFE RIVER CORP			1,2	3.C FE	25,088	106.4740	26,619	25,000	25,084	0	(3)	0	0	7.750	7.688	MN	323	996	06/28/2023	05/01/2031
50077L-BC-9	KRAFT HEINZ FOODS CO			1,2	2.B FE	40,000	98.0821	39,233	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.B FE	50,000	103.0708	51,535	50,000	50,000	0	0	0	0	5.500	5.499	JD	229	2,750	05/04/2020	06/01/2050
501044-CY-5	KROGER CO			1	2.A FE	1,564,455	99.8197	1,497,295	1,500,000	1,500,000	0	(6,650)	0	0	4.000	4.000	FA	25,000	60,000	05/29/2014	02/01/2024
50168A-AB-6	LABL INC			2	4.C FE	158,958	97.2404	162,392	167,000	161,019	730	1,902	0	0	6.750	8.339	JJ	5,198	10,193	10/26/2023	07/15/2026
501797-AW-4	BATH & BODY WORKS INC			1,2	3.B FE	90,360	102.2052	97,095	95,000	90,656	0	295	0	0	6.625	7.500	AO	1,573	2,816	10/26/2023	10/01/2030
50212Y-AC-8	LPL HOLDINGS INC			1,2	2.C FE	36,876	96.5833	38,633	40,000	37,481	0	560	0	0	4.625	6.492	MN	236	1,850	11/30/2022	11/15/2027
50220P-AC-7	LSEGA FINANCING PLC		C	1,2	1.G FE	999,090	89.4817	894,817	1,000,000	999,431	0	126	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	85.6092	856,092	1,000,000	997,513	0	308	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	90.3648	542,189	600,000	617,528	0	(2,837)	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	95.9202	1,918,405	2,000,000	1,992,682	0	2,139	0	0	3.500	3.623	MS	23,139	70,000	02/21/2017	03/02/2027
512807-AU-2	LAM RESEARCH CORP			1,2	1.G FE	1,021,680	98.6680	986,680	1,000,000	1,012,256	0	(2,202)	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	85.9735	687,788	800,000	793,719	0	901	0	0	1.900	2.030	JD	676	15,200	05/13/2020	06/15/2030
513272-AD-6	LAMB WESTON HOLDINGS INC			1,2	3.C FE	93,963	92.1930	98,647	107,000	95,456	50	1,350	0	0	4.125	6.285	JJ	1,851	3,857	10/26/2023	01/31/2030
516806-AG-1	VITAL ENERGY INC			1,2	4.C FE	68,932	102.7559	69,874	68,000	68,921	0	(11)	0	0	10.125	9.709	JJ	3,175	0	12/19/2023	01/15/2028

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
516806-AJ-5	VITAL ENERGY INC			1,2	4.C FE	23,698	103.6671	24,880	24,000	23,720	0	22	0	0	9.750	9.951	AO	494	130	09/18/2023	10/15/2030
52532X-AD-7	LEIDOS INC			1,2	2.C FE	398,568	97.4056	389,622	400,000	399,586	0	289	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	83.7004	334,802	400,000	398,622	0	176	0	0	2.300	2.353	FA	3,476	9,200	10/05/2020	02/15/2031
52532X-AJ-4	LEIDOS INC			1,2	2.C FE	297,891	104.2778	312,833	300,000	298,124	0	233	0	0	5.750	5.839	MS	5,079	9,440	02/16/2023	03/15/2033
527298-BR-3	LEVEL 3 FINANCING INC			1,2	5.A FE	137,610	49.5000	137,610	278,000	137,610	52,646	963	128,950	0	4.250	22.762	JJ	5,908	11,008	10/03/2023	07/01/2028
531546-AB-5	LIBERTY UTILITIES FINANCE GP1			1,2	2.B FE	1,750,214	81.1135	1,419,487	1,750,000	1,750,159	0	(29)	0	0	2.050	2.048	MS	10,563	35,875	11/23/2020	09/15/2030
532457-CE-6	ELI LILLY AND CO			1,2	1.E FE	748,385	100.0424	750,318	750,000	748,816	0	431	0	0	5.000	5.078	FA	12,917	18,750	02/24/2023	02/27/2026
532457-CF-3	ELI LILLY AND CO			1,2	1.E FE	746,705	102.5443	769,083	750,000	746,927	0	223	0	0	4.700	4.756	FA	12,142	17,625	02/24/2023	02/27/2033
534187-BK-4	LINCOLN NATIONAL CORP			1,2	2.B FE	798,248	89.6116	716,893	800,000	798,757	0	154	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	90.9025	63,632	70,000	60,289	2,293	1,044	0	0	4.375	6.896	JJ	1,412	3,063	12/08/2022	01/15/2031
538034-AR-0	LIVE NATION ENTERTAINMENT INC			1,2	4.B FE	165,069	95.8835	176,426	184,000	168,429	813	3,026	0	0	4.750	7.352	AO	1,845	8,028	10/26/2023	10/15/2027
538034-AV-1	LIVE NATION ENTERTAINMENT INC			1,2	3.C FE	281,077	101.7522	286,941	282,000	281,179	3,047	96	0	0	6.500	6.597	MN	2,342	11,505	12/01/2023	05/15/2027
538034-AX-7	LIVE NATION ENTERTAINMENT INC			1,2	3.C FE	52,500	93.2593	55,956	60,000	52,863	0	363	0	0	3.750	7.196	JJ	1,038	0	10/04/2023	01/15/2028
539439-AY-5	LLOYDS BANKING GROUP PLC		C	2	1.G FE	450,000	101.7549	457,897	450,000	450,000	0	0	0	0	5.985	5.983	FA	10,773	0	07/31/2023	08/07/2027
53944Y-AT-0	LLOYDS BANKING GROUP PLC		C	2	1.G FE	650,000	98.6712	641,363	650,000	650,000	0	0	0	0	4.716	4.714	FA	11,921	30,654	08/04/2022	08/11/2026
539830-BZ-1	LOCKHEED MARTIN CORP			1,2	1.G FE	149,730	100.5299	150,795	150,000	149,758	0	28	0	0	4.450	4.491	MN	853	3,152	05/23/2023	05/15/2028
539830-CA-5	LOCKHEED MARTIN CORP			1,2	1.G FE	99,674	101.7722	101,772	100,000	99,682	0	8	0	0	4.750	4.790	FA	1,794	1,056	05/23/2023	02/15/2034
548661-DM-6	LOWE'S COMPANIES INC			1,2	2.A FE	1,842,420	95.2240	1,904,480	2,000,000	1,948,927	0	21,017	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	87.8495	592,984	675,000	655,766	0	4,252	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	2.A FE	730,000	96.3357	703,250	730,000	730,000	0	0	0	0	4.553	4.555	FA	12,464	33,237	08/09/2022	08/16/2028
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO				2.A FE	1,006,920	92.5224	925,224	1,000,000	1,002,825	0	(721)	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	156,793	99.6141	159,383	160,000	158,076	1,297	1,160	0	0	5.750	6.632	JD	409	9,056	10/03/2023	06/15/2025
552953-CF-6	MGM RESORTS INTERNATIONAL			1,2	4.A FE	179,773	99.2383	190,538	192,000	182,401	1,290	2,359	0	0	5.500	7.237	AO	2,229	10,148	10/26/2023	04/15/2027
55336V-BN-9	MPLX LP			1,2	2.B FE	491,265	97.8279	489,139	500,000	493,533	0	1,474	0	0	4.250	4.615	JD	1,771	21,250	06/09/2022	12/01/2027
55337P-AA-0	MIWD HOLDCO II LLC			1,2	4.B FE	41,396	88.5000	44,250	50,000	42,402	1,679	916	0	0	5.500	8.777	FA	1,146	2,750	11/22/2022	02/01/2030
55760L-AA-5	MADISON IAQ LLC			1,2	4.C FE	134,303	90.9140	142,735	157,000	137,616	3,714	3,108	0	0	4.125	7.403	JD	3,256	3,032	10/26/2023	06/30/2028
55760L-AB-3	MADISON IAQ LLC			1,2	5.B FE	45,791	88.1084	54,627	62,000	47,681	2,793	1,742	0	0	5.875	11.687	JD	1,831	1,821	03/28/2023	06/30/2029
56501R-AC-0	MANULIFE FINANCIAL CORP			1	1.G FE	2,104,390	98.7600	1,975,201	2,000,000	2,030,790	0	(13,409)	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	98.4321	1,476,482	1,500,000	1,500,377	0	(791)	0	0	3.625	3.572	MS	16,010	54,375	01/29/2015	09/15/2024
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC			1,2	4.A FE	16,975	88.1210	17,624	20,000	17,104	0	129	0	0	4.500	7.812	JD	40	450	09/12/2023	06/15/2029
571748-BU-5	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	174,330	105.2691	184,221	175,000	174,346	0	17	0	0	5.400	5.450	MS	2,888	0	09/06/2023	09/15/2033
571900-BB-4	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	185,930	99.4959	198,992	200,000	193,299	0	2,091	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	82.4451	989,341	1,200,000	1,189,861	0	1,374	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	82.1792	493,075	600,000	597,086	0	376	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	96.0000	57,600	60,000	55,603	0	894	0	0	5.375	7.491	FA	1,344	3,225	11/22/2022	02/01/2028
576323-AP-4	MASTEC INC			2	2.C FE	117,107	93.9061	122,078	130,000	118,700	0	1,457	0	0	4.500	6.718	FA	2,210	3,825	09/27/2023	08/15/2028
57636Q-AB-0	MASTERCARD INC			1	1.D FE	733,343	99.4570	745,928	750,000	746,980	0	11,870	0	0	3.375	5.035	AO	6,328	25,313	11/03/2022	04/01/2024
57636Q-AP-9	MASTERCARD INC			1,2	1.D FE	399,224	95.3683	381,473	400,000	399,486	0	73	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	96.9720	179,398	185,000	184,747	0	73	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	74,166	99.8678	74,901	75,000	74,324	638	147	0	0	5.875	6.135	JD	196	4,406	03/28/2023	12/15/2027
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING CO			1,2	4.B FE	302,189	101.7681	308,357	303,000	302,233	0	43	0	0	7.875	7.981	FA	9,014	11,453	10/26/2023	08/15/2026
579780-AS-6	MCCORMICK & COMPANY INC			1,2	2.B FE	595,272	81.7681	490,608	600,000	596,545	0	448	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	97.3318	2,433,296	2,500,000	2,495,373	0	1,356	0	0	3.500	3.562	MS	29,167	87,500	03/07/2017	03/01/2027
58013M-FV-1	MCDONALD'S CORP			1,2	2.A FE	199,470	102.7830	205,566	200,000	199,486	0	16	0	0	4.950	4.984	FA	3,768	0	08/09/2023	08/14/2033
58933Y-AR-6	MERCK & CO INC			1,2	1.E FE	573,294	97.7779	586,668	600,000	586,631	0	11,495	0	0	2.750	4.840	FA	6,463	16,500	10/31/2022	02/10/2025

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
58933Y-AX-3	MERCK & CO INC			1,2	1.E FE	228,883	96.0615	240,154	250,000	229,728	0	845	0	0	3.400	5.206	MS	2,692	0	09/29/2023	03/07/2029
58933Y-BK-0	MERCK & CO INC			1,2	1.E FE	149,868	100.7391	151,109	150,000	149,875	0	7	0	0	4.500	4.511	MN	825	3,375	05/08/2023	05/17/2033
591894-CE-8	METROPOLITAN EDISON CO			1,2	2.A FE	299,583	100.7271	302,181	300,000	299,640	0	57	0	0	5.200	5.232	AO	3,900	7,843	03/28/2023	04/01/2028
59217G-CK-3	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	2,967,450	93.7233	2,811,698	3,000,000	2,986,352	0	3,394	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	88.8221	355,288	400,000	399,455	0	78	0	0	2.950	2.974	AO	2,688	11,800	04/03/2020	04/09/2030
594918-CJ-1	MICROSOFT CORP			1,2	1.A FE	464,340	83.2636	416,318	500,000	473,443	0	3,637	0	0	1.350	2.207	MS	1,988	7,250	06/15/2021	09/15/2030
595112-BP-7	MICRON TECHNOLOGY INC			1,2	2.C FE	999,950	98.0826	980,826	1,000,000	1,000,021	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	97.5986	975,986	1,000,000	1,000,038	0	(5)	0	0	4.663	4.662	FA	17,616	46,630	07/10/2019	02/15/2030
59565J-AA-9	STAGWELL GLOBAL LLC			1,2	4.B FE	98,121	91.9767	103,014	112,000	99,719	5,707	1,468	0	0	5.625	8.085	FA	2,380	5,597	10/26/2023	08/15/2029
59565X-AC-4	MIDCONTINENT COMMUNICATIONS			1,2	4.C FE	41,240	97.4710	43,862	45,000	42,010	580	700	0	0	5.375	7.505	FA	914	2,419	11/22/2022	08/15/2027
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	1,423,338	99.4272	1,391,980	1,400,000	1,401,388	0	(8,446)	0	0	3.900	3.282	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	96.2752	722,064	750,000	728,778	0	3,425	0	0	4.625	5.249	AO	8,672	34,688	05/19/2022	04/01/2029
599191-AA-1	MILEAGE PLUS HOLDINGS LLC			1,2	2.C FE	38,307	100.2839	38,609	38,500	38,370	0	58	0	0	6.500	6.781	MJSD	76	2,502	11/22/2022	06/20/2027
60337J-AA-4	ATHENAHEALTH GROUP INC			1,2	5.B FE	78,210	90.7177	92,532	102,000	80,394	1,708	2,083	0	0	6.500	11.400	FA	2,505	5,493	10/26/2023	02/15/2030
606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	2,000,000	95.3735	1,907,470	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	82.9748	829,748	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	97.2351	486,176	500,000	500,000	0	0	0	0	4.080	4.079	AO	4,080	20,400	04/11/2022	04/19/2028
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	500,000	99.5272	497,636	500,000	500,000	0	0	0	0	4.788	4.786	JJ	10,840	23,807	07/11/2022	07/18/2025
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	500,000	99.6254	498,127	500,000	500,000	0	0	0	0	5.063	5.058	MS	7,665	25,245	09/06/2022	09/12/2025
606822-CS-1	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	300,000	101.8106	305,432	300,000	300,000	0	0	0	0	5.422	5.420	FA	5,829	8,133	02/15/2023	02/22/2029
609207-AT-2	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	1,228,212	90.3234	1,083,881	1,200,000	1,219,959	0	(3,028)	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	99.3196	1,986,392	2,000,000	2,000,524	0	(13,566)	0	0	4.100	3.413	AO	17,311	82,000	10/21/2015	04/15/2024
615369-AW-5	MOODY'S CORP			1,2	2.A FE	493,330	82.9804	414,902	500,000	494,783	0	623	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	87.4177	349,671	400,000	400,777	0	(117)	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	92.1226	184,245	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	80.4125	804,125	1,000,000	997,711	0	(101)	0	0	1.928	1.948	AO	3,374	19,280	01/21/2021	04/28/2032
62482B-AA-0	MEDLINE BORROWER LP			1,2	4.A FE	158,892	90.4144	174,500	193,000	163,500	881	4,187	0	0	3.875	7.444	AO	1,870	7,091	10/26/2023	04/01/2029
62482B-AB-8	MEDLINE BORROWER LP			1,2	4.C FE	75,914	94.2576	86,717	92,000	77,726	2,084	1,681	0	0	5.250	8.742	AO	1,208	4,305	10/26/2023	10/01/2029
62886E-AY-4	NCR VOYIX CORP			2	4.A FE	32,650	94.5268	33,084	35,000	32,666	0	16	0	0	5.000	6.659	AO	438	0	12/19/2023	10/01/2028
62886E-BA-5	NCR VOYIX CORP			1,2	4.A FE	106,826	95.0601	118,825	125,000	108,763	0	1,938	0	0	5.125	8.203	AO	1,352	6,022	10/26/2023	04/15/2029
62922L-AA-6	NGL ENERGY OPERATING LLC			2	4.B FE	24,250	101.0009	25,250	25,000	24,432	0	182	0	0	7.500	8.716	FA	781	938	04/04/2023	02/01/2026
62929R-AC-2	NMG HOLDING COMPANY INC			1,2	5.A FE	131,022	96.0947	136,454	142,000	133,382	(21)	2,381	0	0	7.125	10.203	AO	2,529	7,446	10/26/2023	04/01/2026
629377-CR-1	NRG ENERGY INC			1,2	3.B FE	50,000	85.9179	42,959	50,000	42,959	4,924	0	0	0	3.625	3.625	FA	685	1,813	11/17/2020	02/15/2031
629377-CS-9	NRG ENERGY INC			1,2	3.B FE	24,000	85.6050	20,545	24,000	20,545	61,272	0	0	0	3.875	3.875	FA	351	12,969	08/09/2021	02/15/2032
62944T-AF-2	NVR INC			1,2	2.A FE	1,247,844	89.0932	1,069,119	1,200,000	1,233,878	0	(5,303)	0	0	3.000	2.480	MN	4,600	36,000	06/04/2021	05/15/2030
62947Q-BC-1	NXP BV		C	1,2	2.A FE	181,672	102.9009	184,193	179,000	181,475	0	(197)	0	0	5.550	5.214	JD	828	4,967	07/14/2023	12/01/2028
62954H-AV-0	NXP BV		C	1,2	2.A FE	380,364	97.1522	388,609	400,000	381,684	0	1,320	0	0	4.300	5.276	JD	621	8,600	07/14/2023	06/18/2029
62954H-AZ-1	NXP BV		C	1,2	2.A FE	719,438	97.4279	730,709	750,000	726,443	0	7,006	0	0	3.875	5.252	JD	1,049	29,063	03/15/2023	06/18/2026
62954W-AC-9	NTT FINANCE CORP		C	1,2	1.F FE	272,316	92.2308	276,692	300,000	282,620	0	7,237	0	0	1.162	3.872	AO	852	3,486	07/22/2022	04/03/2026
62954W-AE-5	NTT FINANCE CORP		C	1,2	1.F FE	154,868	83.4218	166,844	200,000	155,715	0	847	0	0	2.065	5.856	AO	1,010	0	10/26/2023	04/03/2031
62954W-AH-8	NTT FINANCE CORP		C	1	1.F FE	393,512	99.3293	397,317	400,000	397,836	0	3,676	0	0	4.142	5.122	JJ	7,133	16,522	10/26/2022	07/26/2024
62954W-AJ-4	NTT FINANCE CORP		C	1	1.F FE	988,030	98.8996	988,996	1,000,000	992,735	0	4,388	0	0	4.239	4.726	JJ	18,369	42,155	12/09/2022	07/25/2025
63111X-AD-3	NASDAQ INC			1,2	2.B FE	1,362,946	81.1477	1,136,068	1,400,000	1,373,192	0	3,521	0	0	1.650	1.942	JJ	10,652	23,100	01/22/2021	01/15/2031
63307A-2S-3	NATIONAL BANK OF CANADA			2,5	1.G FE	999,240	99.1055	991,055	1,000,000	989,595	0	(6,222)	0	0	3.750	3.777	JD	2,292	37,500	06/02/2022	06/09/2025
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC			1,2	4.A FE	114,876	96.1578	131,736	137,000	118,182	2,623	2,970	0	0	5.500	9.217	FA	2,847	6,848	10/26/2023	08/15/2028

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
638962-AA-8	NCR ATLEOS ESCROW CORP			1,2	4.A FE	68,138	106.2496	73,312	69,000	68,170	0	33	0	0	9.500	9.798	AO	1,712	0	09/22/2023	04/01/2029
64083Y-AA-9	NESCO HOLDINGS II INC			1,2	4.C FE	56,859	92.4590	60,098	65,000	58,009	96	1,039	0	0	5.500	8.038	AO	755	3,575	11/18/2022	04/15/2029
641062-AR-5	NESTLE HOLDINGS INC			1,2	1.D FE	531,612	92.3611	554,167	600,000	554,398	0	20,897	0	0	0.625	4.574	JJ	1,729	3,750	11/23/2022	01/15/2026
641062-BA-1	NESTLE HOLDINGS INC			1	1.D FE	296,100	99.1498	297,449	300,000	297,584	0	1,354	0	0	4.000	4.499	MS	3,633	11,967	11/23/2022	09/12/2025
641062-BM-5	NESTLE HOLDINGS INC			1,2	1.D FE	299,091	104.0406	312,122	300,000	299,125	0	34	0	0	5.000	5.052	MS	4,542	0	09/06/2023	09/12/2030
641423-CD-8	NEVADA POWER CO			1,2	1.F FE	598,440	86.6811	520,087	600,000	598,985	0	147	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	93.9027	2,178,542	2,320,000	2,253,548	0	15,019	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	80.4999	482,999	600,000	599,832	0	20	0	0	1.850	1.854	FA	4,625	11,100	07/29/2021	08/01/2031
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	2,014,160	94.2278	1,884,556	2,000,000	2,004,437	0	(1,548)	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.C FE	207,282	98.6211	216,966	220,000	210,623	335	3,061	0	0	5.200	7.282	AO	2,860	8,495	10/26/2023	04/01/2026
651229-AX-4	NEWELL BRANDS INC			1,2	3.C FE	12,275	91.5011	13,725	15,000	12,341	0	66	0	0	6.375	8.755	AO	239	441	08/01/2023	04/01/2036
651229-BC-9	NEWELL BRANDS INC			1,2	3.B FE	25,188	99.2842	24,821	25,000	24,821	(333)	(33)	0	0	6.375	6.177	MS	469	1,598	01/31/2023	09/15/2027
65249B-AA-7	NEWS CORP			1,2	3.A FE	116,367	91.9470	119,531	130,000	116,673	2,384	1,627	0	0	3.875	5.869	MN	644	4,844	10/26/2023	05/15/2029
65336Y-AN-3	NEXSTAR MEDIA INC			1,2	4.B FE	250,300	92.1480	266,308	289,000	255,997	2,193	4,996	0	0	4.750	7.617	MN	2,288	13,253	10/26/2023	11/01/2028
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	255,879	89.6062	268,819	300,000	257,503	0	1,624	0	0	2.750	5.634	MN	1,375	4,125	09/25/2023	11/01/2029
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	1,036,200	85.5429	855,429	1,000,000	1,025,159	0	(3,819)	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	88.7377	887,377	1,000,000	999,618	0	81	0	0	1.900	1.909	JD	844	19,000	06/02/2021	06/15/2028
65343H-AA-9	NEXSTAR MEDIA INC			1,2	4.B FE	108,092	96.6951	113,133	117,000	109,032	1,080	872	0	0	5.625	7.863	JJ	3,035	3,009	11/02/2023	07/15/2027
65364U-AN-6	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	1,000,000	82.9760	829,760	1,000,000	1,000,000	0	0	0	0	1.960	1.960	JD	218	19,600	06/23/2020	06/27/2030
654106-AK-9	NIKE INC			1,2	1.E FE	214,378	91.9408	229,852	250,000	215,428	0	1,051	0	0	2.850	5.500	MS	1,860	0	10/06/2023	03/27/2030
65473P-AH-8	NISOURCE INC			1,2	2.B FE	998,260	91.3285	913,285	1,000,000	998,980	0	163	0	0	2.950	2.970	MS	9,833	29,500	08/07/2019	09/01/2029
65473P-AN-5	NISOURCE INC			1,2	2.B FE	751,065	101.9616	764,712	750,000	750,836	0	(229)	0	0	5.250	5.221	MS	9,953	20,344	03/21/2023	03/30/2028
655664-AT-7	NORDSTROM INC			1,2	3.A FE	18,950	86.9870	21,747	25,000	19,458	0	508	0	0	4.375	9.102	AO	273	1,094	03/28/2023	04/01/2030
655844-CA-4	NORFOLK SOUTHERN CORP			1,2	2.A FE	997,860	97.9317	979,317	1,000,000	999,467	0	321	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	96.6098	966,098	1,000,000	994,916	0	997	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	85.9300	352,313	410,000	401,995	0	1,161	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	98.6468	739,851	750,000	749,158	0	230	0	0	4.000	4.036	MN	4,250	30,000	05/05/2022	05/10/2027
666807-BS-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	436,892	99.4512	447,530	450,000	437,615	0	723	0	0	4.400	4.911	MN	3,300	9,900	07/27/2023	05/01/2030
670001-AE-6	NOVELIS CORP			1,2	3.C FE	50,167	94.0448	53,606	57,000	51,004	65	758	0	0	4.750	6.898	JJ	1,136	2,541	03/28/2023	01/30/2030
670001-AG-1	NOVELIS CORP			1,2	3.C FE	50,815	94.1399	53,660	57,000	52,363	19	1,399	0	0	3.250	6.398	MN	237	1,853	03/28/2023	11/15/2026
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.F FE	1,147,176	96.3122	1,155,746	1,200,000	1,178,079	0	5,986	0	0	3.200	3.782	MN	4,907	38,400	05/23/2018	05/15/2027
670346-AY-1	NUCOR CORP			1,2	1.G FE	499,200	99.0226	495,113	500,000	499,439	0	150	0	0	4.300	4.336	MN	2,269	21,500	05/18/2022	05/23/2027
67059T-AE-5	NUSTAR LOGISTICS LP			1,2	3.C FE	132,404	99.5740	141,395	142,000	134,491	132	1,873	0	0	5.625	7.452	AO	1,398	7,706	10/26/2023	04/28/2027
67066G-AF-1	NVIDIA CORP			1,2	1.E FE	503,405	92.4834	462,417	500,000	502,181	0	(328)	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.E FE	398,732	89.5392	358,157	400,000	399,177	0	177	0	0	1.550	1.598	JD	276	6,200	06/14/2021	06/15/2028
67066G-AN-4	NVIDIA CORP			1,2	1.E FE	398,236	85.7123	342,849	400,000	398,651	0	166	0	0	2.000	2.049	JD	356	8,000	06/14/2021	06/15/2031
67077M-AT-5	NUTRIEN LTD			1,2	2.B FE	124,596	97.9354	122,419	125,000	124,771	0	38	0	0	4.200	4.239	AO	1,313	5,250	03/19/2019	04/01/2029
67077M-AW-8	NUTRIEN LTD			1,2	2.B FE	499,485	90.3098	451,549	500,000	499,655	0	49	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	112,563	100.0000	115,000	115,000	113,242	155	644	0	0	6.375	7.075	JD	611	7,331	01/31/2023	06/01/2026
67421Q-AA-0	ENERGY TRANSFER LP			1,2	2.C FE	120,135	104.0600	122,791	118,000	119,870	1,579	(250)	0	0	8.000	7.628	AO	2,360	9,440	01/31/2023	04/01/2029
681919-BB-1	OMNICOM GROUP INC			1,2	2.A FE	996,560	86.8906	868,906	1,000,000	997,789	0	319	0	0	2.450	2.488	AO	4,151	24,500	02/19/2020	04/30/2030
681919-BD-7	OMNICOM GROUP INC			1,2	2.A FE	549,027	85.9311	472,621	550,000	549,246	0	89	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	97.4543	1,218,178	1,250,000	1,254,885	0	(2,289)	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	97,616	92.7527	102,028	110,000	99,603	1,684	1,811	0	0	3.875	6.242	MS	1,421	4,263	02/22/2023	09/01/2028
68233J-CN-2	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	449,073	98.7605	444,422	450,000	449,183	0	110	0	0	4.300	4.346	MN	2,473	9,890	05/08/2023	05/15/2028

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
682357-AA-6	180 MEDICAL INC			1,2	3.B FE	173,598	90.0750	180,150	200,000	177,006	1,833	3,233	0	0	3.875	6.276	AO	1,636	7,750	12/08/2022	10/15/2029
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO			1,2	3.B FE	124,980	94.4723	119,980	127,000	119,148	5,361	150	0	0	3.875	4.143	MS	1,449	4,437	10/26/2023	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO			1,2	4.B FE	91,707	95.5080	88,822	93,000	87,896	7,524	67	0	0	4.375	4.435	MN	520	3,850	10/26/2023	01/15/2028
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CO			1,2	3.B FE	24,705	92.1957	24,893	27,000	24,716	0	11	0	0	3.500	5.413	FA	357	0	12/20/2023	02/15/2029
682680-AY-9	ONEOK INC			1,2	2.B FE	794,064	92.1591	737,273	800,000	796,426	0	560	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	89.7306	538,384	600,000	599,596	0	58	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	94.9372	949,372	1,000,000	982,727	0	4,073	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	101.5592	304,678	300,000	299,750	0	125	0	0	5.800	5.848	MN	2,465	17,448	11/07/2022	11/10/2025
68389X-CM-5	ORACLE CORP			1,2	2.B FE	446,976	99.9875	449,944	450,000	447,515	0	539	0	0	4.500	4.641	MN	3,094	15,188	02/06/2023	05/06/2028
68389X-CN-3	ORACLE CORP			1,2	2.B FE	442,947	99.6071	448,232	450,000	443,776	0	829	0	0	4.650	4.906	MN	3,197	15,694	02/06/2023	05/06/2030
68622T-AA-9	ORGANON & CO			1,2	3.B FE	187,000	92.0462	174,888	190,000	174,888	6,207	455	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	89.8875	179,775	200,000	199,510	0	71	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	88.9212	533,527	600,000	599,971	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	90.2370	63,166	70,000	63,166	5,094	(9)	0	0	4.250	4.231	JJ	1,372	2,975	01/21/2021	01/15/2029
69007T-AG-9	OUTFRONT MEDIA CAPITAL LLC			1,2	3.B FE	85,888	105.0140	87,162	83,000	85,758	(122)	(8)	0	0	7.375	6.807	MN	697	0	12/19/2023	02/15/2031
690732-AF-9	OWENS & MINOR INC			1,2	4.B FE	89,209	88.2070	97,028	110,000	91,210	2,569	1,887	0	0	4.500	8.613	MS	1,251	3,375	11/02/2023	03/31/2029
690732-AG-7	OWENS & MINOR INC			1,2	4.B FE	40,781	95.4813	42,967	45,000	40,932	0	150	0	0	6.625	8.522	AO	745	1,491	09/12/2023	04/01/2030
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC			1,2	4.B FE	84,445	100.0125	85,011	85,000	84,491	0	46	0	0	6.625	6.826	MN	720	2,816	10/26/2023	05/13/2027
690742-AE-1	OWENS CORNING			1,2	2.B FE	245,190	98.8329	247,082	250,000	249,472	0	553	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	96.3737	1,445,605	1,500,000	1,483,125	0	5,926	0	0	3.400	3.852	FA	19,267	51,000	06/13/2018	08/15/2026
69331C-AH-1	PG&E CORP			1,2	3.C FE	79,840	97.2981	84,649	87,000	80,894	614	964	0	0	5.000	6.837	JJ	2,175	3,675	10/26/2023	07/01/2028
69336V-AB-7	PGT INNOVATIONS INC			1,2	4.A FE	84,788	99.6433	84,697	85,000	84,697	31,974	28	0	0	4.375	4.411	AO	930	3,719	10/08/2021	10/01/2029
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	598,320	87.4773	524,864	600,000	598,932	0	161	0	0	2.550	2.582	JJ	6,758	15,300	01/16/2020	01/22/2030
693506-BP-1	PPG INDUSTRIES INC			1,2	2.A FE	766,575	96.2124	721,593	750,000	758,283	0	(1,914)	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	94.0566	3,056,838	3,250,000	3,244,148	0	1,327	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	5.A FE	57,137	101.4085	65,916	65,000	58,248	7,668	1,011	0	0	9.500	12.471	JD	515	6,175	11/22/2022	10/01/2028
69371R-Q2-5	PACCAR FINANCIAL CORP				1.E FE	698,453	97.9999	685,999	700,000	699,798	0	319	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	92.0724	920,724	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	98,972	100.1298	102,132	102,000	99,811	169	749	0	0	6.250	7.251	MN	815	6,063	10/26/2023	05/15/2026
69867D-AC-2	CLARIOS GLOBAL LP			1,2	4.C FE	120,980	100.3486	122,425	122,000	121,149	647	148	0	0	8.500	8.682	MN	1,325	9,945	10/26/2023	05/15/2027
701094-AN-4	PARKER-HANNIFIN CORP			1,2	2.A FE	463,545	94.0901	437,519	465,000	464,152	0	140	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	91.4685	914,685	1,000,000	1,000,251	0	(42)	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	92.7436	556,461	600,000	599,336	0	109	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	94.7608	1,705,695	1,800,000	1,801,827	0	(633)	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	89.4639	805,176	900,000	900,114	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	97.3887	779,109	800,000	778,766	0	15,154	0	0	2.750	4.840	AO	3,728	22,000	10/28/2022	04/30/2025
713448-EL-8	PEPSICO INC			1,2	1.E FE	598,218	92.1276	552,766	600,000	598,953	0	172	0	0	2.625	2.659	JJ	6,650	15,750	07/25/2019	07/29/2029
713448-EZ-7	PEPSICO INC			1,2	1.E FE	364,833	85.1854	383,334	450,000	368,724	0	3,891	0	0	1.625	4.987	MN	1,219	3,656	08/21/2023	05/01/2030
71376L-AE-0	PERFORMANCE FOOD GROUP INC			2	4.B FE	306,521	91.7193	287,081	313,000	285,219	13,659	458	0	0	4.250	4.620	FA	5,543	12,070	10/26/2023	08/01/2029
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC			1,2	3.C FE	48,755	103.1673	50,552	49,000	48,757	0	2	0	0	7.000	7.082	JJ	1,039	0	12/07/2023	01/15/2032
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANCE LLC			1,2	2.A FE	1,282,638	87.1430	1,176,430	1,350,000	1,308,002	0	9,363	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	94.2784	235,696	250,000	229,546	0	4,166	0	0	4.750	7.074	FA	4,486	11,875	11/23/2022	02/15/2028
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	149,780	99.9483	149,922	150,000	149,804	0	25	0	0	4.450	4.483	MN	779	3,338	05/18/2023	05/19/2028
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	444,797	100.7039	453,167	450,000	445,108	0	312	0	0	4.650	4.850	MN	2,441	10,463	07/27/2023	05/19/2030
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	429,591	100.2245	451,010	450,000	429,979	0	388	0	0	4.750	5.354	MN	2,494	10,688	10/06/2023	05/19/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718547-AF-9	PHILLIPS 66 CO			1,2	2.A FE	636,159	96.4120	626,678	650,000	639,912	0	1,395	0	0	3.550	4.147	AO	5,769	20,413	09/28/2023	10/01/2026
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	748,110	93.2425	699,319	750,000	748,910	0	180	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	85.3857	170,771	200,000	199,451	0	69	0	0	2.500	2.542	MS	1,472	5,000	03/08/2021	03/15/2031
721283-AB-5	PIKE CORP			1,2	4.C FE	18,000	105.0841	18,915	18,000	18,000	0	0	0	0	8.625	8.623	JJ	116	0	11/29/2023	01/31/2031
723787-AR-8	PIONEER NATURAL RESOURCES CO			1,2	2.A FE	1,000,068	84.9548	849,548	1,000,000	1,000,034	0	(10)	0	0	2.150	2.149	JJ	9,914	21,500	01/20/2021	01/15/2031
723787-AV-9	PIONEER NATURAL RESOURCES CO			1	2.A FE	299,853	100.7288	302,186	300,000	299,888	0	35	0	0	5.100	5.118	MS	3,910	7,650	03/27/2023	03/29/2026
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	682,500	92.0670	920,670	1,000,000	771,368	0	28,439	0	0	3.550	8.527	JD	1,578	35,500	09/09/2019	12/15/2029
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	226,531	96.3568	219,693	228,000	218,130	11,835	31	0	0	5.500	5.648	JD	557	12,128	10/26/2023	12/15/2029
737446-AQ-7	POST HOLDINGS INC			1,2	4.B FE	114,503	91.9843	107,622	117,000	106,603	6,005	116	0	0	4.625	4.984	AO	1,142	5,064	10/26/2023	04/15/2030
740212-AL-9	PRECISION DRILLING CORP			1,2	4.A FE	80,699	99.5412	81,624	82,000	81,027	1,144	353	0	0	7.125	7.733	JJ	2,694	4,800	06/12/2023	01/15/2026
740212-AM-7	PRECISION DRILLING CORP			1,2	4.A FE	8,900	96.4330	9,643	10,000	9,014	0	114	0	0	6.875	9.375	JJ	317	344	03/28/2023	01/15/2029
74101X-AE-0	PRESIDIO HOLDINGS INC			1,2	4.B FE	55,425	98.0299	58,818	60,000	56,523	825	982	0	0	4.875	6.997	FA	1,219	2,925	11/16/2022	02/01/2027
74166M-AF-3	PRIME SECURITY SERVICES BORROWER LLC			1,2	3.B FE	158,955	92.7195	168,749	182,000	163,156	1,344	3,868	0	0	3.375	6.604	JD	273	5,974	10/26/2023	08/31/2027
74166N-AA-2	ADT SECURITY CORP			1	3.B FE	187,050	92.4990	203,498	220,000	189,843	367	2,514	0	0	4.875	7.038	JJ	4,945	10,725	11/22/2022	07/15/2032
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	2,992,020	95.2000	2,855,999	3,000,000	2,997,984	0	835	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	95.4691	2,864,072	3,000,000	3,062,960	0	(15,902)	0	0	3.375	2.775	JD	4,500	101,250	08/13/2019	12/15/2027
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH			1,2	1.F FE	801,125	87.5065	700,052	800,000	800,670	0	(111)	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	84.0356	79,834	95,000	94,786	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	95.1295	2,378,237	2,500,000	2,449,263	0	13,895	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	88.4528	353,811	400,000	399,756	0	37	0	0	2.450	2.461	JJ	4,519	9,800	01/08/2020	01/15/2030
74456Q-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	449,415	103.7813	467,016	450,000	449,429	0	14	0	0	5.200	5.217	FA	9,360	0	08/03/2023	08/01/2033
744573-AW-6	PUBLIC SERVICE ENTERPRISE GROUP INC			1,2	2.B FE	99,894	104.7821	104,782	100,000	99,900	0	6	0	0	5.875	5.899	AO	1,420	0	10/02/2023	10/15/2028
74460D-AC-3	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	3,255,220	95.1622	3,092,770	3,250,000	3,252,094	0	(550)	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	98.1811	1,963,622	2,000,000	1,986,971	0	8,982	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	99.6421	996,421	1,000,000	1,000,000	0	(3,971)	0	0	4.250	3.853	AO	10,625	42,500	07/07/2015	04/01/2024
74834L-BB-5	QUEST DIAGNOSTICS INC			1,2	2.B FE	797,958	89.5209	716,167	800,000	798,663	0	184	0	0	2.950	2.979	JD	11,866	11,800	12/12/2019	06/30/2030
74841C-AA-9	ROCKET MORTGAGE LLC			1,2	3.A FE	136,630	90.5086	155,675	172,000	141,501	251	4,373	0	0	3.625	7.870	MS	2,078	5,691	10/26/2023	03/01/2029
749571-AF-2	RHP HOTEL PROPERTIES LP			1,2	4.A FE	130,364	96.5885	137,156	142,000	132,483	645	1,948	0	0	4.750	6.786	AO	1,424	6,389	10/26/2023	10/15/2027
749571-AG-0	RHP HOTEL PROPERTIES LP			1,2	4.A FE	158,772	93.0041	169,267	182,000	162,080	1,901	2,955	0	0	4.500	7.085	FA	3,094	7,515	10/03/2023	02/15/2029
749571-AJ-4	RHP HOTEL PROPERTIES LP			1,2	4.A FE	16,000	103.9687	16,635	16,000	16,000	0	0	0	0	7.250	7.248	JJ	609	0	06/07/2023	07/15/2028
74977R-DR-2	COOPERATIEVE RABOBANK UA		C	2	1.G FE	750,000	98.4767	738,575	750,000	750,000	0	0	0	0	4.655	4.654	FA	12,510	34,913	08/15/2022	08/22/2028
75281A-BJ-7	RANGE RESOURCES CORP			1,2	3.C FE	20,000	103.4972	20,699	20,000	20,000	0	0	0	0	8.250	8.249	JJ	761	1,650	01/05/2021	01/15/2029
75281A-BK-4	RANGE RESOURCES CORP			1,2	3.C FE	115,000	92.4390	106,305	115,000	106,305	9,140	0	0	0	4.750	4.749	FA	2,064	5,463	01/24/2022	02/15/2030
754730-AG-4	RAYMOND JAMES FINANCIAL INC			1,2	1.G FE	604,424	100.7644	604,587	600,000	602,893	0	(411)	0	0	4.650	4.557	AO	6,975	27,900	03/26/2020	04/01/2030
75513E-CG-4	RTX CORP			1,2	2.A FE	1,994,240	99.5068	1,990,136	2,000,000	1,999,823	0	855	0	0	3.200	3.244	MS	18,844	64,000	03/29/2017	03/15/2024
75513E-CR-0	RTX CORP			1,2	2.A FE	448,158	101.9145	458,615	450,000	448,280	0	122	0	0	5.150	5.203	FA	7,983	11,588	02/24/2023	02/27/2033
75524K-NQ-3	CITIZENS BANK NA			2,5	2.A FE	500,000	97.5908	487,954	500,000	500,000	0	0	0	0	4.119	4.122	MN	2,174	20,595	05/18/2022	05/23/2025
75524K-PT-5	CITIZENS BANK NA			2,5	2.A FE	500,000	97.5568	487,784	500,000	500,000	0	0	0	0	6.064	6.064	AO	5,643	30,236	10/20/2022	10/24/2025
75606D-AQ-4	ANYWHERE REAL ESTATE GROUP LLC			1,2	5.A FE	113,448	74.6368	87,325	117,000	87,218	1,607	322	0	0	5.250	5.727	AO	1,297	6,143	03/28/2023	04/15/2030
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	2,380,004	98.0835	2,226,494	2,270,000	2,303,210	0	(12,258)	0	0	4.125	3.519	AO	19,768	93,638	01/18/2017	10/15/2026
758750-AC-7	REGAL REXNORD CORP			1	2.C FE	34,951	101.1053	35,387	35,000	34,966	0	16	0	0	6.050	6.099	FA	800	1,182	01/09/2023	02/15/2026
758750-AD-5	REGAL REXNORD CORP			1,2	2.C FE	74,952	101.2276	75,921	75,000	74,953	0	1	0	0	6.050	6.067	AO	958	3,290	01/09/2023	04/15/2028
758750-AE-3	REGAL REXNORD CORP			1,2	2.C FE	31,973	102.5911	32,829	32,000	31,978	0	5	0	0	6.300	6.314	FA	762	1,126	01/09/2023	02/15/2030
758750-AF-0	REGAL REXNORD CORP			1,2	2.C FE	43,865	104.2270	45,860	44,000	43,869	0	4	0	0	6.400	6.443	AO	594	2,042	01/09/2023	04/15/2033
7591EP-AQ-3	REGIONS FINANCIAL CORP			1,2	2.A FE	398,780	95.3031	381,212	400,000	399,649	0	247	0	0	2.250	2.315	MN	1,075	9,000	05/13/2020	05/18/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7591EP-AT-7	REGIONS FINANCIAL CORP			1,2	2.A FE	1,594,232	85.6619	1,370,590	1,600,000	1,596,106	0	801	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.A FE	949,330	96.0474	960,474	1,000,000	976,905	0	5,407	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.A FE	804,720	87.9239	703,392	800,000	803,480	0	(551)	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	119,742	93.5000	114,070	122,000	113,236	5,085	211	0	0	4.000	4.460	AO	1,030	4,580	10/26/2023	10/15/2027
76680R-AJ-6	RINGCENTRAL INC			1,2	3.B FE	58,606	102.2500	60,328	59,000	58,617	0	11	0	0	8.500	8.630	FA	1,881	0	10/16/2023	08/15/2030
76774L-AB-3	RITCHIE BROS HOLDINGS INC			1,2	3.B FE	21,000	102.9572	21,621	21,000	21,000	0	0	0	0	6.750	6.750	MS	417	709	03/01/2023	03/15/2028
76774L-AC-1	RITCHIE BROS HOLDINGS INC			1,2	4.A FE	35,000	106.6110	37,314	35,000	35,000	0	0	0	0	7.750	7.750	MS	799	1,356	03/01/2023	03/15/2031
771367-CE-7	ROCHESTER GAS AND ELECTRIC CORP			1,2	1.F FE	600,000	79.8361	479,017	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	91.5000	41,175	45,000	39,275	0	689	0	0	4.800	7.336	MN	276	2,160	11/18/2022	05/15/2030
776743-AG-1	ROPER TECHNOLOGIES INC			1,2	2.A FE	1,496,745	91.6253	1,374,380	1,500,000	1,498,073	0	305	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	84.8888	339,555	400,000	397,678	0	330	0	0	2.000	2.096	JD	4,022	4,000	07/14/2021	06/30/2030
776743-AL-0	ROPER TECHNOLOGIES INC			1,2	2.A FE	584,406	82.3651	494,191	600,000	588,089	0	1,538	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.A FE	165,429	108.8169	174,107	160,000	164,735	507	(697)	0	0	11.625	10.610	FA	7,027	14,730	05/04/2023	08/15/2027
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD			1,2	3.A FE	137,660	106.2697	143,464	135,000	137,414	397	(246)	0	0	8.250	7.812	JJ	5,136	8,632	01/31/2023	01/15/2029
780153-BT-8	ROYAL CARIBBEAN CRUISES LTD			1,2	3.C FE	40,000	104.4380	41,775	40,000	40,000	0	0	0	0	7.250	7.252	JJ	1,337	1,224	02/08/2023	01/15/2030
78016E-ZD-2	ROYAL BANK OF CANADA			1	1.E FE	993,675	96.6413	966,413	1,000,000	995,622	0	1,204	0	0	3.625	3.766	MN	5,740	36,250	05/24/2022	05/04/2027
78016H-ZS-2	ROYAL BANK OF CANADA			1	1.E FE	299,862	101.9230	305,769	300,000	299,878	0	16	0	0	5.200	5.210	FA	6,977	0	07/13/2023	08/01/2028
78355H-KQ-1	RYDER SYSTEM INC			1,2	2.B FE	599,886	99.2063	595,238	600,000	599,984	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	271,553	96.0314	273,689	285,000	272,278	12,750	1,803	0	0	3.875	4.832	FA	4,172	9,978	10/26/2023	02/15/2027
78454L-AL-4	SM ENERGY CO			1,2	3.C FE	97,000	98.8214	98,821	100,000	98,286	1,162	1,126	0	0	5.625	6.918	JD	469	5,625	11/08/2022	06/01/2025
78466C-AC-0	SS&C TECHNOLOGIES INC			1,2	4.B FE	217,423	98.5733	214,890	218,000	214,087	9,269	57	0	0	5.500	5.605	MS	3,031	11,165	10/26/2023	09/30/2027
78471R-AB-2	SRS DISTRIBUTION INC			1,2	4.C FE	107,462	94.8696	115,741	122,000	109,675	0	2,027	0	0	4.625	7.298	JJ	2,821	5,018	10/26/2023	07/01/2028
78471R-AD-8	SRS DISTRIBUTION INC			1,2	5.B FE	51,046	93.2406	57,809	62,000	52,241	1,497	1,164	0	0	6.000	9.544	JD	310	3,720	03/28/2023	12/01/2029
78486Q-AD-3	SVB FINANCIAL GROUP			1	6. *	946,313	65.8235	987,352	1,500,000	946,313	0	(334)	556,243	0	3.500	0.000	JJ	0	26,250	02/03/2015	01/29/2025
78486Q-AF-8	SVB FINANCIAL GROUP			1,2	6. *	798,000	65.7834	920,967	1,400,000	798,000	0	64	599,799	0	1.800	0.000	FA	0	12,600	01/27/2021	02/02/2031
78486Q-AH-4	SVB FINANCIAL GROUP			1,2	6. *	600,000	65.7582	657,582	1,000,000	600,000	0	(41)	400,864	0	2.100	0.000	MN	0	0	05/11/2021	05/15/2028
78486Q-AR-2	SVB FINANCIAL GROUP			2	6. *	303,750	65.9673	329,836	500,000	303,750	0	(51)	197,176	0	4.345	0.000	AO	0	0	05/26/2022	04/29/2028
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	96,538	100.4315	100,432	100,000	96,700	0	162	0	0	5.000	6.150	MS	1,472	0	10/27/2023	03/15/2027
79466L-AG-9	SALESFORCE INC			1,2	1.F FE	233,223	97.4792	243,698	250,000	244,548	0	9,785	0	0	0.625	4.782	JJ	720	1,563	11/01/2022	07/15/2024
79466L-AH-7	SALESFORCE INC			1,2	1.F FE	397,936	88.9288	355,715	400,000	398,638	0	287	0	0	1.500	1.578	JJ	2,767	6,000	06/29/2021	07/15/2028
79466L-AJ-3	SALESFORCE INC			1,2	1.F FE	398,844	85.4095	341,638	400,000	399,109	0	109	0	0	1.950	1.982	JJ	3,597	7,800	06/29/2021	07/15/2031
80281L-AP-0	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	1,400,000	85.4115	1,195,761	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	90.9069	363,628	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	95.1592	951,592	1,000,000	999,447	0	163	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	95.1411	2,854,233	3,000,000	3,004,153	0	(1,330)	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.C FE	286,134	88.8510	310,979	350,000	285,699	6,031	4,460	8,292	0	4.500	4.892	AO	3,325	15,750	10/15/2019	10/15/2029
81104P-AA-7	E W SCRIPPS CO			1,2	4.A FE	58,388	88.8430	57,748	65,000	57,748	(1,498)	1,234	0	0	5.875	8.585	JJ	1,761	3,819	11/30/2022	07/15/2027
81180W-BH-3	SEAGATE HDD CAYMAN		C	1,2	3.B FE	40,000	107.8527	43,141	40,000	40,000	0	0	0	0	8.250	8.249	JD	147	1,788	05/24/2023	12/15/2029
81180W-BJ-9	SEAGATE HDD CAYMAN		C	1,2	3.B FE	10,000	108.5304	10,853	10,000	10,000	0	0	0	0	8.500	8.495	JJ	498	0	05/24/2023	07/15/2031
81725W-AK-9	SENSATA TECHNOLOGIES BV		C	1,2	3.B FE	172,500	92.9315	185,863	200,000	176,526	399	3,627	0	0	4.000	6.672	AO	1,689	8,000	11/17/2022	04/15/2029
817565-CE-2	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	19,292	98.0000	19,600	20,000	19,283	7,872	87	0	0	5.125	5.794	JD	85	1,025	03/28/2023	06/01/2029
817565-CF-9	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	126,312	87.2096	132,559	152,000	128,562	0	2,250	0	0	3.375	6.250	FA	1,938	3,696	10/26/2023	08/15/2030
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	80,431	89.5500	82,386	92,000	78,143	13,228	320	0	0	4.000	6.034	MN	470	2,480	11/02/2023	05/15/2031
81762P-AE-2	SERVICENOW INC			1,2	1.G FE	1,563,895	82.2094	1,377,007	1,675,000	1,592,972	0	11,278	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	98.9347	989,347	1,000,000	999,903	0	228	0	0	3.125	3.149	JD	2,604	31,250	05/02/2017	06/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2.A FE	3,001,480	96.2011	2,886,033	3,000,000	3,000,431	0	(178)	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	97.6805	1,953,609	2,000,000	1,985,959	0	7,997	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	47,672	70.5000	43,710	62,000	43,710	(4,295)	1,319	0	0	4.125	8.106	JD	213	2,558	03/28/2023	12/01/2030
82967N-BC-1	SIRIUS XM RADIO INC			1,2	3.C FE	84,467	96.6830	88,948	92,000	85,239	0	772	0	0	5.500	7.133	JJ	2,530	2,255	10/26/2023	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	446,939	89.1077	409,896	460,000	405,011	26,381	726	0	0	4.125	4.564	JJ	9,488	17,222	10/26/2023	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.C FE	98,721	92.4843	94,334	102,000	93,000	4,405	285	0	0	4.000	4.689	JJ	1,881	3,540	10/26/2023	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC			1,2	3.C FE	57,902	85.5486	51,329	60,000	50,840	4,002	158	0	0	3.875	4.335	MS	775	2,228	03/28/2023	09/01/2031
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP			1,2	4.C FE	18,375	97.7555	19,551	20,000	18,719	891	319	0	0	5.500	7.745	AO	232	1,100	03/28/2023	04/15/2027
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP			1,2	4.C FE	34,013	100.3080	35,108	35,000	34,076	0	63	0	0	7.250	7.725	MN	324	1,160	12/21/2023	05/15/2031
83088M-AL-6	SKYWORKS SOLUTIONS INC			1,2	2.C FE	398,456	85.5608	342,243	400,000	398,814	0	141	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	91.0192	364,077	400,000	399,822	0	50	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	82.5112	330,045	400,000	398,468	0	158	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	93,044	91.0011	101,921	112,000	95,093	1,759	1,943	0	0	4.625	7.887	MN	662	4,949	10/26/2023	11/15/2029
842587-DS-3	SOUTHERN CO			1,2	2.B FE	458,821	104.0515	478,637	460,000	458,878	0	57	0	0	5.500	5.554	MS	7,941	0	09/21/2023	03/15/2029
842587-DT-1	SOUTHERN CO			1,2	2.B FE	498,505	105.1523	525,762	500,000	498,543	0	38	0	0	5.700	5.738	MS	8,946	0	09/05/2023	03/15/2034
844741-BE-7	SOUTHWEST AIRLINES CO			1,2	2.A FE	924,285	94.3011	883,601	937,000	903,166	0	(6,249)	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	103.4582	98,285	95,000	96,729	605	(424)	0	0	8.375	7.512	MS	2,343	7,956	12/08/2022	09/15/2028
845467-AR-0	SOUTHWESTERN ENERGY CO			1,2	3.A FE	8,393	97.5893	8,783	9,000	8,446	0	53	0	0	5.375	6.830	FA	202	242	05/31/2023	02/01/2029
845467-AS-8	SOUTHWESTERN ENERGY CO			1,2	3.A FE	100,122	97.6452	104,480	107,000	100,875	3,357	681	0	0	5.375	6.510	MS	1,693	5,079	10/26/2023	03/15/2030
84762L-AV-7	SPECTRUM BRANDS INC			1,2	4.B FE	4,469	95.4126	4,771	5,000	4,527	0	59	0	0	5.000	7.028	AO	63	250	02/08/2023	10/01/2029
84762L-AX-3	SPECTRUM BRANDS INC			1,2	4.B FE	200,500	91.0000	182,000	200,000	182,000	26,485	(37)	0	0	3.875	3.844	MS	2,282	7,750	02/19/2021	03/15/2031
85172F-AM-1	ONEMAIN FINANCE CORP			1	3.B FE	221,862	101.2280	225,738	223,000	222,488	7,702	289	0	0	6.875	7.077	MS	4,514	14,300	10/26/2023	03/15/2025
85205T-AN-0	SPIRIT AEROSYSTEMS INC			1,2	3.C FE	56,085	109.4274	60,185	55,000	55,972	46	(112)	0	0	9.375	8.968	MN	444	5,257	03/28/2023	11/30/2029
85207U-AH-8	SPRINT LLC			1	2.B FE	42,989	100.4337	42,182	42,000	42,325	0	(664)	0	0	7.125	5.375	JD	133	3,035	02/08/2023	06/15/2024
85207U-AJ-4	SPRINT LLC			1,2	2.B FE	103,354	101.7486	101,749	100,000	101,589	39	(1,683)	0	0	7.625	5.744	FA	2,881	7,529	03/28/2023	02/15/2025
852234-AP-8	BLOCK INC			1,2	3.A FE	114,957	88.7951	126,089	142,000	117,504	2,099	2,313	0	0	3.500	6.463	JD	414	4,795	10/26/2023	06/01/2031
853496-AD-9	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	140,273	96.2695	151,143	157,000	143,112	10	2,594	0	0	4.750	7.319	JJ	3,439	6,579	10/26/2023	01/15/2028
853496-AG-2	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	99,972	91.8388	112,043	122,000	102,132	579	2,012	0	0	4.375	7.579	JJ	2,461	4,528	10/26/2023	07/15/2030
854502-AL-5	STANLEY BLACK & DECKER INC			1,2	2.A FE	996,670	85.0443	850,443	1,000,000	997,873	0	315	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	172,256	93.0427	183,294	197,000	178,916	3,873	6,003	0	0	7.500	12.220	AO	3,119	14,213	10/26/2023	04/15/2026
855030-AP-7	STAPLES INC			1,2	5.B FE	69,921	72.8633	70,677	97,000	69,282	(3,028)	3,903	0	0	10.750	20.932	AO	2,201	9,621	10/26/2023	04/15/2027
855244-AZ-2	STARBUCKS CORP			1,2	2.A FE	617,022	88.4424	530,654	600,000	611,506	0	(1,593)	0	0	2.550	2.237	MN	1,955	15,300	06/04/2020	11/15/2030
857477-BD-4	STATE STREET CORP			2,5	1.E FE	1,000,000	97.1591	971,591	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	89.2546	178,509	200,000	199,484	0	78	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	101.5444	152,317	150,000	150,000	0	0	0	0	5.751	5.756	MN	1,366	8,627	11/01/2022	11/04/2026
857691-AG-4	STATION CASINOS LLC			1,2	4.C FE	114,473	94.2829	124,453	132,000	117,456	96	2,680	0	0	4.500	7.668	FA	2,244	5,378	10/26/2023	02/15/2028
858119-BF-6	STEEL DYNAMICS INC			1,2	2.B FE	298,875	100.6153	301,846	300,000	299,582	0	128	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.B FE	199,238	95.8304	191,661	200,000	199,770	0	153	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	82,565	90.7370	86,200	95,000	84,460	83	1,698	0	0	3.875	6.492	JJ	1,697	3,584	03/28/2023	01/15/2029
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO		C	1,2	2.B FE	998,970	86.0321	860,321	1,000,000	999,222	0	96	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.C	247,926	97.4850	241,690	247,926	247,926	0	0	0	0	8.000	7.999	N/A	882	19,834	12/10/2015	12/15/2025
86208#-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI,				1.C FE	1,117,836	89.7650	1,003,425	1,117,836	1,117,836	0	0	0	0	8.000	7.999	N/A	3,975	89,427	12/23/2021	12/15/2031
86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	1,000,000	95.2425	952,425	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	88.3983	883,983	1,000,000	999,569	0	65	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	84.2163	505,298	600,000	602,074	0	(294)	0	0	2.130	2.073	JJ	6,142	13,759	06/30/2020	07/08/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86563V-BC-2	SUMITOMO MITSUI TRUST BANK LTD		C		1.F FE	299,901	99.2981	297,894	300,000	299,942	0	32	0	0	4.800	4.812	MS	4,240	14,400	09/06/2022	09/15/2025
86614R-AN-7	SUMMIT MATERIALS LLC			1,2	3.C FE	45,313	96.7500	48,375	50,000	45,505	0	193	0	0	5.250	7.421	JJ	1,210	0	09/27/2023	01/15/2029
86614R-AP-2	SUMMIT MATERIALS LLC			1,2	3.C FE	22,000	105.3704	23,181	22,000	22,000	0	0	0	0	7.250	7.248	JJ	75	0	11/30/2023	01/15/2031
86614W-AD-8	SUMMIT MIDSTREAM HOLDINGS LLC			1,2	5.B FE	2,200	97.5000	19,500	20,000	5,484	0	3,284	0	0	5.750	150.511	AO	243	1,150	06/21/2017	04/15/2025
86765L-AZ-0	SUNOCO LP			1,2	3.B FE	120,994	92.5812	122,207	132,000	118,452	2,929	1,056	0	0	4.500	5.899	AO	1,007	5,603	10/26/2023	04/30/2030
86828L-AC-6	SUPERIOR PLUS LP			1,2	3.C FE	38,477	92.7270	41,727	45,000	39,428	95	858	0	0	4.500	7.412	MS	596	2,025	11/18/2022	03/15/2029
87157D-AG-4	SYNAPTICS INC			1,2	3.C FE	80,288	89.6986	85,214	95,000	82,311	698	1,861	0	0	4.000	6.987	JD	169	3,800	12/08/2022	06/15/2029
87264A-AV-7	T-MOBILE USA INC			1,2	2.B FE	731,010	99.6371	747,278	750,000	735,139	0	3,191	0	0	4.750	5.296	FA	14,844	35,625	09/13/2022	02/01/2028
87264A-BD-6	T-MOBILE USA INC			1,2	2.B FE	619,733	96.9927	601,355	620,000	619,863	0	38	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.B FE	90,225	94.7580	85,282	90,000	90,105	0	(48)	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.B FE	270,450	92.9103	250,858	270,000	270,329	0	(56)	0	0	3.375	3.350	AO	1,924	9,113	05/10/2021	04/15/2029
87264A-CA-1	T-MOBILE USA INC			1,2	2.B FE	616,242	90.2289	541,374	600,000	609,557	0	(2,319)	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	99.1974	495,987	500,000	499,820	0	46	0	0	4.375	4.386	JJ	9,661	21,875	07/19/2022	07/22/2027
87305Q-CF-6	TTX CO			1	1.F FE	526,250	99.9382	499,691	500,000	500,121	0	(3,148)	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	96.9399	969,399	1,000,000	989,856	0	2,832	0	0	3.700	4.033	AO	7,914	37,000	06/02/2022	04/14/2027
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE	132,736	94.5009	138,916	147,000	135,144	2,336	2,223	0	0	5.500	7.869	JJ	3,728	7,343	10/26/2023	01/15/2028
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE	95,165	97.7880	97,788	100,000	96,307	1,927	1,019	0	0	6.000	7.329	MS	2,000	6,000	11/18/2022	03/01/2027
875127-BH-4	TAMPA ELECTRIC CO			1,2	1.G FE	1,396,063	84.3307	1,180,630	1,400,000	1,397,067	0	368	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	87,376	98.7602	90,859	92,000	88,244	0	800	0	0	5.000	6.158	JJ	2,121	4,600	11/30/2022	01/15/2028
87612E-BH-8	TARGET CORP			1,2	1.F FE	999,900	96.2106	962,106	1,000,000	999,973	0	5	0	0	3.375	3.376	AO	7,125	33,750	03/18/2019	04/15/2029
87901J-AH-8	TEGNA INC			1,2	3.A FE	53,250	91.6210	54,973	60,000	53,306	0	56	0	0	5.000	7.434	MS	883	0	12/07/2023	09/15/2029
879360-AD-7	TELEDYNE TECHNOLOGIES INC			1,2	2.B FE	1,396,836	90.5455	1,267,637	1,400,000	1,398,030	0	436	0	0	2.250	2.285	AO	7,875	31,500	03/08/2021	04/01/2028
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1,2	3.B FE	157,572	90.3191	168,897	187,000	161,595	802	3,613	0	0	4.000	7.129	AO	1,579	7,180	10/26/2023	04/15/2029
88033G-CZ-1	TENET HEALTHCARE CORP			2	3.C FE	286,671	98.8732	295,631	299,000	289,814	89	3,715	0	0	4.875	6.537	JJ	7,288	11,066	10/26/2023	01/01/2026
88033G-DB-3	TENET HEALTHCARE CORP			2	3.C FE	384,160	97.7551	403,729	413,000	388,694	548	4,341	0	0	5.125	6.895	MN	3,528	16,041	10/26/2023	11/01/2027
88033G-DM-9	TENET HEALTHCARE CORP			1,2	3.C FE	16,220	93.0998	17,689	19,000	16,302	0	82	0	0	4.250	7.486	JD	67	404	10/26/2023	06/01/2029
88033G-DS-6	TENET HEALTHCARE CORP			2	4.A FE	104,177	100.4901	108,529	108,000	104,982	1,019	804	0	0	6.250	7.277	FA	2,813	7,594	10/26/2023	02/01/2027
88033G-DT-4	TENET HEALTHCARE CORP			1,2	3.C FE	86,434	102.2050	88,918	87,000	86,446	0	12	0	0	6.750	6.859	MN	750	2,920	10/26/2023	05/15/2031
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1,2	2.B FE	820,329	88.0764	792,687	900,000	823,370	0	2,836	0	0	2.900	4.445	MS	8,700	11,600	09/21/2023	03/01/2030
880779-BA-0	TEREX CORP			1,2	4.A FE	76,244	94.2500	80,113	85,000	77,492	0	1,127	0	0	5.000	7.002	MN	543	4,250	11/18/2022	05/15/2029
882384-AD-2	TEXAS EASTERN TRANSMISSION LP			1,2	1.G FE	1,610,271	94.2881	1,517,096	1,609,000	1,609,679	0	(150)	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	99.6307	498,154	500,000	499,899	0	110	0	0	4.700	4.724	MN	2,807	23,500	11/15/2022	11/18/2024
882508-BV-5	TEXAS INSTRUMENTS INC			1,2	1.E FE	748,695	101.6005	762,004	750,000	748,909	0	211	0	0	4.600	4.639	FA	13,033	25,588	11/15/2022	02/15/2028
883203-BV-2	TEXTRON INC			1,2	2.B FE	1,735,920	98.2544	1,670,325	1,700,000	1,704,086	0	(4,236)	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	84.2559	147,448	175,000	173,389	0	188	0	0	2.000	2.129	AO	739	3,500	08/09/2021	10/15/2031
883556-CW-0	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	300,000	102.4457	307,337	300,000	300,000	0	0	0	0	4.977	4.977	FA	5,848	0	08/07/2023	08/10/2030
883556-CX-8	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	300,000	104.2286	312,686	300,000	300,000	0	0	0	0	5.086	5.086	FA	5,976	0	08/07/2023	08/10/2033
884903-BV-6	THOMSON REUTERS CORP			1,2	2.A FE	2,005,650	96.1188	1,922,377	2,000,000	2,001,469	0	(665)	0	0	3.350	3.314	MN	8,561	67,000	11/08/2016	05/15/2026
89115A-2C-5	TORONTO-DOMINION BANK			1	1.E FE	750,460	98.2202	736,651	750,000	750,326	0	(87)	0	0	4.108	4.094	JD	1,968	30,810	06/02/2022	06/08/2027
89115A-2H-4	TORONTO-DOMINION BANK			1	1.E FE	300,000	99.9893	299,968	300,000	300,000	0	0	0	0	4.693	4.693	MS	4,145	14,079	09/08/2022	09/15/2027
89115A-2J-0	TORONTO-DOMINION BANK			1	1.E FE	500,000	99.1750	495,875	500,000	500,000	0	0	0	0	4.285	4.285	MS	6,428	21,306	09/08/2022	09/13/2024
89115A-2M-3	TORONTO-DOMINION BANK			1	1.E FE	750,000	101.5083	761,312	750,000	750,000	0	0	0	0	5.156	5.156	JJ	18,368	19,335	01/03/2023	01/10/2028
892331-AN-9	TOYOTA MOTOR CORP		C	1,2	1.E FE	1,400,000	87.3910	1,223,474	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	81.8976	1,310,362	1,600,000	1,592,530	0	1,016	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	96.3788	1,445,681	1,500,000	1,472,566	0	8,390	0	0	3.200	3.846	JJ	22,667	48,000	10/16/2018	01/11/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89236T-KX-2	TOYOTA MOTOR CREDIT CORP				1.E FE	149,819	101.1969	151,795	150,000	149,840	0	22	0	0	5.000	5.044	FA	2,854	0	08/09/2023	08/14/2026
89236T-KZ-7	TOYOTA MOTOR CREDIT CORP				1.E FE	299,949	101.6198	304,860	300,000	299,957	0	8	0	0	5.600	5.609	MS	5,133	0	09/06/2023	09/11/2025
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	295,874	99.8272	297,485	298,000	296,396	1,514	508	0	0	6.250	6.513	MS	5,484	13,938	12/19/2023	03/15/2026
893830-BX-6	TRANSOCEAN INC		C	1,2	4.B FE	68,751	104.4760	70,469	67,450	68,625	0	(126)	0	0	8.750	8.092	FA	2,230	3,197	03/28/2023	02/15/2030
89386M-AA-6	TRANSOCEAN TITAN FINANCING LTD		C	1,2	4.B FE	14,000	103.7487	14,525	14,000	14,000	0	0	0	0	8.375	8.373	FA	489	632	01/09/2023	02/01/2028
89566E-AG-3	TRI-STATE GENERATION AND TRANSMISSION AS			1,2	1.G FE	2,043,100	98.0649	1,961,298	2,000,000	2,003,891	0	(6,445)	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	89,624	89.8468	94,339	105,000	91,185	0	1,441	0	0	4.125	7.157	AO	914	3,506	09/27/2023	04/15/2029
896288-AC-1	TRINET GROUP INC			1,2	3.B FE	43,000	102.4092	44,036	43,000	43,000	0	0	0	0	7.125	7.125	FA	1,149	0	08/02/2023	08/15/2031
896522-AJ-8	TRINITY INDUSTRIES INC			1,2	3.B FE	50,000	103.3081	51,654	50,000	50,000	0	0	0	0	7.750	7.748	JJ	1,948	0	06/28/2023	07/15/2028
89668Q-AE-8	TRINSEO MATERIALS OPERATING SCA		C	1,2	5.B FE	12,176	86.5749	12,986	15,000	12,986	(200)	921	0	0	5.375	13.774	MN	130	1,030	11/22/2022	09/01/2025
89668Q-AF-5	TRINSEO MATERIALS OPERATING SCA		C	1,2	5.B FE	40,784	40.7489	26,487	65,000	26,487	(17,180)	2,611	0	0	5.125	14.208	FA	1,258	3,331	11/22/2022	04/01/2029
896818-AU-5	TRIUMPH GROUP INC			1,2	5.A FE	27,000	106.3345	28,710	27,000	27,000	0	0	0	0	9.000	9.000	MS	716	1,222	02/28/2023	03/15/2028
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV		C	1,2	4.B FE	189,308	98.1109	196,222	200,000	192,118	6,155	2,666	0	0	5.500	7.176	JD	4,156	11,000	12/08/2022	08/15/2026
89788M-AG-7	TRUIST FINANCIAL CORP			1,2,5	1.G FE	500,000	96.3561	481,781	500,000	500,000	0	0	0	0	4.123	4.112	JD	1,432	20,615	06/01/2022	06/06/2028
89788M-AH-5	TRUIST FINANCIAL CORP			1,2,5	1.G FE	300,151	97.9238	293,772	300,000	300,082	0	(49)	0	0	4.260	4.243	JJ	5,432	12,780	07/26/2022	07/28/2026
902104-AC-2	COHERENT CORP			1,2	4.A FE	161,326	94.9755	175,705	185,000	164,309	2,246	2,695	0	0	5.000	7.352	JD	411	9,250	12/21/2022	12/15/2029
902494-BJ-1	TYSON FOODS INC			1,2	2.B FE	999,740	98.0537	980,537	1,000,000	999,934	0	29	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	79.7619	797,619	1,000,000	1,002,961	0	(384)	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	98.4787	492,393	500,000	500,000	0	0	0	0	4.488	4.486	MN	3,054	22,440	05/03/2022	05/12/2026
902613-AS-7	UBS GROUP AG		C	2	1.G FE	748,629	98.5771	739,328	750,000	748,982	0	254	0	0	4.703	4.743	FA	14,305	35,273	08/02/2022	08/05/2027
90265E-AT-7	UDR INC			1,2	2.A FE	596,484	78.3652	470,191	600,000	597,289	0	285	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.B FE	96,147	94.9744	101,623	107,000	97,621	1,197	1,332	0	0	4.750	6.805	FA	1,920	4,489	10/26/2023	02/15/2029
90290M-AG-6	US FOODS INC			1,2	4.B FE	20,000	102.9361	20,587	20,000	20,000	0	0	0	0	6.875	6.876	MS	367	0	09/11/2023	09/15/2028
90351D-AB-3	UBS GROUP AG		C		1.G FE	2,090,820	97.7989	1,955,977	2,000,000	2,022,526	0	(12,430)	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.A FE	72,674	103.5630	74,565	72,000	72,555	571	(112)	0	0	7.500	7.259	MS	1,590	5,213	03/28/2023	09/15/2027
90353T-AK-6	UBER TECHNOLOGIES INC			1,2	4.A FE	75,507	95.3966	82,995	87,000	76,916	40	1,271	0	0	4.500	7.031	FA	1,479	3,353	10/26/2023	08/15/2029
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1.E FE	1,485,330	96.9836	1,454,755	1,500,000	1,492,931	0	1,521	0	0	3.500	3.621	MS	14,438	52,500	09/04/2018	03/22/2028
904764-BT-3	UNILEVER CAPITAL CORP			1,2	1.E FE	148,731	103.7254	155,588	150,000	148,750	0	19	0	0	5.000	5.108	JD	479	1,875	09/05/2023	12/08/2033
907818-FB-9	UNION PACIFIC CORP			1,2	1.G FE	1,497,820	97.6177	1,464,266	1,500,000	1,498,822	0	203	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	90,677	97.4405	94,517	97,000	92,146	268	1,361	0	0	4.375	6.774	AO	896	3,259	10/26/2023	04/15/2026
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.F FE	419,559	98.8481	415,162	420,000	419,883	0	90	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	100.9597	201,919	200,000	199,493	0	69	0	0	4.450	4.497	AO	2,225	8,900	03/19/2020	04/01/2030
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.A FE	114,619	97.6240	114,220	117,000	113,576	2,658	285	0	0	4.875	5.337	JJ	2,630	5,046	10/26/2023	01/15/2028
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	214,322	92.1096	198,036	215,000	196,833	13,141	(65)	0	0	4.000	4.081	JJ	3,966	8,000	10/26/2023	07/15/2030
91159H-HK-9	US BANCORP			2	1.G FE	1,023,290	98.7362	987,362	1,000,000	1,001,889	0	(3,018)	0	0	3.600	3.285	MS	11,000	36,000	12/28/2015	09/11/2024
91159H-HM-5	US BANCORP			2	1.G FE	999,230	95.8276	958,276	1,000,000	999,811	0	77	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.G FE	500,000	98.5252	492,626	500,000	500,000	0	0	0	0	4.548	4.550	JJ	10,044	22,740	07/19/2022	07/22/2028
911684-AD-0	UNITED STATES CELLULAR CORP			1	3.B FE	96,254	101.9020	112,092	110,000	97,125	173	807	0	0	6.700	8.463	JD	328	7,370	12/08/2022	12/15/2033
912909-AU-2	UNITED STATES STEEL CORP			1,2	3.C FE	4,750	102.3059	5,115	5,000	4,787	0	33	0	0	6.875	7.894	MS	115	344	11/18/2022	03/01/2029
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1.F FE	1,001,046	92.8150	928,150	1,000,000	1,000,636	0	(103)	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	84.9757	849,757	1,000,000	995,284	0	222	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	86.4298	345,719	400,000	397,770	0	324	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	86.6518	129,978	150,000	149,990	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	97.9271	440,672	450,000	449,686	0	86	0	0	3.700	3.722	MN	2,128	16,650	05/18/2022	05/15/2027
91324P-EM-0	UNITEDHEALTH GROUP INC			1	1.F FE	450,392	99.8799	449,460	450,000	450,157	0	(197)	0	0	5.000	4.954	AO	4,750	21,688	10/26/2022	10/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-EN-8	UNITEDHEALTH GROUP INC			1	1.F FE	149,987	101.0905	151,636	150,000	149,990	0	3	0	0	5.150	5.154	AO	1,631	7,446	10/25/2022	10/15/2025
91324P-EP-3	UNITEDHEALTH GROUP INC			1,2	1.F FE	149,937	103.4070	155,111	150,000	149,940	0	8	0	0	5.250	5.261	FA	2,975	6,278	10/25/2022	02/15/2028
91324P-ER-9	UNITEDHEALTH GROUP INC			1,2	1.F FE	400,268	105.7901	423,161	400,000	400,279	0	11	0	0	5.350	5.341	FA	8,084	0	09/22/2023	02/15/2033
91324P-EV-0	UNITEDHEALTH GROUP INC			1,2	1.F FE	283,254	99.3648	298,094	300,000	283,758	0	504	0	0	4.500	5.244	AO	2,850	7,388	08/22/2023	04/15/2033
914906-AU-6	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	45,261	99.7273	46,872	47,000	45,477	1,323	207	0	0	6.625	7.712	JD	259	2,783	10/26/2023	06/01/2027
914906-AV-4	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	16,154	89.2253	16,953	19,000	16,509	2,714	337	0	0	4.500	7.527	MN	143	855	03/28/2023	05/01/2029
914906-AX-0	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	87,846	99.7132	92,733	93,000	88,105	0	259	0	0	7.375	8.441	JD	3,448	1,770	10/26/2023	06/30/2030
914906-AY-8	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	26,038	103.1620	26,822	26,000	26,037	0	0	0	0	8.000	7.961	FA	832	0	12/11/2023	08/15/2028
91879Q-AL-3	VAIL RESORTS INC			2	3.C FE	153,505	99.5000	152,235	153,000	152,235	(562)	(193)	0	0	6.250	6.103	MN	1,222	9,063	12/04/2023	05/15/2025
91889F-AC-5	VALARIS LTD		C	1,2	4.A FE	31,963	102.4540	32,785	32,000	31,967	0	4	0	0	8.375	8.396	AO	454	1,422	04/04/2023	04/30/2030
91911K-AN-2	BAUSCH HEALTH COMPANIES INC			1,2	5.A FE	41,275	91.4770	42,994	47,000	42,961	1,212	1,810	0	0	5.500	10.502	MN	431	2,585	02/08/2023	11/01/2025
91911K-AP-7	BAUSCH HEALTH COMPANIES INC			1,2	6. FE	43,902	93.4390	53,260	57,000	47,640	0	3,571	0	0	9.000	19.518	JD	228	5,130	03/28/2023	12/15/2025
92277G-AU-1	VENTAS REALTY LP			1,2	2.A FE	995,060	88.2736	882,736	1,000,000	996,933	0	456	0	0	3.000	3.056	JJ	13,833	30,000	08/12/2019	01/15/2030
92332Y-AA-9	VENTURE GLOBAL LNG INC			1,2	3.B FE	121,830	100.9897	123,207	122,000	121,832	0	2	0	0	8.125	8.161	JD	826	5,094	10/26/2023	06/01/2028
92332Y-AC-5	VENTURE GLOBAL LNG INC			1,2	3.B FE	35,000	105.8167	37,036	35,000	35,000	0	0	0	0	9.500	9.479	FA	619	0	10/19/2023	02/01/2029
92332Y-AD-3	VENTURE GLOBAL LNG INC			1,2	3.B FE	34,725	104.1639	36,457	35,000	34,737	0	12	0	0	9.875	10.000	FA	643	0	10/19/2023	02/01/2032
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	463,800	96.6889	483,445	500,000	465,484	0	1,684	0	0	4.016	5.394	JD	1,562	10,040	08/30/2023	12/03/2029
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	400,002	91.4011	365,604	400,000	399,984	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	82.3754	823,754	1,000,000	975,603	0	3,292	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	90.4604	904,604	1,000,000	1,001,522	0	(353)	0	0	2.100	2.061	MS	5,775	21,000	03/12/2021	03/22/2028
92343V-GT-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	290,042	102.0127	306,038	300,000	290,253	0	211	0	0	5.050	5.493	MN	2,188	7,575	09/28/2023	05/09/2033
92556V-AC-0	VIATRIS INC			1,2	2.C FE	610,548	90.6930	544,158	600,000	606,050	0	(1,751)	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	84.6517	846,517	1,000,000	1,000,580	0	(88)	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	96.2359	197,284	205,000	195,618	0	2,881	0	0	4.250	5.985	JD	726	8,713	12/08/2022	12/01/2026
92564R-AB-1	VICI PROPERTIES LP			1,2	2.C FE	182,700	94.2250	197,872	210,000	186,312	0	3,157	0	0	4.625	6.986	JD	809	9,713	11/07/2022	12/01/2029
92660F-AK-0	VIDEOTRON LTD			1,2	3.B FE	114,643	98.5000	120,170	122,000	116,195	162	1,418	0	0	5.125	6.764	AO	1,320	5,868	10/26/2023	04/15/2027
92735L-AA-0	CHESAPEAKE ENERGY CORP			1,2	3.B FE	199,599	100.9303	203,879	202,000	199,917	2,329	296	0	0	6.750	6.986	AO	2,879	13,129	10/26/2023	04/15/2029
927804-FU-3	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	2,999,730	96.9212	2,907,637	3,000,000	2,999,948	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	95.1965	2,617,903	2,750,000	2,741,781	0	2,073	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	97.6250	112,269	115,000	85,500	0	4,042	0	0	4.500	11.130	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	93.3509	163,364	175,000	163,364	12,499	(121)	0	0	4.375	4.279	MN	1,276	7,656	06/29/2021	05/01/2029
928563-AC-9	VMWARE LLC			1,2	2.C FE	647,816	97.0070	630,546	650,000	649,118	0	221	0	0	3.900	3.940	FA	9,154	25,350	08/16/2017	08/21/2027
92857W-AB-6	VODAFONE GROUP PLC		C	1	2.B FE	232,943	108.5591	244,258	225,000	232,727	0	(215)	0	0	6.250	5.752	MN	1,211	7,031	08/17/2023	11/30/2032
92857W-BJ-8	VODAFONE GROUP PLC		C	1	2.B FE	365,404	98.6486	369,932	375,000	367,316	0	1,912	0	0	4.125	5.656	MN	1,332	7,734	08/17/2023	05/30/2025
928881-AD-3	VONTIER CORP			1,2	2.C FE	999,324	87.5960	1,051,152	1,200,000	1,017,851	0	18,759	198,305	0	2.400	6.553	AO	7,200	28,800	03/04/2021	04/01/2028
92933B-AT-1	WMG ACQUISITION CORP			1,2	3.B FE	78,440	90.9971	81,897	90,000	79,960	1,177	1,383	0	0	3.750	6.020	JD	281	3,375	11/22/2022	12/01/2029
92939U-AE-6	WEC ENERGY GROUP INC			1,2	2.A FE	996,562	81.5325	815,325	1,000,000	997,550	0	335	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	95.4313	715,735	750,000	749,920	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	86.1605	516,963	600,000	602,441	0	(228)	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	47,835	87.9957	50,158	57,000	48,929	1,777	1,045	0	0	5.625	8.879	FA	1,211	3,066	03/28/2023	08/15/2029
92943G-AD-3	W R GRACE HOLDINGS LLC			1,2	4.A FE	77,539	96.2101	83,703	87,000	79,393	122	1,666	0	0	4.875	7.811	JD	189	3,998	10/26/2023	06/15/2027
929566-AL-1	WABASH NATIONAL CORP			1,2	4.A FE	55,597	90.2316	58,651	65,000	57,071	400	1,341	0	0	4.500	7.588	AO	618	2,925	11/22/2022	10/15/2028
931142-FB-4	WALMART INC			1,2	1.C FE	399,389	98.9200	395,680	400,000	399,467	0	78	0	0	3.900	3.934	AO	3,293	7,670	04/13/2023	04/15/2028
931142-FD-0	WALMART INC			1,2	1.C FE	399,943	99.0514	396,206	400,000	399,946	0	3	0	0	4.100	4.102	AO	3,462	8,063	04/13/2023	04/15/2033
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.C FE	486,718	98.2218	491,109	500,000	489,112	0	66	16,108	0	3.800	5.841	MN	2,269	19,000	07/14/2017	11/18/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94106B-AA-9	WASTE CONNECTIONS INC			1,2	2.A FE	1,399,874	89.7168	1,256,035	1,400,000	1,399,923	0	12	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	1.G FE	946,050	95.7235	957,235	1,000,000	974,721	0	5,942	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	1.G FE	549,956	89.0017	489,510	550,000	549,972	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	93.1697	41,926	45,000	38,073	0	1,151	0	0	4.875	8.959	MS	646	2,194	11/22/2022	09/15/2028
94974B-GP-9	WELLS FARGO & CO				2.A FE	2,101,140	97.7090	1,954,180	2,000,000	2,020,768	0	(11,446)	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	88.8962	355,585	400,000	409,661	0	(1,524)	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	99.2672	744,504	750,000	747,976	0	(1,153)	0	0	4.808	4.820	JJ	15,626	36,060	07/18/2022	07/25/2028
95000U-3C-5	WELLS FARGO & CO			1,2,5	2.A FE	450,000	98.9322	445,195	450,000	450,000	0	0	0	0	4.540	4.540	FA	7,718	20,430	08/08/2022	08/15/2026
95081Q-AN-4	WESCO DISTRIBUTION INC			1,2	3.B FE	212,207	100.7302	213,548	212,000	212,069	41	(134)	0	0	7.125	7.034	JD	671	14,749	10/26/2023	06/15/2025
959802-BA-6	WESTERN UNION CO			1,2	2.B FE	1,998,260	83.1863	1,663,725	2,000,000	1,998,706	0	160	0	0	2.750	2.760	MS	16,194	55,000	02/23/2021	03/15/2031
960413-AT-9	WESTLAKE CORP			1,2	2.B FE	1,505,496	96.5916	1,448,873	1,500,000	1,501,689	0	(647)	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	96.0097	480,049	500,000	499,494	0	204	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	96.3362	1,348,707	1,400,000	1,403,824	0	(3,430)	0	0	2.894	2.638	FA	16,544	40,516	03/17/2021	02/04/2030
961214-FC-2	WESTPAC BANKING CORP		C		1.D FE	500,000	98.9838	494,919	500,000	500,000	0	0	0	0	4.043	4.044	FA	7,019	20,215	05/18/2022	08/26/2027
96145D-AD-7	WRKCO INC			1,2	2.B FE	352,402	94.3715	323,694	343,000	347,592	0	(1,240)	0	0	3.375	2.965	MS	3,409	12,091	12/10/2019	09/15/2027
963320-AY-2	WHIRLPOOL CORP			1,2	2.B FE	1,116,636	83.2490	932,389	1,120,000	1,117,458	0	311	0	0	2.400	2.434	MN	3,435	26,880	04/29/2021	05/15/2031
969457-BY-5	WILLIAMS COMPANIES INC			1,2	2.B FE	284,926	85.5022	304,388	356,000	286,934	0	2,009	0	0	2.600	5.952	MS	2,725	0	09/26/2023	03/15/2031
969457-CK-4	WILLIAMS COMPANIES INC			1,2	2.B FE	749,145	102.3552	767,664	750,000	749,209	0	64	0	0	5.300	5.326	FA	15,569	0	08/07/2023	08/15/2028
96949V-AL-7	WILLIAMS SCOTSMAN INC			1,2	4.B FE	51,000	104.8757	53,487	51,000	51,000	0	0	0	0	7.375	7.375	AO	1,003	0	09/11/2023	10/01/2031
970648-AJ-0	WILLIS NORTH AMERICA INC			1,2	2.B FE	1,403,848	89.4387	1,252,143	1,400,000	1,402,472	0	(424)	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	98.8976	741,732	750,000	749,785	0	56	0	0	4.650	4.659	JD	1,550	34,875	05/12/2022	06/15/2027
976657-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	119,980	97.2816	116,738	120,000	119,997	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.A FE	180,098	99.4913	186,049	187,000	183,179	1,735	2,818	0	0	5.500	7.365	MS	3,428	9,460	10/26/2023	03/01/2025
983133-AA-7	WYNN RESORTS FINANCE LLC			1,2	4.A FE	90,150	94.3787	94,379	100,000	90,754	0	603	0	0	5.125	7.109	AO	1,281	2,306	10/26/2023	10/01/2029
983793-AK-6	XPO INC			1,2	3.C FE	32,000	103.2082	33,027	32,000	32,000	0	0	0	0	7.125	7.122	FA	114	0	12/07/2023	02/01/2032
98379J-AA-3	RXO INC			1,2	3.A FE	101,730	103.1860	103,186	100,000	101,421	516	(287)	0	0	7.500	7.074	MN	958	7,917	12/08/2022	11/15/2027
98379K-AA-0	XPO INC			1,2	2.C FE	44,938	101.2010	45,540	45,000	44,943	0	6	0	0	6.250	6.283	JD	234	1,461	07/12/2023	06/01/2028
983919-AK-7	XILINX INC			1,2	1.G FE	1,049,717	88.4382	928,602	1,050,000	1,049,815	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	85.6668	599,668	700,000	697,214	0	358	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	96.5208	723,906	750,000	749,162	0	323	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	149,226	93.5100	142,135	152,000	140,915	6,692	123	0	0	4.625	4.876	AO	1,758	6,568	10/26/2023	01/31/2032
98978V-AS-2	ZOETIS INC			1,2	2.A FE	890,286	86.1069	761,185	884,000	888,605	0	(701)	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	100.8151	453,668	450,000	449,788	0	104	0	0	5.400	5.427	MN	3,173	24,165	11/08/2022	11/14/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						556,746,369	XXX	527,616,382	566,488,889	557,203,177	730,062	1,007,788	2,706,222	0	XXX	XXX	XXX	5,106,492	17,726,291	XXX	XXX
36264P-AF-6	GSMBS 21PJ4 A6 - CMO/RMBS			4	1.A	1,026,946	90.6077	991,039	1,093,768	1,035,808	0	7,187	0	0	2.500	4.003	MON	2,279	27,344	07/26/2022	09/25/2051
36270F-AZ-6	GSMBS 23PJ3 A16 - CMO/RMBS			4	1.A	701,160	99.0547	706,004	712,742	701,312	0	153	0	0	5.500	5.795	MON	3,267	22,867	05/24/2023	10/27/2053
362925-AP-4	GSMBS 22PJ5 A9 - CMO/RMBS			4	1.A	1,849,013	92.5080	1,756,399	1,898,646	1,852,141	0	1,754	0	0	3.000	3.472	MON	4,747	56,959	05/26/2022	10/25/2052
36830R-AW-0	GCAT 22INV3 2A5 - CMO/RMBS			4	1.A	1,765,966	94.7117	1,684,685	1,778,751	1,747,511	0	(17,730)	0	0	4.500	4.750	MON	6,670	80,044	08/22/2022	08/26/2052
465978-AM-6	JPMMT 2023-1 A4A - CMO/RMBS			4	1.A	1,334,523	98.3164	1,331,613	1,354,416	1,334,941	0	419	0	0	5.000	5.282	MON	5,643	62,077	01/10/2023	06/25/2053
46655K-BV-7	JPMMT 226 12A - CMO/RMBS			4	1.A	940,951	94.5695	897,540	949,080	940,879	0	(326)	0	0	3.500	3.633	MON	2,768	33,218	05/25/2022	11/25/2052
46655N-AG-5	JPMMT 227 1A5 - RMBS			4	1.A	376,416	68.9174	403,167	585,000	376,889	0	474	0	0	3.000	5.790	MON	1,463	1,500	12/07/2023	12/25/2052
46655N-CS-7	JPMMT 227 24A - CMO/RMBS			4	1.A	1,827,008	93.5977	1,749,119	1,868,763	1,826,415	0	(1,573)	0	0	4.000	4.327	MON	6,229	74,751	08/04/2022	12/25/2052
46655V-BD-3	JPMMT 228 A12 - CMO/RMBS			4	1.A	1,466,352	97.6552	1,435,727	1,470,200	1,466,247	0	826	0	0	4.500	4.528	MON	5,513	66,159	07/27/2022	01/25/2053
46656R-AN-0	JPMMT 2023-3 A4B - CMO/RMBS			4	1.A	675,050	98.9777	674,472	681,438	675,144	0	94	0	0	5.500	5.704	MON	3,123	24,986	04/21/2023	10/27/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61775J-AF-0	MSRM 232 A4 - CMO/RMBS			4	1.A FE	394,193	99.6966	397,004	398,212	394,284	0	92	0	0	6.000	6.353	MON	1,991	9,955	07/19/2023	06/25/2053
61775Q-AJ-6	MSRM 233 A5 - RMBS			4	1.A	195,046	104.2045	208,409	200,000	194,828	0	(219)	0	0	6.500	6.906	MON	1,661	2,167	10/27/2023	09/25/2053
67116M-AC-5	OBX 23J1 A3 - CMO/RMBS			4	1.A	650,204	95.0532	643,373	676,856	650,611	0	406	0	0	4.500	5.276	MON	2,538	25,382	02/16/2023	01/27/2053
67448E-AG-3	OBX 22INV4 A7 - CMO/RMBS			4	1.A	1,258,690	90.4844	1,173,953	1,297,410	1,261,809	0	2,387	0	0	3.500	4.028	MON	757	45,649	06/07/2022	06/25/2052
67448J-AG-2	OBX 22INV5 A7 - CMO/RMBS			4	1.A	702,890	92.3454	695,140	752,761	704,654	0	1,540	0	0	4.000	5.009	MON	2,509	30,110	11/16/2022	10/25/2052
816943-BJ-2	SEMT 233 A4 - CMO/RMBS			4	1.A	416,805	100.3386	421,560	420,137	416,828	0	23	0	0	6.000	6.195	MON	2,101	8,403	08/08/2023	09/25/2053
81744K-AD-8	SEMT 232 A4 - CMO/RMBS			4	1.A	1,281,719	98.3164	1,303,734	1,326,059	1,283,541	0	1,822	0	0	5.000	5.913	MON	5,525	49,727	03/09/2023	03/25/2053
81749B-AD-3	SEMT 231 A4 - CMO/RMBS			4	1.A	1,359,320	98.1315	1,343,307	1,368,885	1,359,618	0	298	0	0	5.000	5.132	MON	5,704	62,741	01/18/2023	01/15/2053
918307-AE-9	UIM 21INV4 A4 - CMO/RMBS			4	1.A	698,899	86.5571	699,108	807,684	704,033	0	2,311	0	0	2.500	4.676	MON	1,683	20,192	09/29/2022	12/26/2051
95003N-AD-8	WFMBS 2022-INV1 A4 - CMO/RMBS			4	1.A	1,561,579	88.7357	1,456,974	1,641,925	1,567,371	0	4,128	0	0	3.000	3.909	MON	4,105	49,258	05/24/2022	03/25/2052
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						20,482,731	XXX	19,972,325	21,282,732	20,494,865	0	4,064	0	0	XXX	XXX	XXX	70,276	753,489	XXX	XXX
05551J-AA-8	BAMLL 2020-BOC A - CMBS			4	1.D FE	2,059,986	77.5166	1,550,332	2,000,000	2,026,686	0	(8,572)	0	0	2.627	2.148	MON	2,043	52,540	02/07/2020	01/16/2032
05551J-AE-0	BAMLL 2020-BOC B - CMBS			4	1.G FE	514,976	65.8362	329,181	500,000	506,650	0	(2,157)	0	0	2.829	2.349	MON	550	14,145	02/07/2020	01/16/2032
05551X-AE-9	BGME 2021-VR B - CMBS			4	1.D FE	992,584	75.8547	758,547	1,000,000	994,261	0	604	0	0	3.094	3.142	MON	2,579	30,361	04/08/2021	01/12/2043
056083-AA-6	BXP 2017-GM A - CMBS			4	1.A	1,470,678	92.9356	1,403,327	1,510,000	1,482,189	0	6,934	0	0	3.379	3.948	MON	4,252	51,023	04/27/2022	06/15/2039
05609D-AA-3	BX 2023-LIFE A - CMBS			4	1.A FE	994,094	97.6515	976,515	1,000,000	994,837	0	743	0	0	5.045	5.195	MON	4,204	42,044	02/07/2023	02/15/2040
05609X-AA-9	BX 22CLS A - CMBS			4	1.A	1,112,210	100.0591	1,115,659	1,115,000	1,112,386	0	139	0	0	5.760	5.843	MON	5,352	64,224	10/06/2022	10/14/2039
06427D-AR-4	BACM 2017-BNK3 A3 - CMBS			4	1.A	496,482	94.8380	469,241	494,781	494,922	0	(258)	0	0	3.311	3.275	MON	1,365	16,382	01/19/2018	02/17/2050
06427D-AW-3	BACM 2017-BNK3 B - CMBS			4	1.A	5,149,933	85.6775	4,283,874	5,000,000	5,046,665	0	(16,610)	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	95.2904	3,430,456	3,600,000	3,614,822	0	(4,203)	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	89.4755	1,789,510	2,000,000	2,010,305	0	(2,224)	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	1,018,748	86.3865	856,524	991,501	1,010,397	0	(2,931)	0	0	2.758	2.371	MON	2,279	27,346	06/04/2020	09/15/2062
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS			4	1.A	1,853,943	82.8988	1,492,179	1,800,000	1,841,541	0	(5,262)	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	88.3461	1,413,538	1,600,000	1,609,086	0	(1,764)	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	82.1570	1,232,354	1,500,000	1,498,548	0	53	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	81.3797	1,627,595	2,000,000	2,013,737	0	(2,189)	0	0	1.771	1.656	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	78.1353	2,344,059	3,000,000	3,020,164	0	(3,184)	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	85.0494	1,700,989	2,000,000	2,013,873	0	(2,200)	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	589,382	93.3879	497,693	532,930	574,181	0	(11,241)	0	0	3.229	1.029	MON	1,434	17,208	01/19/2021	11/18/2050
08161B-AW-3	BMARK 2018-B3 A3 - CMBS			4	1.A	1,357,822	97.5514	1,341,332	1,375,000	1,367,075	0	6,029	0	0	3.746	4.308	MON	4,292	51,507	06/23/2022	04/12/2051
08161C-AC-5	BMARK 2018-B2 - CMBS			4	1.A	495,137	95.9695	479,847	500,000	497,546	0	1,484	0	0	3.544	3.953	MON	1,477	17,720	05/26/2022	02/17/2051
08161Y-BD-4	BMARK 2022-B34 A2 - CMBS			4	1.A	1,537,907	94.7114	1,420,671	1,500,000	1,524,102	0	(8,262)	0	0	3.833	3.300	MON	4,791	58,282	03/30/2022	04/16/2055
08162R-AC-1	BMARK 2021-B23 4A1 - CMBS			4	1.A	2,019,902	78.1952	1,563,904	2,000,000	2,013,868	0	(2,137)	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	78.6471	786,471	1,000,000	985,647	0	1,755	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	80.8012	1,616,025	2,000,000	1,964,137	0	5,110	0	0	1.925	2.231	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	81.5239	1,630,478	2,000,000	2,014,047	0	(2,305)	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	81.8436	1,636,872	2,000,000	2,046,287	0	(5,868)	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	1,509,139	98.0077	1,464,513	1,494,283	1,494,074	0	(1,421)	0	0	3.378	3.301	MON	4,206	50,477	11/25/2014	12/12/2047
12593F-BD-5	COMM 2015-LC21 A4 - CMBS			4	1.A	1,392,051	96.9955	1,367,914	1,410,286	1,400,361	0	6,040	0	0	3.708	4.208	MON	4,358	52,293	08/10/2022	07/10/2048
12593Q-BH-2	COMM 2015-CCRE26 B - CMBS			4	1.C FE	688,383	94.0839	649,179	690,000	688,774	0	242	0	0	4.613	4.623	MON	2,653	31,203	05/10/2022	10/13/2048
12631D-BB-8	COMM 2014-CCRE17 A5 - CMBS			4	1.A	1,084,990	99.1672	1,100,756	1,110,000	1,104,329	0	16,032	0	0	3.977	5.553	MON	3,679	44,145	10/21/2022	05/10/2047
17322A-AD-4	CGCMT 2014-GC19 A4 - CMBS			4	1.A	207,119	99.8253	207,267	207,630	207,630	0	431	0	0	4.023	4.178	MON	696	8,353	08/18/2022	03/12/2047
17322V-AT-3	CGCMT 2014-GC23 A4 - CMBS			4	1.A	1,494,785	98.5279	1,477,918	1,500,000	1,497,666	0	1,858	0	0	3.622	3.780	MON	4,528	54,330	06/03/2022	07/10/2047
17322Y-AC-4	CGCMT 2014-GC25 A3 - CMBS			4	1.A	1,234,411	98.3441	1,202,021	1,222,260	1,222,141	0	(1,633)	0	0	3.372	3.258	MON	3,435	41,215	10/10/2014	10/11/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17323C-AE-7	CGCMT 2015-GC27 A5 - CMBS			4	1.A	2,187,679	97.5742	2,166,830	2,220,700	2,208,059	0	12,899	0	0	3.137	3.773	MON	5,805	69,663	06/30/2022	02/12/2048
17323C-AK-3	CGCMT 2015-GC27 B - CMBS			4	1.C FE	264,484	94.9214	256,288	270,000	267,734	0	2,014	0	0	3.772	4.616	MON	849	10,184	05/11/2022	02/12/2048
17323Y-AC-3	CGCMT 2015-GC31 A3 - CMBS			4	1.A	3,658,617	96.7510	3,504,886	3,622,583	3,622,666	0	(2,508)	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	89.7097	2,242,744	2,500,000	2,649,337	0	(23,168)	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 FE	2,184,531	90.3560	1,807,120	2,000,000	2,132,225	0	(20,959)	0	0	3.660	2.388	MON	6,100	71,835	06/09/2021	02/25/2052
30300Y-AU-3	FREMF 2017-K67 C - CMBS			4	1.A	533,828	93.9732	469,866	500,000	519,338	0	(5,389)	0	0	4.078	2.818	MON	1,699	20,011	03/22/2021	09/27/2049
36250G-AP-0	GSMS 2015-GC30 A4 - CMBS			4	1.A	1,775,128	96.5492	1,757,195	1,820,000	1,796,547	0	16,006	0	0	3.382	4.378	MON	5,129	61,552	09/27/2022	05/12/2050
36250P-AC-9	GSMS 2015-GC32 A3 - CMBS			4	1.A	1,647,265	96.8067	1,578,991	1,631,076	1,632,347	0	(1,848)	0	0	3.498	3.400	MON	4,755	57,055	07/17/2015	07/10/2048
36250S-AD-1	GSMS 2018-GS10 A4 - CMBS			4	1.A	4,039,825	95.0340	3,801,359	4,000,000	4,017,220	0	(4,524)	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	93.2262	2,796,786	3,000,000	3,014,953	0	(3,291)	0	0	3.703	3.597	MON	9,258	111,090	02/13/2019	02/12/2052
36252W-AX-6	GSMS 2014-GC20 A5 - CMBS			4	1.A	868,722	99.6845	869,411	872,163	871,033	0	1,681	0	0	3.998	4.254	MON	2,906	34,869	08/17/2022	04/12/2047
36253G-AE-2	GSMS 2014-GC24 A5 - CMBS			4	1.A	2,247,012	98.1660	2,208,735	2,250,000	2,247,575	0	348	0	0	3.931	3.980	MON	7,371	88,447	05/17/2022	09/12/2047
36257H-BN-5	GSMS 2019-GC40 A3 - CMBS			4	1.A	2,019,958	89.8172	1,796,345	2,000,000	2,010,848	0	(2,137)	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	87.8427	527,056	600,000	603,567	0	(650)	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	80.7443	807,443	1,000,000	1,021,962	0	(2,998)	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	95.6770	2,062,797	2,156,000	2,156,549	0	(1,058)	0	0	3.087	3.054	MON	5,546	66,546	05/12/2017	03/05/2037
46117N-AA-0	TOWN 2022-STAY A - CMBS			4,5	1.A	1,492,500	100.3134	1,504,701	1,500,000	1,501,366	0	665	0	0	7.850	7.554	MON	5,561	113,684	07/29/2022	08/15/2039
46591A-AZ-8	JPMDB 2018-C8 A3 - CMBS			4	1.A	3,637,194	95.0304	3,387,786	3,564,949	3,602,403	0	2,103	0	0	3.944	3.653	MON	11,718	140,616	02/12/2019	06/16/2051
465979-AA-0	JPMCC 22NXSS A - CMBS			4,5	1.A FE	1,496,250	100.2188	1,503,282	1,500,000	1,500,594	0	430	0	0	7.541	7.251	MON	5,341	108,975	09/16/2022	09/15/2039
616900-AD-1	MSBAM 2015-C23 A3 - CMBS			4	1.A	3,066,428	97.2434	2,956,490	3,040,300	3,039,964	0	(2,992)	0	0	3.451	3.371	MON	8,743	104,921	05/05/2022	07/15/2050
61763K-BD-5	MSBAM 2014-C15 B - CMBS			4	1.A	193,645	99.5000	193,823	194,797	194,797	0	1,440	0	0	4.565	5.310	MON	741	8,087	03/07/2023	04/17/2047
61763X-AD-8	MSBAM 2014-C18 A3 - CMBS			4	1.A	895,332	98.8403	806,906	816,374	819,848	0	(11,123)	0	0	3.646	2.432	MON	2,480	30,800	09/06/2016	10/18/2047
61764P-BT-8	MSBAM 2014-C19 A3 - CMBS			4	1.A	3,138,144	98.2190	3,064,967	3,120,545	3,116,452	0	290	0	0	3.246	3.278	MON	8,441	101,293	04/28/2022	12/17/2047
61767Y-AY-6	MSC 2018-H3 A4 - CMBS			4	1.A	1,514,969	94.2086	1,413,129	1,500,000	1,505,701	0	(1,851)	0	0	3.914	3.798	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	82.6132	1,363,118	1,650,000	1,692,904	0	(5,377)	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	91.0455	14,426	15,845	16,022	0	13	0	0	3.663	3.444	MON	48	580	06/22/2012	06/12/2030
929342-AA-1	WMRK 2022-WMRK A - CMBS			4,5	1.A	992,491	99.9991	999,991	1,000,000	996,559	0	2,716	0	0	8.151	8.205	MON	3,849	78,835	10/28/2022	11/15/2035
92939K-AD-0	WFRBS 2014-C24 A4 - CMBS			4	1.A	2,007,607	97.9950	1,959,900	2,000,000	1,998,218	0	(1,170)	0	0	3.343	3.305	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	97.1480	3,339,631	3,437,673	3,440,924	0	(6,719)	0	0	3.368	3.184	MON	9,648	115,781	01/31/2018	06/17/2048
94989N-BD-8	WFCM 2015-C30 A3 - CMBS			4	1.A	4,704,321	96.6076	4,499,761	4,657,771	4,660,350	0	(5,880)	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	1,931,689	97.0153	1,855,569	1,912,656	1,911,054	0	(728)	0	0	3.572	3.559	MON	5,693	68,320	09/15/2015	09/17/2058
95000D-BC-4	WFCM 2016-C34 A3 - CMBS			4	1.A	7,069,706	95.5310	6,687,169	7,000,000	7,011,393	0	(1,019)	0	0	2.834	2.710	MON	16,532	198,380	05/10/2016	06/17/2049
95000F-AS-5	WFCM 2016-C35 A3 - CMBS			4	1.A	2,232,513	94.7903	2,095,426	2,210,590	2,214,718	0	(2,586)	0	0	2.674	2.554	MON	4,926	59,111	07/15/2016	07/17/2048
95000F-AV-8	WFCM 2016-C35 AS - CMBS			4	1.A FE	1,544,984	91.8869	1,378,303	1,500,000	1,511,032	0	(4,998)	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	1,723,847	95.4061	1,635,227	1,713,964	1,714,388	0	(1,272)	0	0	3.162	3.102	MON	4,516	54,196	02/14/2019	03/17/2059
95000L-BE-2	WFCM 2016-C33 B - CMBS			4	1.A	336,889	92.0710	322,249	350,000	341,322	0	3,432	0	0	4.506	5.713	MON	1,314	15,771	09/08/2022	03/17/2059
95000X-AE-7	WFCM 2017-C39 A4 - CMBS			4	1.A	3,029,973	93.7655	2,812,964	3,000,000	3,008,744	0	(3,726)	0	0	3.157	3.041	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	93.5538	1,403,307	1,500,000	1,516,238	0	(4,892)	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	93.4086	4,670,432	5,000,000	5,016,584	0	(5,918)	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	2,419,008	95.8058	2,294,770	2,395,230	2,401,280	0	(1,226)	0	0	3.920	3.848	MON	7,824	93,896	06/28/2018	06/15/2051
95003D-BJ-6	WFCM 2021-C60 A4 - CMBS			4	1.A	4,119,960	82.9084	3,316,338	4,000,000	4,091,783	0	(11,806)	0	0	2.342	2.004	MON	7,807	93,680	07/16/2021	08/17/2054
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						142,467,995	XXX	129,350,253	140,676,888	141,489,533	0	(134,738)	0	0	XXX	XXX	XXX	378,184	4,687,910	XXX	XXX
02008J-AC-0	ALLYA 2022-1 A3 - ABS			4	1.A FE	645,791	98.5418	636,497	645,916	645,873	0	50	0	0	3.310	3.342	MON	950	21,380	05/10/2022	11/16/2026
02008J-AD-8	ALLYA 2022-1 A4 - ABS			4	1.A FE	426,282	97.4661	419,104	430,000	427,839	0	1,019	0	0	3.450	3.739	MON	659	14,835	06/13/2022	06/15/2027

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
02582J-JV-3	AMXCA 2022-3 A - ABS			4	1.A FE	294,633	98.2957	294,887	300,000	296,173	0	1,540	0	0	3.750	4.611	MON	500	7,500	04/20/2023	08/16/2027
03065W-AB-1	AMCAR 2022-2 A2A - ABS			4	1.A FE	261,018	99.6637	260,159	261,037	261,034	0	8	0	0	4.200	4.244	MON	396	10,964	06/14/2022	12/18/2025
038779-AB-0	ARBYS 2020-1 A2 - RMBS			2	2.C FE	973,777	91.2334	882,683	967,500	968,471	0	(7,603)	0	0	3.237	3.072	JAJO	5,307	31,318	07/24/2020	07/30/2050
05602R-AD-3	BMWOT 2022-A A3 - ABS			4	1.A FE	1,034,950	98.5884	1,044,318	1,059,271	1,049,919	0	12,861	0	0	3.210	4.614	MON	567	34,003	11/03/2022	08/25/2026
05602R-AE-1	BMWOT 2022-A A4 - ABS			4	1.A FE	369,890	97.5072	360,777	370,000	369,940	0	30	0	0	3.440	3.474	MON	212	12,728	05/10/2022	12/26/2028
08883@-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T			4	2.C	1,330,318	90.7230	1,206,904	1,330,318	1,330,323	0	0	0	0	5.350	5.410	MON	3,163	71,172	10/03/2011	06/15/2036
12530M-AA-3	SORT 2020-1 A1 - ABS			4	1.E FE	902,526	92.4169	831,245	899,452	899,688	0	(150)	0	0	1.690	1.678	MON	676	15,209	07/27/2020	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS			4	1.E FE	349,973	85.2103	298,352	350,136	350,041	0	116	0	0	1.990	2.006	MON	310	6,975	07/14/2020	07/15/2060
12664J-AB-6	CNH 2022-C A2 - ABS			4	1.A FE	394,944	99.8769	394,459	394,945	394,944	0	1	0	0	5.420	5.481	MON	951	21,406	11/17/2022	07/15/2026
12664J-AC-4	CNH 2022-C A3 - ABS			4	1.A FE	493,379	100.3625	501,813	500,000	494,019	0	640	0	0	5.150	5.941	MON	1,144	4,292	10/18/2023	04/17/2028
12666D-AC-5	CNH 2023-B A3 - ABS			4	1.A FE	479,938	102.1027	490,093	480,000	479,942	0	4	0	0	5.600	5.671	MON	1,195	5,824	09/19/2023	02/15/2029
14043G-AB-0	COPAR 2022-2 A2A - ABS			4	1.A FE	109,636	99.5043	109,098	109,641	109,640	0	2	0	0	3.740	3.774	MON	182	4,101	08/02/2022	09/15/2025
14043G-AD-6	COPAR 2022-2 A3 - ABS			4	1.A FE	299,979	98.1256	294,377	300,000	299,990	0	8	0	0	3.660	3.691	MON	488	10,980	08/02/2022	05/17/2027
14043Q-AC-6	COPAR 2022-1 A3 - ABS			4	1.A FE	460,899	97.7921	450,821	461,000	460,962	0	37	0	0	3.170	3.200	MON	650	14,614	04/26/2022	04/15/2027
14043Q-AD-4	COPAR 2022-1 A4 - ABS			4	1.A FE	802,614	96.5692	777,382	805,000	803,530	0	593	0	0	3.320	3.425	MON	1,188	26,726	06/09/2022	09/15/2027
14044C-AD-4	COPAR 2021-1 A4 - ABS			4	1.A FE	736,953	93.8486	741,404	790,000	761,779	0	15,575	0	0	1.040	3.181	MON	365	8,216	05/19/2022	04/15/2027
14316N-AD-1	CARMX 2021-1 A4 - ABS			4	1.A FE	179,825	95.1607	180,805	190,000	186,649	0	3,802	0	0	0.530	2.715	MON	45	1,007	04/06/2022	10/15/2026
14318M-AD-1	CARMX 2022-3 A3 - ABS			4	1.A FE	749,982	98.6692	740,019	750,000	749,992	0	7	0	0	3.970	4.004	MON	1,323	29,775	07/12/2022	04/15/2027
14318M-AE-9	CARMX 2022-3 A4 - ABS			4	1.A FE	749,988	98.0710	735,532	750,000	749,992	0	4	0	0	4.060	4.095	MON	1,353	30,450	07/12/2022	02/15/2028
14688D-AD-3	CRVNA 2022-P1 A4 - ABS			4	1.A FE	747,861	95.9989	719,992	750,000	748,841	0	563	0	0	3.520	3.630	MON	1,540	26,400	03/31/2022	02/10/2028
161571-HS-6	CHAIT 2022-1 A - ABS			4	1.A FE	148,799	98.6511	147,977	150,000	149,109	0	310	0	0	3.970	4.371	MON	265	3,474	05/15/2023	09/15/2027
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	1,001,867	90.4723	904,723	1,000,000	1,000,895	0	(746)	0	0	2.060	2.026	MON	343	20,600	07/23/2021	02/27/2051
25755T-AL-4	DPABS 2019-1 A2 - RMBS			4	2.A FE	472,636	91.2337	417,109	457,188	466,255	0	(1,554)	0	0	3.668	3.171	JAJO	3,074	16,770	07/01/2020	10/25/2049
25755T-AN-0	DPABS 2021-1 AI - RMBS			4	2.A FE	880,448	88.3994	775,705	877,500	878,740	0	(2,379)	0	0	2.662	2.589	JAJO	4,282	23,359	04/12/2021	04/25/2051
25755T-AP-5	DPABS 2021-1 AII - RMBS			4	2.A FE	881,430	85.7257	752,243	877,500	880,045	0	(970)	0	0	3.151	3.089	JAJO	5,069	27,650	04/09/2021	04/25/2051
345295-AB-5	FORDO 2022-D A2A - ABS			4	1.A FE	230,558	99.9284	230,409	230,574	230,570	0	10	0	0	5.370	5.437	MON	550	12,382	11/17/2022	08/15/2025
34533Y-AE-0	FORDO 2020-C A4 - ABS			4	1.A FE	963,378	96.1336	983,447	1,023,000	1,005,199	0	24,481	0	0	0.510	3.113	MON	232	5,217	05/03/2022	08/15/2026
34533Y-AF-7	FORDO 2020-C B - ABS			4	1.A FE	903,594	95.5317	912,328	955,000	932,484	0	16,326	0	0	0.790	2.642	MON	335	7,545	03/31/2022	08/15/2026
34534L-AD-9	FORDO 2022-B A3 - ABS			4	1.A FE	339,982	98.7405	335,718	340,000	339,994	0	8	0	0	3.740	3.772	MON	565	12,716	06/22/2022	09/15/2026
362585-AD-3	GMCAR 2022-2 A4 - ABS			4	1.A FE	319,957	96.9278	310,169	320,000	319,976	0	11	0	0	3.270	3.276	MON	433	10,400	04/05/2022	04/17/2028
36265W-AD-5	GMCAR 2022-3 A3 - ABS			4	1.A FE	289,998	98.3846	285,315	290,000	289,999	0	1	0	0	3.640	3.668	MON	440	10,556	07/06/2022	04/16/2027
36265W-AE-3	GMCAR 2022-3 A4 - ABS			4	1.A FE	269,981	97.6656	263,697	270,000	269,988	0	5	0	0	3.710	3.741	MON	417	10,017	07/07/2022	12/16/2027
36266F-AC-3	GMALT 2022-2 A3 - ABS			4	1.A FE	793,013	99.3827	788,200	793,095	793,068	0	79	0	0	3.420	3.456	MON	829	27,124	05/03/2022	06/20/2025
36804P-AF-3	GATX CORP - ABS			4	2.B FE	32,111	98.6230	31,668	32,110	32,110	0	0	0	0	5.697	5.698	JJ	910	1,829	03/17/2005	01/02/2025
380130-AD-6	GMALT 2022-3 A3 - ABS			4	1.A FE	1,035,737	99.3958	1,029,575	1,035,833	1,035,809	0	52	0	0	4.010	4.049	MON	1,269	41,537	08/09/2022	09/22/2025
380130-AE-4	GMALT 2022-3 A4 - ABS			4	1.A FE	1,124,842	98.9218	1,112,870	1,125,000	1,124,935	0	68	0	0	4.110	4.152	MON	1,413	46,238	08/09/2022	08/20/2026
437927-AC-0	HAROT 2023-2 A3 - ABS			4	1.A FE	750,234	100.4684	753,513	750,000	750,231	0	(3)	0	0	4.930	4.964	MON	1,643	0	12/18/2023	11/15/2027
438123-AC-5	HAROT 2023-4 A3 - ABS			4	1.A FE	149,974	102.0895	153,134	150,000	149,976	0	2	0	0	5.670	5.745	MON	236	1,016	11/01/2023	06/21/2028
43815P-AB-5	HAROT 2022-2 A2 - ABS			4	1.A FE	93,222	99.6414	93,919	94,257	94,053	0	670	0	0	3.810	5.215	MON	130	3,591	11/10/2022	03/18/2025
43815P-AC-3	HAROT 2022-2 A3 - ABS			4	1.A FE	184,989	98.4587	182,149	185,000	184,995	0	5	0	0	3.730	3.762	MON	249	6,900	08/15/2022	07/20/2026
43815P-AD-1	HAROT 2022-2 A4 - ABS			4	1.A FE	139,969	97.7734	136,883	140,000	139,981	0	9	0	0	3.760	3.796	MON	190	5,264	08/15/2022	12/18/2028
43815Q-AC-1	HAROT 2023-3 A3 - ABS			4	1.A FE	348,045	101.2991	354,547	350,000	348,186	0	141	0	0	5.410	5.754	MON	684	3,156	11/01/2023	02/18/2028
47787C-AB-9	JDOT 2023-C A2 - ABS			4	1.A FE	399,973	100.3940	401,576	400,000	399,979	0	6	0	0	5.760	5.836	MON	1,024	5,504	09/12/2023	08/17/2026
47787C-AC-7	JDOT 2023-C A3 - ABS			4	1.A FE	739,949	101.5522	751,486	740,000	739,954	0	5	0	0	5.480	5.546	MON	1,802	9,687	09/12/2023	05/15/2028
477920-AB-8	JDOT 2023-B A2 - ABS			4	1.A FE	599,648	100.0575	600,345	600,000	599,789	0	141	0	0	5.590	5.710	MON	1,491	15,559	07/20/2023	06/15/2026

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
47792Q-AC-6	JDOT 2023-B A3 - ABS			4	1.A FE	460,956	100.8714	467,034	463,000	461,241	0	285	0	0	5.180	5.436	MON	1,066	7,994	08/22/2023	03/15/2028
58768P-AB-0	MBART 2022-1 A2 - ABS			4	1.A FE	630,339	99.9217	629,886	630,379	630,368	0	26	0	0	5.260	5.324	MON	1,474	33,158	11/15/2022	10/15/2025
58770A-AB-9	MBART 2023-1 A2 - ABS			4	1.A FE	60,019	99.8335	59,921	60,021	60,021	0	1	0	0	5.090	5.148	MON	136	2,716	01/18/2023	01/15/2026
58770A-AC-7	MBART 2023-1 A3 - ABS			4	1.A FE	149,982	99.3608	149,041	150,000	149,989	0	7	0	0	4.510	4.558	MON	301	6,013	01/18/2023	11/15/2027
606940-AB-0	MMAF 22B A2 - ABS			4	1.A FE	517,050	99.8712	516,451	517,117	517,692	0	635	0	0	5.570	5.375	MON	1,760	28,803	11/01/2022	09/09/2025
78403D-AR-1	SBATOW 2020-2 2C - RMBS			4	1.F FE	250,000	88.2833	220,708	250,000	250,000	0	0	0	0	2.328	2.390	MON	259	5,820	07/08/2020	07/15/2052
80285U-AD-3	SDART 2022-3 A3 - ABS			4	1.A FE	366,245	99.2468	368,712	371,510	370,184	0	3,094	0	0	3.400	4.867	MON	561	12,631	11/18/2022	12/15/2026
80287H-AC-2	SDART 2022-5 A3 - ABS			4	1.A FE	149,803	99.5287	149,103	149,809	149,807	0	3	0	0	4.110	4.148	MON	274	6,157	08/16/2022	08/17/2026
81761T-AA-3	SERV 2020-1 A21 - RMBS			4	2.C FE	1,637,964	87.2712	1,406,403	1,611,532	1,620,150	0	(22,806)	0	0	2.841	2.341	JAJO	7,758	45,784	09/01/2021	01/30/2051
83546D-AJ-7	SONIC 2020-1 A22 - RMBS			2	2.B FE	773,333	91.9708	711,241	773,333	773,333	0	0	0	0	4.336	4.375	MON	1,025	33,532	01/15/2020	01/20/2050
85236K-AE-2	SIDC 211 A2 - ABS			4	1.G FE	1,052,260	91.1352	1,047,144	1,149,000	1,060,901	0	8,641	0	0	1.877	5.554	MON	359	9,615	10/04/2023	03/26/2046
86746B-AA-1	SNVA 23GRD1 A1 - ABS			4	1.B FE	143,938	102.4772	151,232	147,576	143,936	0	(2)	0	0	5.750	6.294	MON	259	990	10/18/2023	12/20/2050
87267W-AA-2	TMUST 2022-1 A - ABS			4	1.A FE	1,194,437	99.7945	1,197,534	1,200,000	1,195,578	0	1,136	0	0	4.910	5.260	MON	1,800	44,190	08/25/2023	05/22/2028
87342R-AH-7	BELL 2021-1 A22 - RMBS			4	2.B FE	982,500	85.8105	843,088	982,500	982,500	0	0	0	0	2.294	2.300	FMAN	2,254	22,539	08/11/2021	08/25/2051
87342R-AJ-3	BELL 2021-1 A23 - RMBS			2	2.B FE	982,500	80.9554	795,387	982,500	982,500	0	0	0	0	2.542	2.550	FMAN	2,498	24,975	08/11/2021	08/25/2051
881943-AD-6	TEVT 231 A3 - ABS			4	1.A FE	149,989	100.9003	151,350	150,000	149,989	0	0	0	0	5.380	5.444	MON	247	0	12/13/2023	06/20/2028
89190G-AD-9	TAOT 2021-B A4 - ABS			4	1.A FE	903,753	94.5583	910,597	963,000	939,147	0	20,789	0	0	0.530	2.867	MON	227	5,104	04/27/2022	10/15/2026
89237J-AA-4	TALNT 2020-1 A - ABS			4	1.A FE	809,761	94.9155	792,545	835,000	824,325	0	8,882	0	0	1.350	2.321	MON	188	11,273	04/06/2022	05/25/2033
89238J-AC-9	TAOT 2021-D A3 - ABS			4	1.A FE	497,524	97.0310	514,807	530,559	518,003	0	16,704	0	0	0.710	5.519	MON	167	3,767	11/03/2022	04/15/2026
89239H-AB-4	TAOT 2022-D A2A - ABS			4	1.A FE	294,747	99.9147	294,498	294,750	294,748	0	0	0	0	5.270	5.330	MON	690	15,533	11/01/2022	01/15/2026
92348K-AS-2	VZMT 2022-4 A - RMBS			4	1.A FE	1,084,945	97.7737	1,060,844	1,085,000	1,084,969	0	16	0	0	3.400	3.426	MON	1,127	36,890	05/19/2022	11/20/2028
92348K-BZ-5	VZMT 2023-5 A1A - RMBS			4	1.A FE	1,379,974	100.3331	1,384,597	1,380,000	1,379,977	0	3	0	0	5.610	5.677	MON	2,366	19,355	09/12/2023	09/08/2028
92868A-AC-9	VWALT 2022-A A3 - ABS			4	1.A FE	179,986	99.2271	178,609	180,000	179,997	0	8	0	0	3.440	3.469	MON	189	6,192	06/07/2022	07/21/2025
92868A-AD-7	VWALT 2022-A A4 - ABS			4	1.A FE	214,960	98.6777	212,157	215,000	214,988	0	18	0	0	3.650	3.687	MON	240	7,848	06/07/2022	01/20/2027
95058X-AK-4	WEN 211 A2 - RMBS			4	2.B FE	978,313	86.2190	840,557	974,909	977,082	0	(5,335)	0	0	2.370	2.258	MJSD	1,027	23,105	06/16/2021	06/15/2051
95058X-AL-2	WEN 211 A21 - RMBS			4	2.B FE	979,775	83.4651	813,784	974,999	977,840	0	(2,119)	0	0	2.775	2.694	MJSD	1,205	27,056	06/16/2021	06/15/2051
95058X-AM-0	WEN 2022-1 A21 - RMBS			4	2.B FE	443,250	94.1687	417,403	443,250	443,250	0	0	0	0	4.236	4.258	MJSD	834	18,776	03/23/2022	03/15/2052
98163L-AD-2	WOART 2021-B A4 - ABS			4	1.A FE	1,405,664	94.0473	1,410,709	1,500,000	1,457,176	0	31,092	0	0	0.690	2.928	MON	460	10,350	05/05/2022	06/15/2027
98163N-AC-0	WOLS 2022-A A3 - ABS			4	1.A FE	266,790	99.3772	265,166	266,827	266,822	0	17	0	0	3.210	3.239	MON	381	8,565	04/05/2022	02/18/2025
98163Q-AD-1	WOART 2022-B A3 - ABS			4	1.A FE	914,889	98.0353	897,023	915,000	914,958	0	42	0	0	3.250	3.277	MON	1,322	29,737	05/24/2022	07/15/2027
98163Q-AE-9	WOART 2022-B A4 - ABS			4	1.A FE	1,349,660	97.1484	1,311,503	1,350,000	1,349,798	0	85	0	0	3.440	3.472	MON	2,064	46,440	05/24/2022	03/15/2028
98163T-AB-9	WOART 2022-C A2 - ABS			4	1.A FE	188,932	99.4496	187,912	188,952	188,947	0	8	0	0	3.730	3.768	MON	313	7,048	08/02/2022	03/16/2026
98163T-AD-5	WOART 2022-C A3 - ABS			4	1.A FE	299,977	98.2024	294,607	300,000	299,989	0	8	0	0	3.660	3.691	MON	488	10,980	08/02/2022	10/15/2027
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						47,583,704	XXX	45,730,976	48,065,796	47,806,107	0	127,025	0	0	XXX	XXX	XXX	86,358	1,310,900	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						767,280,799	XXX	722,669,936	776,514,305	766,993,682	730,062	1,004,139	2,706,222	0	XXX	XXX	XXX	5,641,309	24,478,590	XXX	XXX
632525-AU-5	NATIONAL AUSTRALIA BANK LTD		C		2.A FE	1,210,976	81.4648	977,578	1,200,000	1,207,859	0	(1,087)	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	977,578	1,200,000	1,207,859	0	(1,087)	0	0	XXX	XXX	XXX	10,105	27,984	XXX	XXX
1309999999. Total - Hybrid Securities						1,210,976	XXX	977,578	1,200,000	1,207,859	0	(1,087)	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	4.C FE	0	100.0625	0	0	0	0	0	0	0	11.448	11.750	MON	254	0	12/10/2021	12/20/2029
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L			5	4.A FE	836,612	100.3470	852,689	849,740	839,520	9,357	1,900	0	0	8.951	9.388	MON	5,065	61,437	09/08/2023	12/21/2028
00132U-AN-4	AI AQUA MERGER SUB, INC. - INCREMENTAL T			5	4.C FE	140,650	100.3440	145,499	145,000	140,747	0	97	0	0	4.250	5.035	MON	0	0	11/14/2023	07/31/2028
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B			5	4.A FE	92,731	100.0250	94,865	94,842	93,229	0	461	0	0	8.945	9.478	MON	566	8,995	04/22/2022	05/17/2029

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
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT				4.C FE	401,639	99.2810	408,796	411,757	404,463	10,755	1,724	0	0	8.720	9.349	MON	100	34,744	05/13/2022	03/03/2028
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN				3.B FE	286,631	99.9220	293,021	293,250	288,761	327	989	0	0	8.924	9.470	MON	4,958	22,305	12/16/2021	07/10/2028
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B			5	4.B FE	179,719	100.3390	186,869	186,238	181,236	0	904	0	0	9.106	9.885	MON	47	17,496	05/06/2022	05/13/2029
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL				4.B FE	192,521	100.1250	196,992	196,746	194,013	3,116	874	0	0	9.900	10.572	MON	1,623	17,029	05/16/2022	02/15/2027
00488Y-AB-2	ACPRODUCTS HOLDINGS, INC. - INITIAL TERM				5.A FE	193,317	87.4720	170,998	195,489	170,998	25,377	337	0	0	9.860	10.222	MON	4,959	8,937	12/08/2021	05/17/2028
00775K-AG-3	ADVISOR GROUP HOLDINGS, INC. - TERM LOAN			5	4.A FE	222,750	100.2140	225,482	225,000	222,915	0	165	0	0	9.856	10.253	MON	46	5,326	08/10/2023	08/17/2028
00847Y-AE-2	AGILITI HEALTH, INC. - TERM LOAN			5	4.A FE	291,823	99.8750	298,876	299,250	294,283	1,641	1,199	0	0	8.395	8.860	MON	6,211	21,773	04/25/2023	05/01/2030
01642P-BB-1	ALIXPARTNERS, LLP - INITIAL DOLLAR TERM			5	4.A FE	113,554	100.1940	114,634	114,412	113,638	0	85	0	0	8.220	8.539	MON	26	3,458	07/12/2023	02/04/2028
01881U-AL-9	ALLIANT HOLDINGS INTERMEDIATE, LLC - B6			5	4.B FE	279,838	100.3250	280,955	280,045	279,912	0	1	0	0	8.865	9.039	MON	650	0	12/07/2023	11/06/2030
03234T-AZ-1	AMWINS GROUP, INC. - INCREMENTAL TERM LO			5	4.A FE	98,010	100.1720	99,170	99,000	98,180	0	170	0	0	8.220	8.583	MON	113	6,404	02/10/2023	02/19/2028
03852J-AT-8	ARAMARK INTERMEDIATE HOLDCO CORPORATION			5	3.B FE	256,253	100.1090	262,496	262,210	258,970	0	1,227	0	0	7.970	8.354	MON	58	22,058	05/23/2022	06/22/2030
04009D-AF-1	ARETEC GROUP, INC. - INCREMENTAL TERM LO			5	4.B FE	390,280	99.7840	393,236	394,088	390,710	6,388	523	0	0	9.950	10.258	MON	3,188	28,320	03/08/2023	08/09/2030
04287K-AB-7	ARCONIC CORPORATION - TERM LOAN			5	3.C FE	172,817	100.2810	175,053	174,563	172,918	0	101	0	0	9.856	10.195	MON	48	5,792	07/27/2023	08/18/2030
04349H-AK-0	ASCEND LEARNING, LLC - TL				4.C FE	297,406	98.1390	293,337	298,900	293,337	11,036	214	0	0	8.956	9.179	MON	2,160	21,755	11/18/2021	12/11/2028
04621H-AT-0	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN			5	4.B FE	98,254	100.1500	98,648	98,500	98,347	2,827	49	0	0	8.856	9.049	MON	24	8,480	01/26/2022	02/12/2027
04621H-AU-7	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN			5	4.B FE	95,535	100.1790	99,177	99,000	96,446	0	819	0	0	9.566	10.690	MON	726	7,678	11/09/2022	02/12/2027
04649V-AZ-3	ASURION, LLC - NEW B-3 TERM LOAN (SECOND				4.C FE	285,056	95.0830	285,249	300,000	282,722	47,393	2,580	0	0	10.720	11.980	MON	89	33,141	05/31/2022	01/31/2028
04649V-BB-5	ASURION, LLC - TERM LOAN			5	4.A FE	299,496	99.4530	313,534	315,259	303,052	19,810	2,631	0	0	9.456	10.658	MON	83	27,157	08/17/2022	08/19/2028
04649V-BC-3	ASURION, LLC - NEW B-11 TERM LOAN			5	4.A FE	288,718	99.5180	294,010	295,434	290,178	0	690	0	0	9.706	10.330	MON	80	32,924	07/28/2023	08/19/2028
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B			5	4.B FE	297,124	99.4500	296,913	298,555	296,913	26,888	203	0	0	8.606	8.822	MON	71	26,454	01/13/2023	02/15/2029
04761P-AJ-4	SIMPLY GOOD FOODS USA, INC. - TERM LOAN			5	3.C FE	115,875	100.0000	115,875	115,875	115,875	0	0	0	0	7.956	8.069	MON	26	12,580	01/14/2022	03/17/2027
05350N-AL-8	AVANTOR FUNDING, INC. - INCREMENTAL B-5				3.A FE	98,840	100.1390	99,101	98,964	98,884	505	27	0	0	7.706	7.842	MON	21	7,347	10/19/2021	11/08/2027
05355J-AD-0	AVEANNA HEALTHCARE LLC - TERM LOAN (SECO				5.C FE	146,000	73.0000	146,000	200,000	146,000	88,259	251	52,510	0	12.538	20.722	MON	2,090	22,790	12/09/2021	12/10/2029
067809-AL-7	BARNES GROUP INC. - COV-LITE TERM LOAN			5	3.C FE	217,804	100.2000	219,889	219,450	217,889	0	85	0	0	8.456	8.720	MON	52	5,549	08/10/2023	09/03/2030
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA				4.A FE	286,619	99.9000	294,429	294,724	288,870	4,904	1,400	0	0	9.360	10.082	MON	7,022	23,297	05/13/2022	03/06/2028
07768Y-AM-4	BELFOR HOLDINGS INC. - (USD) TERM LOAN B			5	4.B FE	99,000	100.1880	100,188	100,000	99,023	0	23	0	0	9.106	9.433	MON	25	1,061	10/25/2023	11/01/2030
08078U-AH-6	BELRON FINANCE US LLC - TERM LOAN			5	3.B FE	163,765	100.1250	164,793	164,588	163,861	0	97	0	0	7.995	8.213	MON	2,717	5,587	04/06/2023	04/18/2029
08511L-AX-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE				4.C FE	383,836	100.0110	392,026	391,982	386,206	8,494	1,376	0	0	9.214	9.773	MON	2,785	33,278	05/16/2022	03/11/2028
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM				4.B FE	193,577	99.8610	195,593	195,866	194,899	3,648	663	0	0	8.138	8.623	JAJO	1,328	16,385	01/05/2022	06/15/2025
10620U-AF-9	BRAZOS DELAWARE II, LLC - TERM LOAN B			5	4.A FE	117,909	100.1110	119,232	119,100	118,060	0	151	0	0	9.108	9.433	MON	362	8,346	02/01/2023	02/11/2030
10801X-AH-0	BRIGHTVIEW LANDSCAPES, LLC - TERM LOAN B			5	4.A FE	243,540	99.9690	245,924	246,000	244,133	7,314	352	0	0	8.383	8.683	MON	3,471	21,096	04/14/2022	04/20/2029
11565H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM				4.B FE	340,112	100.0360	341,695	341,572	340,588	5,593	221	0	0	8.206	8.403	MON	78	25,559	10/29/2021	06/07/2028
12546F-AF-9	CHG PPC PARENT LLC - TL				4.B FE	387,104	100.0000	389,049	389,049	387,682	12,004	277	0	0	8.463	8.677	MON	2,652	31,785	11/17/2021	12/08/2028
12768E-AG-1	CAESARS ENTERTAINMENT, INC. - TERM LOAN			5	4.A FE	181,776	100.1410	183,871	183,613	182,015	0	238	0	0	8.706	9.022	MON	44	13,147	01/25/2023	02/06/2030
14835J-AQ-3	CAST & CREW LLC - INCREMENTAL FACILITY N			5	4.B FE	141,390	99.6250	141,567	142,100	141,567	1,566	104	0	0	9.106	9.352	MON	36	15,360	02/15/2022	12/29/2028
15651F-AB-2	SIMON & SCHUSTER, INC. - TERM LOAN B			5	4.B FE	268,575	100.2500	270,675	270,000	268,623	0	48	0	0	9.390	9.632	MON	3,793	0	09/27/2023	10/30/2030
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN				4.B FE	204,950	99.6610	205,102	205,800	205,102	11,416	121	0	0	8.706	8.908	MON	1,495	14,315	10/22/2021	11/03/2028
16384Y-AJ-6	CHEMOURS COMPANY, THE - TERM LOAN (USD)			5	3.A FE	369,375	99.7000	373,875	375,000	369,756	0	381	0	0	8.848	9.352	MON	2,673	8,364	08/10/2023	08/18/2028
172442-AT-2	CINEMARK USA, INC. - TERM LOAN			5	3.B FE	392,030	99.9000	397,602	398,000	392,531	0	501	0	0	9.111	9.527	MON	4,827	15,532	05/22/2023	05/24/2030
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -			5	4.B FE	168,066	100.3330	172,949	172,375	169,130	4,700	613	0	0	9.631	10.234	MON	46	16,170	03/30/2022	04/13/2029
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN			5	3.C FE	95,082	100.1250	98,793	98,670	95,765	0	531	0	0	8.706	9.507	MON	24	7,703	08/09/2022	11/02/2029
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B				3.B FE	127,645	99.8750	127,805	127,965	127,740	806	46	0	0	7.856	8.040	MON	140	12,687	11/17/2021	11/30/2028
22282G-AD-9	COVANTA HOLDING CORP - TERM LOAN C				3.B FE	9,732	99.8750	9,744	9,756	9,739	61	3	0	0	7.848	8.033	MON	62	680	11/17/2021	11/30/2028
22704N-AE-2	CROCS, INC. - 2023 REFINANCING TERM LOAN			5	3.B FE	263,128	100.2630	265,146	264,450	263,487	7,581	267	0	0	8.498	8.709	FMAN	62	27,616	01/27/2022	02/20/2029
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F				4.B FE	290,223	98.9550	291,564	294,643	291,564	6,352	1,003	0	0	9.356	9.883	MON	77	28,307	05/13/2022	10/16/2026

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
24440E-AB-3	DEERFIELD DAKOTA HOLDING, LLC - INITIAL			5	4.C FE	210,115	98.9170	208,884	211,170	208,884	11,854	213	0	0	9.098	9.341	N/A	53	18,128	04/14/2022	04/09/2027
26483N-AT-7	DUN & BRADSTREET CORPORATION, THE - TERM			5	4.A FE	282,149	100.1410	286,257	285,854	283,875	193	945	0	0	8.205	8.700	MON	195	23,530	02/22/2022	02/06/2026
26872N-AC-3	EMRLD BORROWER LP - TERM LOAN B			5	3.C FE	251,456	100.2880	254,728	253,996	251,685	0	228	0	0	8.356	8.661	MON	59	11,406	05/04/2023	05/31/2030
26881K-AC-8	EP PURCHASER, LLC - TERM LOAN B				4.B FE	102,647	98.9580	102,088	103,163	102,088	210	73	0	0	9.110	9.333	JAJO	26	9,153	10/28/2021	11/06/2028
28414B-AF-3	ELANCO ANIMAL HEALTH INCORPORATED - TERM				3.B FE	184,502	99.2920	184,580	185,896	184,580	6,157	243	0	0	7.193	7.443	MON	1,080	12,897	10/29/2021	08/01/2027
29102T-AB-8	AZALEA TOPCO, INC. - INITIAL TERM LOAN (				4.C FE	262,942	98.8000	266,141	269,373	265,624	18,208	1,460	0	0	8.970	9.711	MON	67	22,878	02/22/2022	07/24/2026
29279U-AB-2	ENDURANCE INTERNATIONAL GROUP HOLDINGS,				4.B FE	185,775	97.5940	192,238	196,977	188,834	10,392	1,977	0	0	9.422	10.817	MON	4,382	14,026	06/07/2022	02/10/2028
29359B-AB-7	ENSEMBLE RCM, LLC - CLOSING DATE TERM LO			5	4.B FE	98,727	100.1070	99,329	99,223	98,804	0	77	0	0	9.233	9.543	MON	1,531	2,832	06/22/2023	08/03/2026
29362L-AM-6	ENTEGRIS, INC. - TERM LOAN B			5	2.C FE	134,541	100.3330	137,016	136,561	134,997	0	306	0	0	7.890	8.267	MJSD	2,683	10,366	05/13/2022	07/06/2029
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B			5	4.B FE	98,004	99.9790	98,229	98,250	98,072	4,810	35	0	0	9.356	9.542	MON	26	8,226	01/13/2022	01/27/2029
31732F-AR-7	FILTRATION GROUP CORPORATION - 2021 INCR				4.C FE	126,757	100.0340	127,118	127,075	126,856	2,283	45	0	0	8.970	9.147	MON	32	10,702	10/19/2021	10/21/2028
31732F-AT-3	FILTRATION GROUP CORPORATION - (USD) TER			5	4.C FE	171,951	100.3330	174,266	173,688	172,140	0	190	0	0	9.720	10.099	MON	47	9,525	05/19/2023	10/21/2028
31773H-AB-8	GIP PILOT ACQUISITION PARTNERS LP - TERM			5	3.C FE	243,775	99.9170	244,797	245,000	243,813	0	38	0	0	8.388	8.607	MON	4,453	0	09/18/2023	10/04/2030
31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN				4.A FE	307,492	99.0000	305,531	308,617	305,531	13,967	230	0	0	10.881	11.146	MON	5,597	31,474	04/27/2022	03/30/2027
31935H-AG-2	FIRST BRANDS GROUP, LLC - 2022-II INCREM			5	4.A FE	125,466	99.0630	128,135	129,347	125,866	0	400	0	0	10.881	12.084	MON	2,346	2,785	08/09/2023	03/30/2027
33718F-AB-6	FIRST STUDENT BIDCO INC. - INITIAL TERM				4.A FE	42,779	99.1460	43,023	43,393	42,978	3,787	91	0	0	8.652	9.033	JAJO	949	2,865	10/18/2021	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM				4.A FE	141,432	99.1460	142,239	143,464	142,090	12,521	302	0	0	8.652	9.033	JAJO	3,138	8,880	10/18/2021	07/21/2028
33718F-AE-0	FIRST STUDENT BIDCO INC. - INCREMENTAL T			5	4.A FE	170,744	99.6670	184,974	185,592	174,379	0	2,461	0	0	9.448	11.306	MJSD	49	17,138	06/29/2022	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,				3.A FE	414,946	100.0160	420,623	420,556	416,723	1,022	886	0	0	7.206	7.549	MON	84	29,073	02/28/2022	04/28/2028
34416D-AY-4	FOCUS FINANCIAL PARTNERS, LLC - TERM LOA			5	4.A FE	195,644	100.1250	199,749	199,500	196,113	0	468	0	0	8.856	9.474	MON	49	5,284	05/10/2023	06/30/2028
35100D-AT-3	FOUR SEASONS HOLDINGS INC. - 2023 REPRIC		A	5	3.C FE	332,466	100.2750	338,457	337,529	333,254	0	724	0	0	7.948	8.335	MON	2,161	27,937	11/17/2022	11/30/2029
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL				4.B FE	293,304	99.3750	292,117	293,955	292,117	12,299	105	0	0	9.220	9.400	MON	75	25,682	02/14/2022	10/08/2027
365556-AU-3	INGERSOLL-RAND SERVICES COMPANY - 2020 S				2.B FE	36,803	100.1770	37,334	37,269	36,973	0	92	0	0	7.206	7.584	MON	7	2,151	02/24/2022	03/01/2027
38017B-AT-3	GO DADDY OPERATING COMPANY, LLC (GD FINA			5	3.B FE	387,878	100.2590	392,178	391,164	389,468	123	290	0	0	7.856	8.084	MON	85	31,189	02/28/2022	11/09/2029
410346-AX-8	HANESBRANDS INC. - INITIAL TERM LOAN B			5	3.B FE	201,428	99.7500	202,954	203,463	201,674	0	246	0	0	9.106	9.430	MON	51	14,461	02/14/2023	03/08/2030
42130Q-AL-8	HAYWARD INDUSTRIES, INC. - REFINANCING T				4.B FE	292,128	99.8390	292,761	293,233	292,474	12,446	172	0	0	8.220	8.430	MON	67	22,984	12/16/2021	05/30/2028
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO				4.C FE	194,530	99.5420	195,102	196,000	194,998	15,833	232	0	0	9.380	9.660	MJSD	3,319	17,396	12/15/2021	04/21/2028
44332E-AV-8	HUB INTERNATIONAL LIMITED - TERM LOAN B			5	4.B FE	95,280	100.3170	99,565	99,250	95,929	0	566	0	0	9.369	10.273	JAJO	1,291	6,827	10/31/2022	11/10/2029
44332E-AW-6	HUB INTERNATIONAL LIMITED - 2023 REFINAN			5	4.B FE	389,710	100.3770	394,366	392,885	390,769	927	465	0	0	9.662	9.916	MJSD	7,170	24,937	06/08/2023	06/20/2030
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER			5	4.B FE	270,224	100.0710	272,115	271,922	270,528	3,002	303	0	0	8.448	8.723	MON	1,852	16,261	02/09/2023	12/15/2027
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B				3.B FE	385,191	100.1670	395,219	394,560	387,592	0	1,267	0	0	8.220	8.742	MON	90	31,350	05/23/2022	07/02/2029
45567Y-AN-5	MH SUB I, LLC (MICRO HOLDING CORP.) - 20			5	4.B FE	400,005	98.1530	400,048	407,576	399,118	3,061	1,759	0	0	9.606	10.006	MON	109	47,787	06/13/2022	05/03/2028
45780Y-AX-4	INSTALLED BUILDING PRODUCTS, INC. - TRAN			5	3.A FE	126,773	100.1250	127,569	127,410	126,958	1,695	91	0	0	7.470	7.667	MON	26	9,379	12/09/2021	12/14/2028
45784Q-AB-5	INSULET CORPORATION - TERM B LOAN				3.C FE	293,250	100.1960	295,301	294,724	293,686	3,352	239	0	0	8.720	8.942	MON	2,140	19,042	02/24/2022	05/04/2028
46284N-AV-1	IRON MOUNTAIN INCORPORATED - TERM LOAN B			5	3.C FE	272,938	99.9380	274,830	275,000	272,948	0	10	0	0	2.250	2.397	MON	0	0	12/08/2023	01/31/2031
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN				4.B FE	97,681	99.7880	97,792	98,000	97,782	1,224	46	0	0	8.220	8.401	MON	22	7,761	10/20/2021	09/22/2028
50179J-AB-4	LBM ACQUISITION, LLC - INITIAL TERM LOAN				4.C FE	409,934	98.6880	411,007	416,472	410,812	49,978	1,087	0	0	9.198	9.647	MON	3,086	38,613	12/15/2021	12/17/2027
50217U-AS-6	LTI HOLDINGS, INC. - INITIAL TERM LOAN (				4.C FE	289,869	96.3130	282,237	293,041	282,237	1,466	854	0	0	8.970	9.422	MON	73	25,442	12/16/2021	09/06/2025
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC (LS GROUP				4.B FE	292,479	99.8750	294,329	294,697	293,198	2,922	390	0	0	8.710	8.993	MON	1,711	26,116	02/16/2022	11/02/2027
55303B-AD-5	MH SUB I, LLC (WEBMD HEALTH CORP.) - 202				5.A FE	103,940	92.8210	97,462	105,000	97,462	3,730	151	0	0	11.606	11.977	MON	1,015	9,109	02/18/2022	02/23/2029
55314N-AW-4	MKS INSTRUMENTS, INC. - TERM LOAN B			5	3.A FE	382,492	100.1250	396,495	396,000	385,622	0	1,843	0	0	7.841	8.543	MON	2,243	30,683	04/11/2022	08/17/2029
55315Q-AF-3	MJH HEALTHCARE HOLDINGS, LLC			5	4.C FE	97,062	99.3750	97,884	98,500	97,457	2,760	205	0	0	8.956	9.355	MON	25	8,320	01/25/2022	01/28/2029
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T				4.B FE	94,416	96.1500	93,987	97,750	93,987	10,413	486	0	0	9.900	10.680	JAJO	808	9,383	10/15/2021	09/01/2028
57723C-AR-0	MATTRESS FIRM, INC. - TERM LOAN (2021)				4.A FE	186,140	98.9820	186,474	188,392	186,474	26,319	330	0	0	9.860	10.231	FMAN	52	18,085	11/08/2021	09/25/2028
57763T-AB-9	MAUSER PACKAGING SOLUTIONS HOLDING COMPA			5	4.B FE	98,008	100.2780	99,777	99,500	98,376	0	368	0	0	9.343	9.968	MON	749	7,103	01/30/2023	08/14/2026

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
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC			5	4.B FE	117,908	99.8500	118,322	118,500	118,065	2,797	85	0	0	9.358	9.591	MON	308	10,535	02/10/2022	02/15/2029
57906H-AD-9	MCAFEE CORP. - TERM LOAN B (USD)			5	4.C FE	514,539	99.3130	513,572	517,125	513,572	33,283	370	0	0	9.193	9.422	MON	3,829	40,861	02/03/2022	03/01/2029
58503U-AC-7	MEDLINE BORROWER, LP - INITIAL DOLLAR TE				4.A FE	191,626	100.4060	197,298	196,500	192,970	5,777	732	0	0	8.470	9.058	MON	46	16,477	02/22/2022	10/23/2028
59408U-AB-3	MICHAELS COMPANIES, INC. THE - TERM B LO				5.A FE	194,023	82.7000	161,669	195,489	161,669	(6,727)	232	0	0	9.860	10.149	MJSD	54	18,770	12/14/2021	04/15/2028
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE				4.C FE	121,563	90.2190	110,224	122,173	110,224	(1,866)	97	0	0	8.860	9.084	FMAN	30	10,524	11/18/2021	03/12/2028
60662W-AS-1	MITCHELL INTERNATIONAL, INC. - INITIAL T				4.C FE	194,538	99.8270	196,659	197,000	195,214	13,759	373	0	0	9.400	9.775	JAJO	1,543	17,937	02/28/2022	10/15/2028
60672H-AC-7	MITNICK CORPORATE PURCHASER, INC. - TERM			5	4.C FE	98,505	94.3130	93,370	99,000	93,370	841	70	0	0	9.983	10.222	JAJO	1,647	9,367	04/20/2022	05/02/2029
60877J-AG-7	MOMENTIVE PERFORMANCE MATERIALS GMBH - T			5	4.B FE	309,660	96.4380	311,073	322,563	311,073	(538)	1,951	0	0	9.856	11.028	MON	88	22,777	03/23/2023	03/29/2028
62908H-AD-7	NEP GROUP, INC. - INITIAL DOLLAR TERM LO				4.B FE	94,777	94.2080	92,508	98,196	92,508	7,515	943	0	0	8.713	9.895	MON	190	11,325	02/24/2022	10/20/2025
62908H-AK-1	NEP GROUP, INC. - INCREMENTAL TLB				4.B FE	320,983	94.8750	307,608	324,225	307,608	26,627	833	0	0	9.463	9.885	MON	2,472	33,472	11/18/2021	10/20/2025
63001P-AD-3	NCR ATLEOS, LLC - TERM LOAN			5	4.A FE	237,038	99.2920	243,265	245,000	237,395	0	358	0	0	10.206	11.138	MON	69	5,439	09/22/2023	03/27/2029
63939W-AG-8	WAYSTAR TECHNOLOGIES, INC. - INITIAL TER				4.B FE	288,459	100.2500	295,379	294,643	290,711	316	1,400	0	0	9.470	10.157	MON	78	27,069	05/13/2022	10/22/2026
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.				4.B FE	191,259	94.5210	185,666	196,429	185,666	9,831	1,013	0	0	7.976	8.683	MON	653	17,078	03/01/2022	04/15/2027
64072U-AM-4	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.			5	4.B FE	286,990	96.4380	284,636	295,149	284,636	(748)	1,242	0	0	9.862	10.522	MON	1,213	26,010	06/13/2022	01/18/2028
66877A-AD-0	NORTONLIFELOCK INC. - TERM LOAN B			5	2.C FE	326,510	100.0310	331,062	330,959	327,630	0	754	0	0	7.456	7.785	MON	2,060	21,993	01/31/2022	09/12/2029
68218H-AB-3	OMNIA PARTNERS, LLC - FIRST LIEN TERM LO			5	5.B GI	167,163	100.5630	170,066	169,114	167,283	0	120	0	0	9.628	9.997	MON	2,985	3,157	07/19/2023	07/25/2030
68218H-AC-1	OMNIA PARTNERS, LLC - FIRST LIEN DELAYED			5	4.B FE	15,728	100.5630	15,976	15,886	15,737	0	10	0	0	0.500	0.654	MON	1	5	07/19/2023	07/25/2030
68371Y-AP-8	OPEN TEXT CORPORATION - 2023 REPLACEMENT		A	5	2.C FE	403,004	100.1630	417,383	416,704	405,090	0	1,939	0	0	8.206	8.924	MON	95	26,984	11/16/2022	01/31/2030
68764J-AD-3	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL			5	3.C FE	98,229	100.1480	99,118	98,972	98,347	0	118	0	0	8.710	9.000	MON	575	8,159	01/27/2023	10/05/2028
69315J-AG-8	PAI HOLDCO, INC. - TERM B LOAN (FIRST LI				4.C FE	107,244	93.0630	100,054	107,512	100,054	5,800	45	0	0	9.395	9.570	FMAN	1,683	9,582	11/10/2021	10/28/2027
69515E-AH-5	PACKAGING COORDINATORS MIDCO, INC. - TER				4.C FE	121,868	99.9440	122,105	122,173	121,976	6,335	50	0	0	9.110	9.317	FMAN	31	8,281	11/09/2021	11/30/2027
70323K-AE-8	PATHWAY VET ALLIANCE LLC - 2021 REPLACEM				4.C FE	262,560	87.8750	231,884	263,879	231,884	13,392	243	0	0	9.220	9.454	MON	68	23,570	10/18/2021	03/31/2027
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL				4.B FE	210,448	96.5000	203,967	211,365	203,967	2,136	137	0	0	8.720	8.949	MON	51	9,352	09/29/2023	12/29/2028
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B			5	3.C FE	161,721	100.1140	163,123	162,938	162,010	778	174	0	0	8.198	8.447	MON	1,076	11,881	04/21/2022	05/03/2029
71360H-AB-3	PERATON CORP. - TERM B LOAN (FIRST LIEN)				4.A FE	189,650	100.1250	192,047	191,808	190,317	2,980	365	0	0	9.206	9.573	MON	1,474	15,730	02/24/2022	02/01/2028
71601H-AB-2	PETCO HEALTH AND WELLNESS COMPANY, INC.				4.B FE	181,515	94.3300	178,823	189,572	178,823	(4,894)	1,401	0	0	8.860	9.899	MON	47	16,467	05/31/2022	03/03/2028
71677H-AL-9	PETSMART LLC - INITIAL TERM LOAN				4.A FE	279,215	98.7500	291,773	295,466	283,737	0	2,850	0	0	9.206	10.538	MON	76	26,488	05/20/2022	02/11/2028
71880J-AD-6	PHINIA INC. - TERM LOAN B			5	3.A FE	167,580	100.3750	175,217	174,563	168,229	0	649	0	0	9.456	10.621	MON	46	7,911	06/08/2023	07/03/2028
72431H-AD-2	CORNERSTONE BUILDING BRANDS, INC. - TRAN				4.B FE	289,921	99.7920	294,097	294,710	291,340	27,311	785	0	0	8.712	9.162	MON	1,070	24,745	03/03/2022	04/12/2028
73044E-AB-0	PODS, LLC - INITIAL TERM LOAN				4.B FE	174,636	97.7140	172,368	176,400	172,368	5,578	281	0	0	8.463	8.775	MON	1,203	13,289	12/03/2021	03/31/2028
73108R-AB-4	POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F				4.C FE	156,400	98.5250	154,479	156,792	154,479	11,715	62	0	0	9.470	9.656	MON	41	14,193	02/08/2022	06/02/2028
74773K-AB-1	QUALTRICS ACQUIRECO, LLC - TERM LOAN B			5	4.B FE	246,530	100.2500	249,998	249,375	246,808	0	278	0	0	8.856	9.190	MON	61	10,426	04/14/2023	06/28/2030
74839X-AF-6	QUIKRETE HOLDINGS, INC. - INITIAL LOAN (				3.C FE	266,389	100.4690	269,963	268,702	267,332	1,545	444	0	0	8.095	8.407	MON	60	23,867	11/04/2021	02/01/2027
75605V-AD-4	REALPAGE, INC. - INITIAL TERM LOAN (FIRS				4.B FE	388,556	99.0880	387,434	391,000	387,434	15,990	385	0	0	8.470	8.713	MON	5,429	24,567	12/14/2021	04/24/2028
77669L-AE-3	INDICOR, LLC - TRANCHE B DOLLAR TERM LOA			5	4.B FE	96,018	100.1500	99,649	99,500	96,468	0	451	0	0	9.355	10.222	MON	440	6,837	02/06/2023	11/22/2029
78249L-AD-2	RUSSELL INVESTMENTS US INSTITUTIONAL HOL				4.A FE	330,425	93.3960	320,230	342,874	320,230	(11,179)	4,140	0	0	8.948	10.410	MON	2,472	27,342	06/10/2022	05/30/2025
78350L-AZ-8	RYAN, LLC - TERM LOAN			5	4.B FE	212,800	100.2190	217,618	217,143	212,872	0	72	0	0	9.856	10.402	MON	59	2,256	11/09/2023	11/14/2030
78350L-BB-0	RYAN, LLC - DELAYED DRAW TERM LOAN - DUP			5	4.B FE	22,400	100.2190	22,907	22,857	22,408	0	8	0	0	0.375	0.674	MON	0	0	11/09/2023	11/14/2030
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM				3.B FE	294,275	100.0900	297,346	297,079	296,006	3,667	831	0	0	7.220	7.616	MON	60	20,534	12/06/2021	04/16/2025
78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING				4.C FE	192,326	100.0420	196,072	195,990	193,477	5,912	568	0	0	8.970	9.456	MON	49	17,011	12/14/2021	06/02/2028
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN			5	4.C FE	97,208	99.8750	98,127	98,250	97,525	3,664	164	0	0	8.956	9.289	MON	24	8,520	01/13/2022	06/02/2028
74919E-AP-9	R1 RCM INC. - INCREMENTAL TERM LOAN			5	4.A FE	158,064	99.9060	159,850	160,000	158,074	0	10	0	0	5.000	5.328	MON	0	0	12/13/2023	06/21/2029
80875A-AT-8	SCIENTIFIC GAMES CORPORATION - FIRST LIE			5	3.B FE	229,739	100.1560	231,836	231,475	230,162	2,159	248	0	0	8.465	8.721	MON	871	18,980	04/07/2022	04/14/2029
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC			5	4.B FE	195,049	100.2360	197,484	197,019	195,380	0	331	0	0	9.106	9.487	MON	3,743	21,909	02/17/2023	02/24/2028
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC			5	4.B FE	288,559	100.2360	296,101	295,404	291,518	0	1,041	0	0	9.069	9.592	MON	0	17,672	11/04/2021	02/24/2028

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
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER			5	3.C FE	277,784	100.2080	286,971	286,375	280,076	0	2,071	0	0	9.633	10.631	MON	4,609	22,814	11/08/2022	01/15/2027
855031-AQ-3	STAPLES, INC. - 2019 REFINANCING NEW TER				4.C FE	95,255	94.4620	92,524	97,949	92,524	1,513	626	0	0	10.457	11.332	MON	825	10,829	12/15/2021	04/16/2026
86614D-AK-4	SUMMIT MATERIALS, LLC - INCREMENTAL TERM			5	2.C FE	149,625	100.3130	150,470	150,000	149,629	0	4	0	0	2.500	2.598	MON	0	0	11/30/2023	11/30/2028
86880N-AZ-6	SURGERY CENTER HOLDINGS, INC. - INITIAL			5	4.B FE	268,392	100.2920	269,176	268,392	268,392	3,709	0	0	0	8.856	8.981	MON	726	24,219	02/08/2022	12/19/2030
87169D-AB-1	SYNEOS HEALTH, INC. (FKA INC RESEARCH HO			5	4.A FE	142,825	98.7080	143,127	145,000	142,906	0	81	0	0	9.348	9.782	N/A	75	2,911	09/19/2023	09/27/2030
87266U-AB-5	TMF SAPPHIRE BIDCO B.V. - TERM LOAN B		D	5	4.B FE	239,505	100.3750	245,919	245,000	240,222	0	718	0	0	10.414	11.137	N/A	6,095	4,093	04/27/2023	05/03/2028
87876G-AF-9	TECTA AMERICA CORP. - TERM LOAN (FIRST L				4.B FE	112,596	100.1250	118,031	117,884	114,000	217	908	0	0	9.470	10.569	MON	31	10,948	06/07/2022	04/10/2028
88023H-AG-5	TEMPO ACQUISITION, LLC - ADDITIONAL FIFT			5	3.C FE	293,655	100.3570	295,072	294,023	293,761	863	56	0	0	8.106	8.267	MON	66	21,805	01/26/2022	08/31/2028
89334G-AZ-7	TRANS UNION LLC - TERM LOAN B				3.B FE	164,028	100.2630	164,871	164,439	164,150	1,711	59	0	0	7.720	7.887	MON	35	12,235	11/18/2021	12/01/2028
89364M-BZ-6	TRANSDIGM INC. - TRANCHE I TERM LOAN			5	4.A FE	358,019	100.3750	359,361	358,019	358,019	0	0	0	0	8.598	8.729	MJSD	86	25,602	03/23/2023	08/24/2028
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS LLC - ADVANC				4.B FE	173,143	99.9580	173,940	174,014	173,793	79	298	0	0	9.240	9.591	FMAN	2,390	22,512	10/20/2021	02/16/2028
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA			5	3.B FE	277,212	99.9380	279,839	280,013	277,934	3,829	402	0	0	8.598	8.904	JAJO	67	23,982	03/03/2022	04/04/2029
90266U-AJ-2	UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST				3.C FE	319,647	100.2640	322,678	321,829	320,701	3,044	483	0	0	8.399	8.706	JAJO	4,805	24,462	10/20/2021	04/29/2026
90276D-AC-3	UGI ENERGY SERVICES, LLC - TERM LOAN B			5	3.C FE	122,505	100.0690	123,206	123,121	122,579	0	74	0	0	8.706	8.931	MON	30	9,761	02/16/2023	02/22/2030
90347B-AK-4	AXALTA COATING SYSTEM U.S. HOLDINGS, INC			5	3.A FE	260,768	100.2290	264,005	263,402	261,157	0	384	0	0	7.848	8.146	MJSD	57	21,475	12/08/2022	12/20/2029
90351H-AE-8	US FOODS HOLDING CORP. - COV-LITE TLB				3.C FE	155,934	100.3460	156,866	156,325	156,051	730	56	0	0	7.970	8.134	MON	1,037	11,243	11/17/2021	11/22/2028
90351J-AH-7	UBER TECHNOLOGIES, INC. - TERM LOAN B			5	3.B FE	102,881	100.2400	103,386	103,139	102,910	0	29	0	0	8.135	8.299	N/A	350	6,433	03/24/2023	03/03/2030
90351N-AL-9	USI, INC. (FKA COMPASS INVESTORS INC.) -			5	4.B FE	259,350	100.0310	260,081	260,000	259,375	0	25	0	0	8.640	8.816	N/A	780	0	09/14/2023	09/27/2030
90351N-AM-7	USI, INC. - TERM LOAN			5	4.A FE	387,647	100.0780	394,238	393,931	389,756	247	708	0	0	8.620	8.981	MJSD	943	33,019	12/05/2022	11/22/2029
90385K-AK-7	UKG INC. - TERM LOAN (1ST LIEN)				4.C FE	195,861	100.1630	196,319	196,000	195,927	9,745	31	0	0	8.764	8.892	FMAN	4,104	25,810	11/18/2021	05/04/2026
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L				4.B FE	188,134	100.0000	196,456	196,456	190,497	0	1,470	0	0	8.640	9.679	MON	3,120	13,151	05/13/2022	01/20/2028
92941P-AC-7	WW INTERNATIONAL, INC. - INITIAL TERM LO				4.C FE	199,894	70.3330	199,894	284,211	199,894	119,379	805	80,869	0	8.970	19.341	MON	71	26,615	12/16/2021	04/13/2028
92943E-AB-2	GTCR W MERGER SUB LLC - (USD) TERM LOAN			5	3.B FE	283,575	100.3750	286,069	285,000	283,628	0	53	0	0	3.000	3.124	MON	0	0	09/20/2023	09/20/2030
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -				4.B FE	190,421	99.8440	191,890	192,189	191,018	6,370	280	0	0	9.402	9.716	FMAN	3,081	13,381	11/05/2021	03/02/2028
96208U-AT-8	WEX INC. - TERM B LOAN				3.C FE	193,084	100.2220	195,911	195,477	193,861	5,604	380	0	0	7.720	8.062	MON	42	14,531	12/08/2021	03/31/2028
96350T-AC-4	WHITE CAP BUYER, LLC - INITIAL CLOSING D			5	4.B FE	393,000	100.1670	393,656	393,000	393,000	13,683	0	0	0	9.106	9.237	MON	33	34,843	02/03/2022	10/19/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L				4.C FE	237,641	100.1880	242,064	241,609	239,933	2,795	1,214	0	0	8.220	8.866	MON	590	17,850	02/28/2022	05/18/2025
97360B-AB-1	WINDSOR HOLDINGS III, LLC - (USD) SEVEN			5	4.A FE	303,041	100.5310	310,867	309,225	303,483	0	442	0	0	9.841	10.376	MON	2,198	9,875	06/22/2023	08/01/2030
98932T-AD-5	ZELIS COST MANAGEMENT BUYER, INC. - TERM				4.B FE	193,980	100.1030	196,658	196,456	194,871	314	576	0	0	8.970	9.459	MON	49	17,032	06/07/2022	09/30/2026
98975V-AM-8	FLUIDRA, S.A. - TERM LOAN B			5	3.B FE	112,418	99.7710	112,442	112,700	112,442	5,604	40	0	0	7.381	7.551	MON	23	8,906	01/21/2022	01/29/2029
99Z0R4-FI-2	FUGUE FINANCE LLC - TERM LOAN			5	4.B FE	196,274	100.2970	199,339	198,749	196,687	0	415	0	0	9.388	9.862	FMAN	1,555	9,774	06/23/2023	01/31/2028
C0787F-AG-7	BAUSCH + LOMB CORPORATION - INCREMENTAL			5	4.C FE	237,006	99.6250	238,502	239,400	237,143	0	137	0	0	9.356	9.767	MON	62	4,964	09/14/2023	09/29/2028
C6901L-AJ-6	1011778 B.C. UNLIMITED LIABILITY COMPANY			5	3.B FE	291,863	99.9640	296,331	296,438	293,503	537	712	0	0	7.606	7.908	MON	393	16,708	09/12/2023	09/23/2030
C6907U-AB-7	ONTARIO GAMING GTA LIMITED PARTNERSHIP -			5	4.B FE	128,700	100.3390	130,441	130,000	128,781	0	81	0	0	9.598	9.931	MON	35	3,515	07/20/2023	08/01/2030
C8000C-AK-9	CLARIOS GLOBAL LP - INCREMENTAL TERM LOA			5	4.A FE	317,604	100.1250	319,599	319,200	317,752	0	148	0	0	9.106	9.330	MON	81	18,671	04/20/2023	05/06/2030
C8614Y-AD-5	XPLORNET COMMUNICATIONS INC. - REFINANCI		A		5.A FE	145,949	59.4220	145,949	245,614	145,949	54,649	178	98,819	0	9.652	24.475	MON	5,992	16,701	02/14/2022	10/02/2028
C9413P-BD-4	BAUSCH HEALTH COMPANIES INC. - TERM LOAN		A	5	5.A FE	88,039	81.1560	96,494	118,899	88,039	0	1,025	2,954	0	10.706	14.677	MON	141	18,735	01/27/2022	02/01/2027
C9600D-AB-9	IVC ACQUISITION LTD - (USD) TERM LOAN		D	5	4.B FE	176,400	100.0830	180,149	180,000	176,465	0	65	0	0	5.500	6.048	MON	0	0	11/17/2023	11/17/2028
F6628D-AN-4	NUMERICABLE U.S. LLC - USD TLB-[14] LOAN		C	5	5.B GI	188,545	89.5420	176,782	197,429	176,782	(14,779)	1,469	0	0	10.894	11.893	FMAN	4,481	24,227	06/09/2022	08/15/2028
G8057J-AB-2	SETANTA AIRCRAFT LEASING DESIGNATED ACTI		C		2.B FE	349,125	100.2500	350,875	350,000	349,393	0	125	0	0	7.610	7.765	FMAN	74	25,726	11/02/2021	11/05/2028
G9368P-BH-6	VIRGIN MEDIA BRISTOL LLC - FACILITY Y			5	3.C FE	346,500	99.4720	348,152	350,000	346,620	0	120	0	0	8.790	9.104	MON	5,726	0	09/20/2023	03/31/2031
L1802P-AC-3	COBHAM ULTRA US CO-BORROWER LLC - TERM L				4.C FE	212,387	98.3750	213,733	217,264	213,714	2,339	633	0	0	9.363	9.928	FMAN	8,363	15,318	11/17/2021	08/03/2029
L2210T-AH-8	CURIUM BIDCO S.A R.L. - 2023 ADDITIONAL			5	4.C FE	392,964	99.8130	397,194	397,938	394,363	6,596	825	0	0	9.848	10.201	FMAN	109	52,632	04/29/2022	07/31/2029
L2465B-AS-5	FORMULA ONE HOLDINGS LIMITED - TERM LOAN		D	5	3.A FE	287,100	100.1880	290,545	290,000	287,544	0	444	0	0	7.598	7.887	MON	61	24,183	11/16/2022	01/15/2030
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII S.A R.L. - FACIL		D		4.B FE	291,750	100.4290	295,216	293,955	292,628	11,122	481	0	0	8.948	9.271	MON	73	25,684	02/24/2022	10/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L9635L-AB-0	MARLINK AS - (USD) TL		C		4.B FE	95,778	99.0630	97,825	98,750	96,607	0	295	0	0	10.400	11.081	FMAN	858	7,653	11/05/2021	06/28/2029
L9901E-AE-7	ZACAPA S.A R.L. - FIRST LIEN TERM LOAN		D	5	4.B FE	391,839	99.6250	392,523	394,000	392,406	14,379	304	0	0	9.390	9.626	MON	9,352	26,563	02/10/2022	03/22/2029
N6872P-AF-8	PEGASUS BIDCO BV - (USD) TERM LOAN		D	5	4.B FE	293,627	99.9060	296,721	297,000	294,395	7,690	471	0	0	9.630	9.974	MON	3,575	27,490	05/05/2022	07/12/2029
N6949K-AB-7	PEARLS (NETHERLANDS) BIDCO B.V. - TERM L		D	5	4.A FE	191,109	98.7500	189,193	191,588	189,193	3,538	68	0	0	9.133	9.315	FMAN	2,924	16,618	02/08/2022	02/26/2029
N8137F-AB-6	HUNTER DOUGLAS NV - TERM LOAN		C	5	4.B FE	260,379	99.4750	260,314	261,688	260,314	31,234	187	0	0	8.880	9.102	FMAN	2,130	17,156	02/09/2022	02/26/2029
N8232N-AE-7	NOURYON FINANCE B.V. - TERM LOAN B		D	5	4.A FE	123,131	100.2250	124,655	124,375	123,329	0	197	0	0	9.441	9.819	MON	848	7,607	03/03/2023	04/03/2028
N8232N-AG-2	NOURYON FINANCE B.V. - EXTENDED DOLLAR T		C	5	4.A FE	99,000	100.2810	100,281	100,000	99,041	0	41	0	0	9.467	9.881	MON	1,052	839	09/15/2023	04/03/2028
P2121Y-AU-2	CARNIVAL CORPORATION - TERM LOAN B			5	3.A FE	153,454	100.0830	154,353	154,225	153,530	0	76	0	0	8.357	8.621	MON	680	4,141	08/01/2023	08/09/2027
U3000J-AQ-2	EVERTEC GROUP, LLC - TERM LOAN B			5	3.C FE	199,463	100.1250	202,753	202,500	199,552	0	90	0	0	3.500	3.797	MON	0	0	10/12/2023	10/30/2030
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						42,495,854	XXX	42,803,606	43,388,460	42,414,169	1,039,962	99,228	235,151	0	XXX	XXX	XXX	245,079	3,069,963	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						42,495,854	XXX	42,803,606	43,388,460	42,414,169	1,039,962	99,228	235,151	0	XXX	XXX	XXX	245,079	3,069,963	XXX	XXX
2419999999. Total - Issuer Obligations						746,472,345	XXX	695,178,214	757,236,342	746,547,458	730,062	1,115,939	2,706,222	0	XXX	XXX	XXX	6,379,909	22,187,636	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						184,204,557	XXX	167,447,106	183,125,138	184,325,996	0	(37,214)	0	0	XXX	XXX	XXX	558,008	5,378,104	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						143,505,740	XXX	130,266,507	141,648,624	142,526,768	0	(150,794)	0	0	XXX	XXX	XXX	380,929	4,720,240	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						47,583,704	XXX	45,730,976	48,065,796	47,806,107	0	127,025	0	0	XXX	XXX	XXX	86,358	1,310,900	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						42,495,854	XXX	42,803,606	43,388,460	42,414,169	1,039,962	99,228	235,151	0	XXX	XXX	XXX	245,079	3,069,963	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						1,164,262,200	XXX	1,081,426,410	1,173,464,360	1,163,620,498	1,770,023	1,154,184	2,941,373	0	XXX	XXX	XXX	7,650,283	36,666,842	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 424,773,396	1B ..$ 59,593,104	1C ..$ 39,260,805	1D ..$ 45,555,512	1E ..$ 40,838,463	1F ..$ 81,191,859	1G ..$ 99,956,710
1B	2A ...$ 124,397,639	2B ..$ 131,135,242	2C ..$ 34,456,620				
1C	3A ...$ 5,069,184	3B ..$ 10,706,723	3C ..$ 13,960,412				
1D	4A ...$ 15,130,112	4B ..$ 20,409,719	4C ..$ 10,660,028				
1E	5A ...$ 1,702,582	5B ..$ 1,462,048	5C ..$ 517,655				
1F	6 .....$ 2,842,685						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00287Y-10-9	ABBVIE ORD			14,595.000	2,261,787	154.970	2,261,787	717,248	0	86,402	0	(96,911)	0	(96,911)	0	04/10/2014	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			3,150.000	862,470	273.800	862,470	246,112	5,513	21,641	0	(108,549)	0	(108,549)	0	04/18/2013	
018802-10-8	ALLIANT ENERGY ORD			11,439.000	586,821	51.300	586,821	247,249	0	20,705	0	(44,726)	0	(44,726)	0	10/03/2012	
031162-10-0	AMGEN ORD			3,535.000	1,018,151	288.020	1,018,151	527,545	0	30,118	0	89,718	0	89,718	0	03/09/2016	
037833-10-0	APPLE ORD			6,480.000	1,247,594	192.530	1,247,594	242,846	0	6,156	0	405,648	0	405,648	0	01/03/2019	
09247X-10-1	BLACKROCK ORD			300.000	243,540	811.800	243,540	119,075	0	6,000	0	30,951	0	30,951	0	01/10/2019	
125896-10-0	CMS ENERGY ORD			7,000.000	406,490	58.070	406,490	166,633	0	13,650	0	(36,820)	0	(36,820)	0	10/12/2012	
166764-10-0	CHEVRON ORD			1,250.000	186,450	149.160	186,450	105,563	0	7,550	0	(37,913)	0	(37,913)	0	02/09/2018	
17275R-10-2	CISCO SYSTEMS ORD			7,000.000	353,640	50.520	353,640	176,030	0	10,850	0	20,160	0	20,160	0	09/22/2015	
30161N-10-1	EXELON ORD			14,000.000	502,600	35.900	502,600	375,718	0	20,160	0	(102,620)	0	(102,620)	0	02/05/2018	
30231G-10-2	EXXON MOBIL ORD			4,800.000	479,904	99.980	479,904	377,552	0	17,664	0	(49,536)	0	(49,536)	0	03/29/2022	
437076-10-2	HOME DEPOT ORD			840.000	291,102	346.550	291,102	178,995	0	7,022	0	25,780	0	25,780	0	02/28/2020	
478160-10-4	JOHNSON & JOHNSON ORD			9,380.000	1,470,221	156.740	1,470,221	712,605	0	44,086	0	(186,756)	0	(186,756)	0	02/04/2014	
539830-10-9	LOCKHEED MARTIN ORD			700.000	317,268	453.240	317,268	60,847	0	8,505	0	(23,275)	0	(23,275)	0	02/04/2013	
580135-10-1	MCDONALD'S ORD			5,110.000	1,515,166	296.510	1,515,166	582,701	0	31,835	0	168,528	0	168,528	0	11/04/2016	
58933Y-10-5	MERCK & CO ORD			12,250.000	1,335,495	109.020	1,335,495	473,467	9,433	35,770	0	(23,643)	0	(23,643)	0	02/08/2013	
594918-10-4	MICROSOFT ORD			1,750.000	658,070	376.040	658,070	93,551	0	4,883	0	238,385	0	238,385	0	07/19/2016	
595017-10-4	MICROCHIP TECHNOLOGY ORD			20,300.000	1,830,654	90.180	1,830,654	354,766	0	32,277	0	404,579	0	404,579	0	12/14/2010	
65339F-10-1	NEXTERA ENERGY ORD			26,900.000	1,633,906	60.740	1,633,906	582,578	0	45,815	0	(554,596)	0	(554,596)	0	11/29/2023	
704326-10-7	PAYCHEX ORD			12,390.000	1,475,773	119.110	1,475,773	484,678	0	42,869	0	43,985	0	43,985	0	07/26/2013	
713448-10-8	PEPSICO ORD			10,590.000	1,798,606	169.840	1,798,606	997,623	13,396	49,025	0	(109,102)	0	(109,102)	0	11/29/2023	
718546-10-4	PHILLIPS 66 ORD			6,760.000	900,026	133.140	900,026	493,291	0	28,392	0	196,446	0	196,446	0	12/22/2021	
742718-10-9	PROCTER & GAMBLE ORD			3,115.000	456,472	146.540	456,472	210,451	0	11,636	0	(15,637)	0	(15,637)	0	09/14/2015	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			28,175.000	1,722,901	61.150	1,722,901	978,944	0	64,239	0	(3,381)	0	(3,381)	0	12/02/2015	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			5,320.000	836,464	157.230	836,464	536,724	0	34,474	0	(88,365)	0	(88,365)	0	05/16/2019	
92939U-10-6	WEC ENERGY GROUP ORD			17,500.000	1,472,975	84.170	1,472,975	870,048	0	54,600	0	(167,825)	0	(167,825)	0	12/22/2015	
931142-10-3	WALMART ORD			11,200.000	1,765,680	157.650	1,765,680	641,326	6,384	25,424	0	177,632	0	177,632	0	11/13/2015	
94106L-10-9	WASTE MANAGEMENT ORD			7,000.000	1,253,700	179.100	1,253,700	314,302	0	19,600	0	155,540	0	155,540	0	04/27/2016	
98389B-10-0	XCEL ENERGY ORD			32,098.000	1,987,187	61.910	1,987,187	853,680	16,691	65,721	0	(263,204)	0	(263,204)	0	06/20/2013	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					30,871,113	XXX	30,871,113	12,722,147	51,416	847,068	0	44,492	0	44,492	0	XXX	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON	RF		9,410.000	941,000	100.000	941,000	941,000	0	66,283	0	0	0	0	0	10/05/2023	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					941,000	XXX	941,000	941,000	0	66,283	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					31,812,113	XXX	31,812,113	13,663,147	51,416	913,351	0	44,492	0	44,492	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	4,417,274	237.220	4,417,274	1,861,540	0	63,550	0	857,125	0	857,125	0	10/01/2014	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					4,417,274	XXX	4,417,274	1,861,540	0	63,550	0	857,125	0	857,125	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					36,229,387	XXX	36,229,387	15,524,687	51,416	976,901	0	901,617	0	901,617	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					36,229,387	XXX	36,229,387	15,524,687	51,416	976,901	0	901,617	0	901,617	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
38384C-LT-4	GNR 2023-128 AL - CMO/RMBS		08/15/2023	PPS		1,186,834	1,200,000	5,317
912828-3W-8	UNITED STATES TREASURY		02/03/2023	B.A. Securities Inc.		143,795	150,000	1,973
912828-5M-8	UNITED STATES TREASURY		07/28/2023	Citigroup		474,844	500,000	3,312
91282C-BL-4	UNITED STATES TREASURY		12/08/2023	Citigroup		487,875	600,000	2,183
91282C-EM-9	UNITED STATES TREASURY		12/28/2023	Citigroup		475,820	500,000	2,488
91282C-EV-9	UNITED STATES TREASURY		08/18/2023	MORGAN STANLEY CO		471,367	500,000	2,340
91282C-FJ-5	UNITED STATES TREASURY		07/21/2023	Citigroup		404,348	425,000	5,305
91282C-FT-3	UNITED STATES TREASURY		08/24/2023	MORGAN STANLEY CO		489,219	500,000	6,522
91282C-FY-2	UNITED STATES TREASURY		08/25/2023	Citigroup		388,438	400,000	3,811
91282C-GM-7	UNITED STATES TREASURY		04/14/2023	B.A. Securities Inc.		499,219	500,000	2,997
91282C-GS-4	UNITED STATES TREASURY		04/14/2023	JP Morgan Securities LLC		501,953	500,000	891
91282C-GZ-8	UNITED STATES TREASURY		09/25/2023	MORGAN STANLEY CO		468,418	500,000	7,133
91282C-HE-4	UNITED STATES TREASURY		06/22/2023	Various		739,336	750,000	1,233
91282C-HK-0	UNITED STATES TREASURY		06/30/2023	JP Morgan Securities LLC		297,926	300,000	163
91282C-HQ-7	UNITED STATES TREASURY		12/15/2023	Citigroup		453,533	450,000	7,112
0109999999. Subtotal - Bonds - U.S. Governments						7,482,924	7,775,000	52,781
13063D-3P-1	CALIFORNIA ST		03/09/2023	WELLS FARGO SECURITIES LLC		604,644	600,000	0
20772K-TL-3	CONNECTICUT ST		06/09/2023	B.A. Securities Inc.		149,801	150,000	0
20772K-TM-1	CONNECTICUT ST		06/09/2023	B.A. Securities Inc.		299,724	300,000	0
20772K-TQ-2	CONNECTICUT ST		06/01/2023	MORGAN STANLEY CO		150,000	150,000	0
419792-M5-2	HAWAII ST		12/07/2023	MORGAN STANLEY CO		50,000	50,000	0
419792-M9-4	HAWAII ST		12/07/2023	MORGAN STANLEY CO		100,000	100,000	0
419792-N2-8	HAWAII ST		12/07/2023	MORGAN STANLEY CO		200,320	200,000	0
57582R-4M-5	MASSACHUSETTS (COMMONWEALTH OF)		10/17/2023	WELLS FARGO SECURITIES LLC		300,558	300,000	0
762223-MD-4	RHODE ISLAND ST		10/23/2023	B.A. Securities Inc.		519,710	750,000	1,875
762223-PY-5	RHODE ISLAND ST		10/25/2023	B.A. Securities Inc.		101,248	100,000	0
762223-QB-4	RHODE ISLAND ST		10/25/2023	B.A. Securities Inc.		75,000	75,000	0
880541-K9-7	TENNESSEE ST		08/16/2023	RAYMOND JAMES & ASSOCIATES		350,000	350,000	0
882724-T8-0	TEXAS ST		08/10/2023	RAMIREZ & CO.		200,000	200,000	0
882724-T9-8	TEXAS ST		08/10/2023	RAMIREZ & CO.		300,000	300,000	0
882724-W2-9	TEXAS ST		10/26/2023	PIPER JAFFRAY		100,000	100,000	0
882724-W9-4	TEXAS ST		10/26/2023	PIPER JAFFRAY		100,000	100,000	0
97705M-ZG-3	WISCONSIN ST		01/26/2023	JP Morgan Securities LLC		341,912	340,000	1,474
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,942,916	4,165,000	3,349
113745-7R-8	BROOKLINE MASS		10/20/2023	CITIGROUP GLOBAL MARKETS INC.		130,890	200,000	767
146441-CT-5	CARTERSVILLE GA		05/31/2023	MORGAN STANLEY CO		221,709	300,000	1,017
425200-7Q-9	HENDERSON NEV		10/27/2023	MORGAN STANLEY CO		164,306	180,000	3,000
64966Q-7M-6	NEW YORK N Y		10/05/2023	BARCLAYS CAPITAL INC		50,000	50,000	0
64966Q-7W-4	NEW YORK N Y		10/05/2023	BARCLAYS CAPITAL INC		250,000	250,000	0
64966Q-XR-6	NEW YORK N Y		10/03/2023	B.A. Securities Inc.		280,794	300,000	2,133
720424-C6-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		10/30/2023	INL		62,160	70,000	1,167
848644-6M-7	SPOKANE CNTY WASH		03/27/2023	PIPER JAFFRAY		307,506	300,000	6,629
86481A-AU-8	SUFFOLK VA		05/31/2023	MORGAN STANLEY CO		116,102	160,000	1,008
869257-NS-0	SUSSEX CNTY DEL		06/08/2023	Citigroup		225,552	300,000	1,359
880541-K8-9	TENNESSEE ST		08/16/2023	RAYMOND JAMES & ASSOCIATES		250,000	250,000	0
94766P-KC-4	WEBER SCH DIST UTAH		06/21/2023	BARCLAYS CAPITAL INC		166,208	200,000	111
94766P-KD-2	WEBER SCH DIST UTAH		06/21/2023	MORGAN STANLEY CO		246,969	300,000	167
94766P-KE-0	WEBER SCH DIST UTAH		06/21/2023	B.A. Securities Inc.		289,552	350,000	204
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,761,748	3,210,000	17,562
196480-2R-7	COLORADO HSG & FIN AUTH		04/05/2023	RBC CAPITAL MARKETS		750,000	750,000	0
196480-T9-8	COLORADO HSG & FIN AUTH		02/02/2023	RBC CAPITAL MARKETS		1,000,000	1,000,000	0
270618-FN-6	EAST BATON ROUGE LA SEW COMMN REV		10/31/2023	Southwest Securities		89,117	100,000	1,011
31288Q-WV-8	FH 841560 - RMBS		08/31/2023	MITSUBISHI UFJ SECURITIES		1,817,197	1,839,035	6,332
3132D9-M6-8	FH SC0381 - RMBS		06/16/2023	MORGAN STANLEY CO		450,618	446,294	1,295
3132DP-GG-7	FH SD1999 - RMBS		02/09/2023	JP Morgan Securities LLC		748,262	743,730	930

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
3132DP-NX-2	FH SD2206 - RMBS		03/07/2023	PPS		740,665	740,839	1,358
3132DP-VL-9	FH SD2419 - RMBS		07/28/2023	Citigroup		1,940,167	1,934,986	3,662
3132DQ-6E-1	FH SD3569 - RMBS		08/17/2023	TORONTO DOMINION SECS USA INC		449,754	450,000	1,500
3132DQ-F7-6	FH SD2890 - RMBS		05/24/2023	MORGAN STANLEY CO		754,922	750,000	2,750
3132DQ-XB-7	FH SD3374 - RMBS		07/20/2023	PPS		751,222	748,182	1,486
3132DQ-YW-0	FH SD3425 - RMBS		08/11/2023	WELLS FARGO SECURITIES LLC		443,778	446,183	886
3132E0-G7-1	FH SD3822 - RMBS		12/11/2023	INL		735,637	735,752	1,349
3132E0-MB-5	FH SD3954 - RMBS		12/21/2023	Citigroup		1,722,601	1,823,159	4,254
3132E0-Y5-5	FH SD4332 - RMBS		12/19/2023	WELLS FARGO SECURITIES LLC		2,210,870	2,222,097	5,658
3133KQ-GM-2	FH RA8304 - RMBS		01/05/2023	Citigroup		3,010,395	2,978,746	5,006
3133KS-CZ-3	FH RA9988 - RMBS		10/06/2023	Citigroup		382,088	398,787	670
3137HA-H9-0	FHR 5339 AL - CMO/RMBS		11/02/2023	INL		301,400	320,000	244
3140JC-A4-6	FN BM7226 - RMBS		09/05/2023	MITSUBISHI UFJ SECURITIES		4,094,558	4,168,152	14,283
3140JC-CR-3	FN BM7279 - RMBS		10/19/2023	INL		1,601,040	1,660,327	4,781
3140N9-UX-2	FN BX5097 - RMBS		06/21/2023	WELLS FARGO SECURITIES LLC		753,604	753,604	1,382
3140QQ-BT-1	FN CB4549 - RMBS		12/21/2023	MORGAN STANLEY CO		2,251,836	2,325,976	6,106
3140QR-HX-4	FN CB5645 - RMBS		02/21/2023	Citigroup		1,295,063	1,294,861	2,374
3140QR-R2-1	FN CB5904 - RMBS		03/15/2023	BMO Capital Markets		1,483,492	1,465,177	2,686
3140QS-A6-8	FN CB6328 - RMBS		07/11/2023	GOLDMAN		739,208	735,879	1,251
3140XH-4D-6	FN FS2619 - RMBS		04/05/2023	BARCLAYS CAPITAL INC		1,496,240	1,486,946	2,478
3140XJ-X8-1	FN FS3402 - RMBS		05/01/2023	Various		1,040,127	1,046,287	1,589
3140XM-AY-2	FN FS5422 - RMBS		12/08/2023	MORGAN STANLEY CO		462,994	485,764	729
3140XM-R5-7	FN FS5907 - RMBS		10/03/2023	MORGAN STANLEY CO		371,761	387,062	650
3140XM-X8-4	FN FS6102 - RMBS		12/19/2023	PNC BANK		1,472,054	1,501,116	3,314
31418E-RJ-1	FN MA4988 - RMBS		05/01/2023	INL		293,982	295,042	410
360066-PN-8	FULTON CNTY GA WTR & SEW REV		05/31/2023	B.A. Securities Inc.		407,294	475,000	5,977
47770V-BR-0	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		01/19/2023	Citigroup		1,002,669	1,000,000	0
495290-CC-0	KING CNTY WASH SWR REV		10/26/2023	PIPER JAFFRAY		87,150	100,000	1,322
495290-EM-6	KING CNTY WASH SWR REV		10/31/2023	INL		159,820	180,000	1,847
544445-C4-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV		11/01/2023	Various		138,385	160,000	2,857
544445-WN-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV		10/18/2023	Southwest Securities		168,562	190,000	3,272
650036-AN-6	NEW YORK ST URBAN DEV CORP REV		10/12/2023	B.A. Securities Inc.		272,208	300,000	1,033
68607V-4N-2	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		04/26/2023	Citigroup		800,000	800,000	0
68607V-4P-7	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		04/26/2023	Citigroup		1,000,000	1,000,000	0
79771F-FJ-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/07/2023	MORGAN STANLEY CO		195,000	195,000	1,913
88213A-HT-5	BOARD OF REGENTS TEXAS A & M UNIVERSITY		03/22/2023	INL		468,070	500,000	6,237
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE		03/15/2023	Various		818,415	800,000	0
882669-BP-8	TEXAS PUBLIC FINANCE AUTHORITY		10/19/2023	MORGAN STANLEY CO		44,948	50,000	456
0909999999. Subtotal - Bonds - U.S. Special Revenues						41,217,170	41,783,985	105,340
00108W-AM-2	AEP TEXAS INC		10/17/2023	Various		480,546	600,000	2,170
001877-AA-7	API GROUP DE INC		09/27/2023	Jefferies		42,518	50,000	424
00206R-HJ-4	AT&T INC		07/07/2023	MORGAN STANLEY CO		285,867	300,000	4,713
00206R-MT-6	AT&T INC		05/30/2023	PPS		398,684	400,000	0
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		10/26/2023	Various		137,462	141,226	1,254
00253X-AB-7	AADVANTAGE LOYALTY IP LTD		12/19/2023	Various		45,006	47,000	430
00287Y-BX-6	ABBVIE INC		07/11/2023	RBC CAPITAL MARKETS		270,423	300,000	1,387
005095-AA-2	ACUSHNET CO		09/27/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		17,000	17,000	0
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	C	03/07/2023	Various		61,019	61,000	0
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD	C	02/28/2023	BANC OF AMERICA/FIXED INCOME		63,000	63,000	0
013092-AB-7	ALBERTSONS COMPANIES INC		10/26/2023	Various		22,162	23,000	261
013092-AG-6	ALBERTSONS COMPANIES INC		10/26/2023	Various		33,128	39,000	141
01741R-AH-5	ATI INC		04/05/2023	GOLDMAN		17,618	18,000	379
01741R-AN-2	ATI INC		08/09/2023	Various		61,210	61,000	0
019736-AG-2	ALLISON TRANSMISSION INC		03/28/2023	Various		5,835	7,000	33
02005N-BF-6	ALLY FINANCIAL INC		10/26/2023	Various		14,256	15,000	339

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
023135-CH-7	AMAZON.COM INC		08/04/2023	Jefferies		275,295	300,000	3,450
023135-CQ-7	AMAZON.COM INC		09/21/2023	Various		445,922	450,000	4,805
023135-CR-5	AMAZON.COM INC		10/12/2023	RBC CAPITAL MARKETS		285,132	300,000	5,288
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC		01/31/2023	Jefferies		41,569	45,000	983
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC		06/12/2023	Various		91,635	100,000	1,669
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		10/26/2023	Various		19,595	22,000	194
025816-DH-9	AMERICAN EXPRESS CO		07/25/2023	BARCLAYS CAPITAL INC		500,000	500,000	0
025816-DL-0	AMERICAN EXPRESS CO		10/24/2023	RBC CAPITAL MARKETS		100,000	100,000	0
025816-DN-6	AMERICAN EXPRESS CO		10/24/2023	RBC CAPITAL MARKETS		100,000	100,000	0
02582J-JV-3	AMXCA 2022-3 A - ABS		04/20/2023	B.A. Securities Inc.		294,633	300,000	281
02665W-EH-0	AMERICAN HONDA FINANCE CORP		04/13/2023	SOCIETE GENERALE		299,610	300,000	0
030981-AJ-3	AMERIGAS PARTNERS LP		10/26/2023	Various		16,043	17,000	182
030981-AM-6	AMERIGAS PARTNERS LP		05/22/2023	WELLS FARGO SECURITIES, LLC		35,000	35,000	0
031162-DR-8	AMGEN INC		09/28/2023	US BANCORP INVESTMENTS INC.		238,840	250,000	1,094
032095-AM-3	AMPHENOL CORP		03/27/2023	JP Morgan Securities LLC		149,487	150,000	0
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		09/22/2023	MITSUBISHI UFJ SECURITIES		480,311	491,000	4,081
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		10/11/2023	RBC CAPITAL MARKETS		223,348	250,000	3,208
03674X-AS-5	ANTERO RESOURCES CORP		03/28/2023	Various		6,376	7,000	69
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP		10/26/2023	Various		15,414	17,000	278
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		10/26/2023	Various		10,034	10,000	334
038522-AQ-1	ARAMARK SERVICES INC		03/28/2023	Jefferies		6,538	7,000	43
039483-AT-9	ARCHER-DANIELS-MIDLAND CO		10/19/2023	BARCLAYS CAPITAL INC		150,986	150,000	544
039524-AA-1	ARCHES BUYER INC		10/26/2023	Various		14,154	17,000	248
03959K-AC-4	ARCHROCK PARTNERS LP		10/26/2023	Various		15,782	17,000	229
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC		10/26/2023	Various		18,954	22,000	391
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LLC		10/30/2023	Various		38,881	40,000	639
04364V-AR-4	ASCENT RESOURCES UTICA HOLDINGS LLC		08/15/2023	Merril Lynch Pierce Fenner Smith		17,800	18,000	36
04636N-AF-0	ASTRAZENECA FINANCE LLC		02/28/2023	B.A. Securities Inc.		299,394	300,000	0
04636N-AG-8	ASTRAZENECA FINANCE LLC		03/02/2023	Various		595,416	600,000	123
049560-AZ-8	ATMOS ENERGY CORP		10/05/2023	MIZUHO SECURITIES USA/FIXED INCOME		149,805	150,000	0
05352T-AA-7	AVANTOR FUNDING INC		10/26/2023	Various		15,419	17,000	173
05368V-AA-4	AVIENT CORP		03/28/2023	Various		7,032	7,000	62
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		02/08/2023	GOLDMAN		1,842	2,000	47
053773-BG-1	AVIS BUDGET CAR RENTAL LLC		08/03/2023	Various		129,575	145,000	2,719
053773-BH-9	AVIS BUDGET CAR RENTAL LLC		11/15/2023	Merril Lynch Pierce Fenner Smith		49,671	50,000	0
05565Q-DH-8	BP CAPITAL MARKETS PLC	C	06/14/2023	B.A. Securities Inc.		472,710	500,000	931
05605H-AB-6	BWX TECHNOLOGIES INC		09/19/2023	ROBERT W. BAIRD COMPANY INC.		13,388	15,000	139
05605H-AC-4	BWX TECHNOLOGIES INC		10/11/2023	SMBC SECURITIES INC		21,750	25,000	510
05609D-AA-3	BX 23LIFE A - CMBS		02/07/2023	GOLDMAN		994,094	1,000,000	2,943
06051G-LG-2	BANK OF AMERICA CORP		04/19/2023	Various		375,275	375,000	0
06051G-LH-0	BANK OF AMERICA CORP		04/19/2023	Various		375,277	375,000	0
06428C-AC-8	BANK OF AMERICA NA		08/14/2023	B.A. Securities Inc.		500,000	500,000	0
071734-AN-7	BAUSCH HEALTH COMPANIES INC		03/28/2023	Various		50,873	85,000	980
085770-AB-1	BERRY GLOBAL INC		03/28/2023	Jefferies		4,842	5,000	59
08949L-AB-6	BIG RIVER STEEL LLC		03/07/2023	Various		14,963	15,000	45
092174-AA-9	BLACK KNIGHT INFOSERV LLC		03/28/2023	Various		6,261	7,000	47
095796-AE-8	BLUE RACER MIDSTREAM LLC		01/25/2023	BANC OF AMERICA/FIXED INCOME		49,250	50,000	110
097751-BT-7	BOMBARDIER INC		10/26/2023	Various		21,529	22,000	614
097751-CA-7	BOMBARDIER INC		11/06/2023	DEUTSCHE BANK SECURITIES, INC.		21,000	21,000	0
10373Q-BL-3	BP CAPITAL MARKETS AMERICA INC		10/24/2023	TORONTO DOMINION SECS USA INC		88,859	100,000	202
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		10/24/2023	TORONTO DOMINION SECS USA INC		159,260	200,000	1,572
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC		10/24/2023	US BANCORP INVESTMENTS INC.		91,961	100,000	976
109696-AA-2	BRINKS CO		10/26/2023	Various		57,562	62,000	925
115637-AU-4	BROWN-FORMAN CORP		03/21/2023	Various		749,026	750,000	0
118230-AQ-4	BUCKEYE PARTNERS LP		10/26/2023	Various		36,064	40,000	627

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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
12008R-AP-2	BUILDERS FIRSTSOURCE INC		10/26/2023	Various		13,901	17,000	127
1248EP-BX-0	CCO HOLDINGS LLC		10/26/2023	Various		49,657	55,000	489
1248EP-CB-7	CCO HOLDINGS LLC		12/14/2023	Various		36,909	41,000	793
1248EP-CD-3	CCO HOLDINGS LLC		09/08/2023	Various		34,675	40,000	608
1248EP-CE-1	CCO HOLDINGS LLC		10/26/2023	Various		289,408	352,000	1,826
1248EP-CK-7	CCO HOLDINGS LLC		10/26/2023	Various		52,309	66,000	504
1248EP-CN-1	CCO HOLDINGS LLC		12/12/2023	Various		49,305	60,000	304
1248EP-CQ-4	CCO HOLDINGS LLC		04/24/2023	Merril Lynch Pierce Fenner Smith		168,100	205,000	2,299
12510C-AA-9	CD&R SMOKEY BUYER INC		11/15/2023	UBS SECURITIES LLC		14,588	15,000	343
12513G-BD-0	CDW LLC		05/09/2023	MORGAN STANLEY & CO LLC		41,850	45,000	213
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		10/26/2023	Various		25,593	27,000	438
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC		08/17/2023	Merril Lynch Pierce Fenner Smith		4,356	5,000	122
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC		10/26/2023	Various		58,461	78,000	1,547
12664J-AC-4	CNH 2022-C A3 - ABS		10/18/2023	MITSUBISHI UFJ SECURITIES		493,379	500,000	358
126650-DT-4	CVS HEALTH CORP		02/13/2023	Jefferies		745,215	750,000	0
12666D-AC-5	CNH 23B A3 - ABS		09/19/2023	WELLS FARGO SECURITIES LLC		479,938	480,000	0
141781-CB-8	CARGILL INC		04/17/2023	BARCLAYS CAPITAL INC		299,127	300,000	0
143658-BJ-0	CARNIVAL CORP		03/17/2023	WELLS FARGO SECURITIES, LLC		40,100	40,000	549
143658-BQ-4	CARNIVAL CORP		01/06/2023	BANC OF AMERICA/FIXED INCOME		37,913	45,000	795
143658-BW-1	CARNIVAL CORP		08/01/2023	BARCLAYS CAPITAL INC FIXED INC		24,000	24,000	0
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD	C	12/21/2023	Various		147,346	137,000	4,519
144285-AL-7	CARPENTER TECHNOLOGY CORP		08/09/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		14,705	15,000	69
14913U-AB-6	CATERPILLAR FINANCIAL SERVICES CORP		08/07/2023	Citigroup		299,967	300,000	0
15189T-BB-2	CENTERPOINT ENERGY INC		10/12/2023	US BANCORP INVESTMENTS INC.		237,909	300,000	2,981
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES CORP		05/01/2023	JP Morgan Securities LLC		308,031	300,000	3,063
156700-BB-1	LUMEN TECHNOLOGIES INC		02/08/2023	GOLDMAN		2,363	3,000	75
156700-BC-9	LUMEN TECHNOLOGIES INC		10/03/2023	Various		54,128	68,000	894
161150-AF-7	CHART INDUSTRIES INC		03/28/2023	Various		27,570	27,000	289
161571-HS-6	CHAIT 2022-1 A - ABS		05/15/2023	JP Morgan Securities LLC		148,799	150,000	33
163851-AF-5	CHEMOURS CO		10/26/2023	Various		146,864	165,000	3,327
163851-AH-1	CHEMOURS CO		02/07/2023	MORGAN STANLEY & COMPANY		8,450	10,000	108
172441-BF-3	CINEMARK USA INC		10/23/2023	SMBC SECURITIES INC		17,300	20,000	292
17888H-AA-1	CIVITAS RESOURCES INC		10/26/2023	Various		87,617	87,000	448
17888H-AB-9	CIVITAS RESOURCES INC		06/22/2023	Merril Lynch Pierce Fenner Smith		52,000	52,000	0
17888H-AC-7	CIVITAS RESOURCES INC		12/20/2023	Various		78,479	77,000	389
18060T-AC-9	CLARIOS GLOBAL LP		04/20/2023	Merril Lynch Pierce Fenner Smith		48,000	48,000	0
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP	C	03/28/2023	Various		14,926	17,000	107
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		10/26/2023	Various		34,447	39,000	374
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC		10/26/2023	Various		12,946	17,000	426
18453H-AE-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC		11/29/2023	Various		55,200	55,000	1,256
185899-AN-1	CLEVELAND-CLIFFS INC		04/11/2023	Merril Lynch Pierce Fenner Smith		36,000	36,000	0
20030N-DG-3	COMCAST CORP		10/19/2023	Various		354,907	400,000	4,231
20030N-EE-7	COMCAST CORP		05/01/2023	MORGAN STANLEY CO		299,076	300,000	0
203372-AX-5	COMMSCOPE INC		10/26/2023	Various		12,722	17,000	122
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC		10/26/2023	Various		15,673	17,000	310
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC		01/26/2023	MITSUBISHI UFJ SECURITIES		15,150	20,000	375
20338Q-AA-1	COMMSCOPE INC		10/26/2023	Various		12,208	17,000	213
20338Q-AD-5	COMMSCOPE INC		10/26/2023	Various		15,687	17,000	155
205768-AS-3	COMSTOCK RESOURCES INC		10/26/2023	Various		19,610	22,000	201
20679L-AB-7	CONDUENT BUSINESS SERVICES LLC		03/07/2023	Various		12,224	15,000	314
21871N-AB-7	CORECIVIC INC		04/27/2023	Various		85,940	85,000	312
222070-AE-4	COTY INC		10/26/2023	Various		16,271	17,000	275
224044-CR-6	COX COMMUNICATIONS INC		06/12/2023	JP Morgan Securities LLC		149,987	150,000	0
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		10/26/2023	Various		6,668	7,000	171
226373-AT-5	CRESTWOOD MIDSTREAM PARTNERS LP		01/24/2023	WELLS FARGO SECURITIES LLC		30,000	30,000	43

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22822V-BA-8	CROWN CASTLE INC		01/10/2023	Various		449,166	450,000	26
23345M-AA-5	DT MIDSTREAM INC		10/26/2023	Various		14,636	17,000	213
23918K-AT-5	DAVITA INC		10/26/2023	Various		36,818	49,000	336
24422E-WZ-8	JOHN DEERE CAPITAL CORP		06/05/2023	JP Morgan Securities LLC		299,733	300,000	0
24422E-XB-0	JOHN DEERE CAPITAL CORP		07/11/2023	Citigroup		149,777	150,000	0
24422E-XD-6	JOHN DEERE CAPITAL CORP		09/05/2023	MITSUBISHI UFJ SECURITIES		49,965	50,000	0
24422E-XE-4	JOHN DEERE CAPITAL CORP		09/05/2023	MITSUBISHI UFJ SECURITIES		99,985	100,000	0
25243Y-BK-4	DIAGEO CAPITAL PLC	C	10/02/2023	B.A. Securities Inc.		199,458	200,000	0
25243Y-BN-8	DIAGEO CAPITAL PLC	C	10/18/2023	Various		396,378	400,000	469
25260W-AD-3	DIAMOND FOREIGN ASSET CO	C	10/26/2023	Various		46,775	47,000	98
25461L-AA-0	DIRECTV FINANCING LLC		10/26/2023	Various		101,495	113,000	2,578
25470M-AG-4	DISH NETWORK CORP		10/26/2023	Various		93,653	95,000	3,632
25470X-AW-5	DISH DBS CORP		10/26/2023	Various		168,086	192,000	4,472
25470X-BE-4	DISH DBS CORP		10/26/2023	Various		26,435	33,000	602
26441C-BL-8	DUKE ENERGY CORP		10/19/2023	Various		134,783	175,000	1,587
26441C-BZ-7	DUKE ENERGY CORP		09/26/2023	TORONTO DOMINION SECS USA INC		295,785	300,000	958
26885B-AH-3	EQM MIDSTREAM PARTNERS LP		03/28/2023	Various		55,622	57,000	374
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		10/26/2023	Various		18,821	22,000	216
27034R-AC-7	PERMIAN RESOURCES OPERATING LLC		12/21/2023	MORGAN STANLEY & CO LLC		8,900	8,000	386
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		10/26/2023	Various		15,713	17,000	321
28035Q-AB-8	EDGEWELL PERSONAL CARE CO		08/21/2023	WELLS FARGO SECURITIES, LLC		4,281	5,000	81
28470R-AH-5	CAESARS ENTERTAINMENT INC		12/19/2023	Various		255,057	257,000	3,710
29103C-AA-6	EMERALD DEBT MERGER SUB LLC		10/26/2023	Various		164,475	165,000	273
29250N-AZ-8	ENBRIDGE INC		03/22/2023	CIBC OPPENHEIMER		222,075	250,000	2,799
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDINGS LLC		04/27/2023	Various		35,475	40,000	432
29261A-AA-8	ENCOMPASS HEALTH CORP		10/26/2023	Various		20,057	22,000	172
29261A-AB-6	ENCOMPASS HEALTH CORP		02/08/2023	GOLDMAN		1,817	2,000	2
29261A-AE-0	ENCOMPASS HEALTH CORP		03/29/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		17,300	20,000	463
29272W-AD-1	ENERGIZER HOLDINGS INC		10/26/2023	Various		89,068	104,000	1,402
29365B-AA-1	ENTEGRIS ESCROW CORP		03/28/2023	Jefferies		4,649	5,000	109
29365B-AB-9	ENTEGRIS ESCROW CORP		08/09/2023	Various		23,993	25,000	284
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC		07/18/2023	JP Morgan Securities LLC		523,426	593,000	7,778
29379V-CC-5	ENTERPRISE PRODUCTS OPERATING LLC		01/03/2023	JP Morgan Securities LLC		449,519	450,000	0
29450Y-AA-7	EQUIPMENTSHARE.COM INC		10/26/2023	Various		106,705	112,000	1,452
30161N-BE-0	EXELON CORP		09/27/2023	UBS		248,937	300,000	391
30303M-8L-9	META PLATFORMS INC		05/01/2023	B.A. Securities Inc.		149,964	150,000	0
30303M-8M-7	META PLATFORMS INC		05/01/2023	B.A. Securities Inc.		149,661	150,000	0
30303M-8N-5	META PLATFORMS INC		05/01/2023	B.A. Securities Inc.		149,927	150,000	0
341081-GL-5	FLORIDA POWER & LIGHT CO		04/20/2023	B.A. Securities Inc.		519,175	500,000	3,613
341081-GP-6	FLORIDA POWER & LIGHT CO		05/15/2023	JP Morgan Securities LLC		149,939	150,000	0
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC		01/04/2023	BARCLAYS CAPITAL INC FIXED INC		182,500	200,000	994
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC		03/28/2023	Various		6,311	7,000	172
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC		10/26/2023	Various		43,601	50,000	844
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC		06/23/2023	Various		52,341	54,000	469
36162J-AC-0	GEO GROUP INC		11/06/2023	BNP PARIBAS SEC SVCS		39,900	40,000	1,493
36166T-AB-6	GCI LLC		01/24/2023	NATL FINANCIAL SERVICES CORP (NFS)		26,550	30,000	400
36168L-AL-8	GFL ENVIRONMENTAL INC		10/26/2023	Various		33,090	38,000	271
36168Q-AQ-7	GFL ENVIRONMENTAL INC		12/19/2023	Various		47,598	47,000	56
36270F-AZ-6	GSMBS 23PJ3 A16 - CMO/RMBS		05/24/2023	GOLDMAN		737,813	750,000	3,438
364760-AP-3	GAP INC		10/26/2023	Various		8,873	12,000	43
37045X-DS-2	GENERAL MOTORS FINANCIAL COMPANY INC		10/31/2023	TORONTO DOMINION SECS USA INC		190,390	250,000	2,368
37045X-EG-7	GENERAL MOTORS FINANCIAL COMPANY INC		10/24/2023	Citigroup		189,730	200,000	650
37185L-AM-4	GENESIS ENERGY LP		10/26/2023	Various		21,215	22,000	373
37185L-AN-2	GENESIS ENERGY LP		01/18/2023	WELLS FARGO SECURITIES LLC		38,000	38,000	0
37185L-AP-7	GENESIS ENERGY LP		11/30/2023	BOFA SECURITIES, INC		18,803	19,000	0

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375558-BZ-5	GILEAD SCIENCES INC		09/07/2023	Citigroup		149,757	150,000	0
38141G-A5-3	GOLDMAN SACHS GROUP INC		10/18/2023	GOLDMAN		150,000	150,000	0
382550-BN-0	GOODYEAR TIRE & RUBBER CO		10/26/2023	Various		14,558	17,000	188
382550-BR-1	GOODYEAR TIRE & RUBBER CO		04/12/2023	Various		71,869	85,000	601
389284-AA-8	GRAY TELEVISION INC		10/26/2023	Various		37,083	42,000	833
398433-AP-7	GRIFFON CORP		03/28/2023	Various		29,565	32,000	106
402635-AQ-9	GULFPORT ENERGY OPERATING CORP		01/31/2023	UBS SECURITIES LLC		29,850	30,000	407
410345-AQ-5	HANESBRANDS INC		02/10/2023	BANC OF AMERICA/FIXED INCOME		21,000	21,000	0
42704L-AA-2	HERC HOLDINGS INC		10/26/2023	Various		15,927	17,000	206
428040-DA-4	HERTZ CORP		01/31/2023	MORGAN STANLEY & COMPANY		31,238	35,000	274
428040-DB-2	HERTZ CORP		10/26/2023	Various		25,354	32,000	580
428104-AA-1	HESS MIDSTREAM OPERATIONS LP		10/26/2023	Jefferies		13,947	15,000	246
431318-AS-3	HILCORP ENERGY I LP		10/26/2023	Jefferies		11,236	12,000	319
431571-AB-4	HILLENBRAND INC		05/04/2023	Merril Lynch Pierce Fenner Smith		14,344	15,000	110
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC		03/28/2023	Various		6,158	7,000	98
436440-AP-6	HOLOGIC INC		10/26/2023	Various		28,030	33,000	201
437927-AC-0	HAROT 2023-2 A3 - ABS		12/18/2023	B.A. Securities Inc.		750,234	750,000	514
438123-AC-5	HAROT 2023-4 A3 - ABS		11/01/2023	JP Morgan Securities LLC		149,974	150,000	0
43815Q-AC-1	HAROT 2023-3 A3 - ABS		11/01/2023	B.A. Securities Inc.		348,045	350,000	789
442722-AB-0	HOWARD MIDSTREAM ENERGY PARTNERS LLC		06/29/2023	RBC CAPITAL MARKETS		55,000	55,000	0
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		10/26/2023	Various		15,058	17,000	198
45174H-BC-0	IHEARTCOMMUNICATIONS INC		10/26/2023	Various		186,175	213,177	2,726
45174H-BD-8	IHEARTCOMMUNICATIONS INC		10/26/2023	Various		11,990	17,000	607
45174H-BE-6	IHEARTCOMMUNICATIONS INC		10/26/2023	Various		13,352	17,000	175
45258L-AA-5	IMOLA MERGER CORP		10/26/2023	Various		14,705	17,000	313
45344L-AC-7	CRESCENT ENERGY FINANCE LLC		12/05/2023	Various		113,346	114,000	1,244
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA	C	11/29/2023	Various		78,959	87,000	1,030
461070-AQ-7	INTERSTATE POWER AND LIGHT CO		09/27/2023	Deutsche Bank Securities, Inc.		112,645	125,000	2,225
46284V-AF-8	IRON MOUNTAIN INC		10/26/2023	Various		14,832	17,000	93
465978-AM-6	JPMMT 231 A4A - CMO/RMBS		01/10/2023	JP Morgan Securities LLC		1,477,969	1,500,000	6,250
46647R-DR-4	JPMORGAN CHASE & CO		07/17/2023	Various		301,320	300,000	2,281
46647P-DU-7	JPMORGAN CHASE & CO		07/17/2023	JP Morgan Securities LLC		300,000	300,000	0
46655N-AG-5	JPMMT 227 1A5 - RMBS		12/07/2023	JP Morgan Securities LLC		376,416	585,000	963
46656R-AN-0	JPMMT 233 A4B - CMO/RMBS		04/21/2023	J P MORGAN SECURITIES		742,969	750,000	3,094
47787C-AB-9	JDOT 2023-C A2 - ABS		09/12/2023	RBC CAPITAL MARKETS		399,973	400,000	0
47787C-AC-7	JDOT 2023-C A3 - ABS		09/12/2023	RBC CAPITAL MARKETS		739,949	740,000	0
477920-AB-8	JDOT 2023-B A2 - ABS		07/20/2023	MITSUBISHI UFJ SECURITIES		599,648	600,000	2,422
477920-AC-6	JDOT 2023-B A3 - ABS		08/22/2023	Jefferies		460,956	463,000	600
482480-AL-4	KLA CORP		04/10/2023	GOLDMAN		762,300	750,000	8,428
49456B-AR-2	KINDER MORGAN INC		09/05/2023	Various		351,544	450,000	476
49461M-AA-8	KINETIK HOLDINGS LP		03/28/2023	Jefferies		6,639	7,000	104
49461M-AB-6	KINETIK HOLDINGS LP		12/15/2023	WELLS FARGO SECURITIES, LLC		3,015	3,000	7
498894-AA-2	KNIFE RIVER CORP		06/28/2023	Various		25,088	25,000	70
50168A-AB-6	LABL INC		10/26/2023	Various		21,104	22,000	323
501797-AW-4	BATH & BODY WORKS INC		10/26/2023	Various		90,360	95,000	437
513272-AD-6	LAMB WESTON HOLDINGS INC		10/26/2023	Various		14,738	17,000	125
516806-AG-1	VITAL ENERGY INC		12/19/2023	Various		68,932	68,000	1,999
516806-AJ-5	VITAL ENERGY INC		09/18/2023	WELLS FARGO SECURITIES, LLC		23,698	24,000	0
52532X-AJ-4	LEIDOS INC		02/16/2023	B.A. Securities Inc.		297,891	300,000	0
527298-BR-3	LEVEL 3 FINANCING INC		10/03/2023	Various		16,026	28,000	282
532457-CE-6	ELI LILLY AND CO		02/24/2023	Various		748,385	750,000	42
532457-CF-3	ELI LILLY AND CO		02/24/2023	Various		746,705	750,000	39
538034-AR-0	LIVE NATION ENTERTAINMENT INC		10/26/2023	Various		58,153	64,000	1,110
538034-AV-1	LIVE NATION ENTERTAINMENT INC		12/01/2023	Various		121,354	122,000	911
538034-AX-7	LIVE NATION ENTERTAINMENT INC		10/04/2023	MUFG SECURITIES AMERICAS INC.		52,500	60,000	506

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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
539439-AY-5	LLOYDS BANKING GROUP PLC	C	07/31/2023	LLOYDS SECURITIES INC		450,000	450,000	0
539830-BZ-1	LOCKHEED MARTIN CORP		05/23/2023	BARCLAYS CAPITAL INC		149,730	150,000	0
539830-CA-5	LOCKHEED MARTIN CORP		05/23/2023	Citigroup		99,674	100,000	0
552953-CE-9	MGM RESORTS INTERNATIONAL		10/03/2023	Various		14,707	15,000	256
552953-CF-6	MGM RESORTS INTERNATIONAL		10/26/2023	Various		20,674	22,000	429
55760L-AA-5	MADISON IAQ LLC		10/26/2023	Various		52,894	62,000	509
55760L-AB-3	MADISON IAQ LLC		03/28/2023	Various		5,448	7,000	87
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC		09/12/2023	GOLDMAN SACHS AND CO. LLC		16,975	20,000	223
571748-BU-5	MARSH & MCLENNAN COMPANIES INC		09/06/2023	B.A. Securities Inc.		174,330	175,000	0
576323-AP-4	MASTEC INC		09/27/2023	WELLS FARGO SECURITIES, LLC		40,402	45,000	248
577081-BD-3	MATTEL INC		03/28/2023	Jefferies		4,935	5,000	86
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING CO		10/26/2023	Various		302,189	303,000	792
58013M-FV-1	MCDONALD'S CORP		08/09/2023	GOLDMAN		199,470	200,000	0
58770A-AB-9	MBART 2023-1 A2 - ABS		01/18/2023	MITSUBISHI UFJ SECURITIES		99,997	100,000	0
58770A-AC-7	MBART 2023-1 A3 - ABS		01/18/2023	MITSUBISHI UFJ SECURITIES		149,982	150,000	0
58933Y-AX-3	MERCK & CO INC		09/29/2023	US BANCORP INVESTMENTS INC.		228,883	250,000	614
58933Y-BK-0	MERCK & CO INC		05/08/2023	JP Morgan Securities LLC		149,868	150,000	0
591894-CE-8	METROPOLITAN EDISON CO		03/28/2023	BARCLAYS CAPITAL INC		299,583	300,000	0
59565J-AA-9	STAGWELL GLOBAL LLC		10/26/2023	Various		14,209	17,000	187
60337J-AA-4	ATHENAHEALTH GROUP INC		10/26/2023	Various		17,648	22,000	262
606822-CS-1	MITSUBISHI UFJ FINANCIAL GROUP INC	C	02/15/2023	MORGAN STANLEY CO		300,000	300,000	0
61763K-BD-5	MSBAM 2014-C15 B - CMBS		03/07/2023	PPS		224,394	230,000	233
61775J-AF-0	MSRM 232 A4 - CMO/RMBS		07/19/2023	MORGAN STANLEY CO		445,458	450,000	2,025
61775Q-AJ-6	MSRM 233 A5 - RMBS		10/27/2023	MORGAN STANLEY CO		195,046	200,000	1,408
62482B-AA-0	MEDLINE BORROWER LP		10/26/2023	Various		57,970	68,000	776
62482B-AB-8	MEDLINE BORROWER LP		10/26/2023	Various		14,391	17,000	192
62886E-AY-4	NCR VOYIX CORP		12/19/2023	Various		32,650	35,000	379
62886E-BA-5	NCR VOYIX CORP		10/26/2023	Various		106,826	125,000	2,195
62922L-AA-6	NGL ENERGY OPERATING LLC		04/04/2023	RBC CAPITAL MARKETS		24,250	25,000	339
62929R-AC-2	NMG HOLDING COMPANY INC		10/26/2023	Various		65,310	72,000	980
62947Q-BC-1	NXP BV	C	07/14/2023	GOLDMAN		181,672	179,000	1,297
62954H-AV-0	NXP BV	C	07/14/2023	GOLDMAN		380,364	400,000	1,433
62954H-AZ-1	NXP BV	C	03/15/2023	Deutsche Bank Securities, Inc.		719,438	750,000	7,185
62954W-AE-5	NTT FINANCE CORP	C	10/26/2023	Citigroup		154,868	200,000	310
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC		10/26/2023	Various		14,740	17,000	183
638962-AA-8	NCR ATLEOS ESCROW CORP		09/22/2023	Merril Lynch Pierce Fenner Smith		68,138	69,000	0
641062-BM-5	NESTLE HOLDINGS INC		09/06/2023	BARCLAYS CAPITAL INC		299,091	300,000	0
651229-AW-6	NEWELL BRANDS INC		10/26/2023	Various		66,445	70,000	1,005
651229-AX-4	NEWELL BRANDS INC		08/01/2023	GOLDMAN SACHS AND CO. LLC		12,275	15,000	220
651229-BC-9	NEWELL BRANDS INC		01/31/2023	Citigroup (SSB)		25,188	25,000	611
65249B-AA-7	NEWS CORP		10/26/2023	Various		14,647	17,000	255
65336Y-AN-3	NEXSTAR MEDIA INC		10/26/2023	Various		32,968	39,000	787
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDINGS INC		09/25/2023	JP Morgan Securities LLC		255,879	300,000	3,346
65343H-AA-9	NEXSTAR MEDIA INC		11/02/2023	Various		61,212	67,000	1,107
654106-AK-9	NIKE INC		10/06/2023	PIPER JAFFRAY		214,378	250,000	277
65473P-AN-5	NISOURCE INC		03/21/2023	RBC CAPITAL MARKETS		751,065	750,000	0
655664-AT-7	NORDSTROM INC		03/28/2023	Various		18,950	25,000	496
666807-BS-0	NORTHROP GRUMMAN CORP		07/27/2023	GOLDMAN		436,892	450,000	4,950
670001-AE-6	NOVELIS CORP		03/28/2023	Various		6,259	7,000	42
670001-AG-1	NOVELIS CORP		03/28/2023	Various		6,287	7,000	76
67059T-AE-5	NUSTAR LOGISTICS LP		10/26/2023	Various		11,310	12,000	152
67116M-AC-5	OBX 23J1 A3 - CMO/RMBS		02/16/2023	B.A. Securities Inc.		720,469	750,000	2,063
674215-AL-2	CHORD ENERGY CORP		01/31/2023	Various		44,269	45,000	446
67421Q-AA-0	CRESTWOOD MIDSTREAM PARTNERS LP		01/31/2023	Citigroup (SSB)		43,910	43,000	1,156
682189-AQ-8	ON SEMICONDUCTOR CORP		02/22/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		21,938	25,000	466
68233J-CN-2	ONCOR ELECTRIC DELIVERY COMPANY LLC		05/08/2023	TORONTO DOMINION SECS USA INC		449,073	450,000	0

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68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		10/26/2023	Various		15,237	17,000	74
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		10/26/2023	Various		13,466	15,000	267
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CO		12/20/2023	WELLS FARGO SECURITIES, LLC		24,705	27,000	333
68389X-CM-5	ORACLE CORP		02/06/2023	Various		446,976	450,000	38
68389X-CN-3	ORACLE CORP		02/06/2023	Various		442,947	450,000	78
69007T-AG-9	OUTFRONT MEDIA CAPITAL LLC		12/19/2023	Various		85,888	83,000	349
690732-AF-9	OWENS & MINOR INC		11/02/2023	Various		56,538	70,000	643
690732-AG-7	OWENS & MINOR INC		09/12/2023	MORGAN STANLEY & CO LLC		41,688	46,000	1,380
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		10/26/2023	Various		84,445	85,000	308
69331C-AH-1	PG&E CORP		10/26/2023	Various		15,441	17,000	221
69867D-AA-6	CLARIOS GLOBAL LP		10/26/2023	Various		16,658	17,000	411
69867D-AC-2	CLARIOS GLOBAL LP		10/26/2023	Various		46,857	47,000	1,587
713448-EZ-7	PEPSICO INC		08/21/2023	SOCIETE GENERALE		364,833	450,000	2,275
71376L-AE-0	PERFORMANCE FOOD GROUP INC		10/26/2023	Various		32,781	38,000	288
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC		12/07/2023	BOFA SECURITIES, INC		48,755	49,000	867
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/18/2023	GOLDMAN		149,780	150,000	56
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	07/27/2023	GOLDMAN		444,797	450,000	2,848
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	10/06/2023	Various		429,591	450,000	5,680
718547-AF-9	PHILLIPS 66 CO		09/28/2023	GOLDMAN		141,234	150,000	2,633
721283-AB-5	PIKE CORP		11/29/2023	MORGAN STANLEY & CO LLC		18,000	18,000	0
723787-AV-9	PIONEER NATURAL RESOURCES CO		03/27/2023	WELLS FARGO SECURITIES LLC		299,853	300,000	0
737446-AP-9	POST HOLDINGS INC		10/26/2023	Various		25,281	28,000	476
737446-AQ-7	POST HOLDINGS INC		10/26/2023	Various		14,503	17,000	254
740212-AL-9	PRECISION DRILLING CORP		06/12/2023	Various		34,231	35,000	429
740212-AM-7	PRECISION DRILLING CORP		03/28/2023	RBC CAPITAL MARKETS		8,900	10,000	143
74166M-AF-3	PRIME SECURITY SERVICES BORROWER LLC		10/26/2023	Various		58,576	67,000	667
744560-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO		08/03/2023	WELLS FARGO SECURITIES LLC		449,415	450,000	0
744573-AW-6	PUBLIC SERVICE ENTERPRISE GROUP INC		10/02/2023	JP Morgan Securities LLC		99,894	100,000	0
74841C-AA-9	ROCKET MORTGAGE LLC		10/26/2023	Various		18,011	22,000	108
749571-AF-2	RHP HOTEL PROPERTIES LP		10/26/2023	Various		48,439	52,000	751
749571-AG-0	RHP HOTEL PROPERTIES LP		10/03/2023	Various		19,210	22,000	138
749571-AJ-4	RHP HOTEL PROPERTIES LP		06/07/2023	Merril Lynch Pierce Fenner Smith		21,000	21,000	0
75513E-CR-0	RAYTHEON TECHNOLOGIES CORP		02/24/2023	Various		448,158	450,000	21
75606D-AQ-4	ANYWHERE REAL ESTATE GROUP LLC		03/28/2023	Jefferies		5,043	7,000	154
758750-AC-7	REGAL REXNORD CORP		01/09/2023	US BANCORP INVESTMENTS INC.		34,951	35,000	0
758750-AD-5	REGAL REXNORD CORP		01/09/2023	US BANCORP INVESTMENTS INC.		74,952	75,000	0
758750-AE-3	REGAL REXNORD CORP		01/09/2023	US BANCORP INVESTMENTS INC.		31,973	32,000	0
758750-AF-0	REGAL REXNORD CORP		01/09/2023	US BANCORP INVESTMENTS INC.		43,865	44,000	0
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC		10/26/2023	Various		14,873	17,000	220
76680R-AJ-6	RINGCENTRAL INC		10/16/2023	Various		58,606	59,000	220
76774L-AB-3	RITCHIE BROS HOLDINGS INC		03/01/2023	GOLDMAN SACHS AND CO. LLC		21,000	21,000	0
76774L-AC-1	RITCHIE BROS HOLDINGS INC		03/01/2023	GOLDMAN SACHS AND CO. LLC		35,000	35,000	0
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		05/04/2023	Various		69,688	65,000	1,640
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD		01/31/2023	MORGAN STANLEY & COMPANY		41,800	40,000	1,063
780153-BT-8	ROYAL CARIBBEAN CRUISES LTD		02/08/2023	MORGAN STANLEY & CO LLC		40,000	40,000	0
78016H-ZS-2	ROYAL BANK OF CANADA		07/13/2023	RBC CAPITAL MARKETS		299,862	300,000	0
78410G-AD-6	SBA COMMUNICATIONS CORP		10/26/2023	Various		31,878	35,000	207
78466C-AC-0	SS&C TECHNOLOGIES INC		10/26/2023	Various		21,748	23,000	86
78471R-AB-2	SRS DISTRIBUTION INC		10/26/2023	Various		14,771	17,000	204
78471R-AD-8	SRS DISTRIBUTION INC		03/28/2023	Various		5,809	7,000	122
785592-AS-5	SABINE PASS LIQUEFACTION LLC		10/27/2023	STC		96,538	100,000	639
81180W-BH-3	SEAGATE HDD CAYMAN	C	05/24/2023	MORGAN STANLEY & CO LLC		40,000	40,000	0
81180W-BJ-9	SEAGATE HDD CAYMAN	C	05/24/2023	MORGAN STANLEY & CO LLC		10,000	10,000	0
816943-BJ-2	SEMT 233 A4 - RMBS		08/08/2023	JP Morgan Securities LLC		446,432	450,000	1,650
81744K-AD-8	SEMT 232 A4 - CMO/RMBS		03/09/2023	JP Morgan Securities LLC		1,449,844	1,500,000	3,333
81749B-AD-3	SEMT 231 A4 - CMO/RMBS		01/18/2023	WELLS FARGO SECURITIES LLC		1,489,519	1,500,000	5,417

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817565-CE-2	SERVICE CORPORATION INTERNATIONAL		03/28/2023	Jefferies		4,755	5,000	85
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		10/26/2023	Various		126,312	152,000	1,424
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		11/02/2023	Various		51,112	62,000	1,016
829259-BA-7	SINCLAIR TELEVISION GROUP INC		03/28/2023	Various		5,453	7,000	84
82967N-BC-1	SIRIUS XM RADIO INC		10/26/2023	Various		84,467	92,000	484
82967N-BG-2	SIRIUS XM RADIO INC		10/26/2023	Various		43,694	55,000	592
82967N-BJ-6	SIRIUS XM RADIO INC		10/26/2023	Various		14,334	17,000	150
82967N-BM-9	SIRIUS XM RADIO INC		03/28/2023	Jefferies		3,770	5,000	16
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		03/28/2023	Jefferies		4,724	5,000	126
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP		12/21/2023	Various		34,013	35,000	52
83545G-BD-3	SONIC AUTOMOTIVE INC		10/26/2023	Various		51,356	62,000	712
842587-DS-3	SOUTHERN CO		09/21/2023	Various		458,821	460,000	493
842587-DT-1	SOUTHERN CO		09/05/2023	WELLS FARGO SECURITIES LLC		498,505	500,000	0
845467-AR-0	SOUTHWESTERN ENERGY CO		05/31/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		8,393	9,000	163
845467-AS-8	SOUTHWESTERN ENERGY CO		10/26/2023	Various		15,387	17,000	103
84762L-AV-7	SPECTRUM BRANDS INC		02/08/2023	Merril Lynch Pierce Fenner Smith		4,469	5,000	90
85172F-AM-1	ONEMAIN FINANCE CORP		10/26/2023	Various		22,362	23,000	174
85205T-AN-0	SPIRIT AEROSYSTEMS INC		03/28/2023	Various		7,511	7,000	205
85207U-AH-8	SPRINT LLC		02/08/2023	Various		42,989	42,000	243
85207U-AJ-4	SPRINT LLC		03/28/2023	Jefferies		5,141	5,000	48
852234-AP-8	BLOCK INC		10/26/2023	Various		13,352	17,000	204
85236K-AE-2	SIDC 211 A2 - ABS		10/04/2023	PPS		752,260	849,000	487
853496-AD-9	STANDARD BUILDING SOLUTIONS INC		10/26/2023	Various		19,731	22,000	231
853496-AG-2	STANDARD BUILDING SOLUTIONS INC		10/26/2023	Various		18,049	22,000	213
855030-AN-2	STAPLES INC		10/26/2023	Various		18,421	22,000	584
855030-AP-7	STAPLES INC		10/26/2023	Various		10,799	17,000	591
857691-AG-4	STATION CASINOS LLC		10/26/2023	Various		14,872	17,000	150
858912-AG-3	STERICYCLE INC		03/28/2023	Jefferies		4,294	5,000	40
86614R-AN-7	SUMMIT MATERIALS LLC		09/27/2023	Jefferies		45,313	50,000	540
86614R-AP-2	SUMMIT MATERIALS LLC		11/30/2023	MORGAN STANLEY & CO LLC		22,000	22,000	0
86746B-AA-1	SNVA 23GRD1 A1 - ABS		10/18/2023	Citigroup		146,303	150,000	0
86765L-AZ-0	SUNOCO LP		10/26/2023	Various		14,641	17,000	216
87267W-AA-2	TMUST 2022-1 A - ABS		08/25/2023	WELLS FARGO SECURITIES LLC		444,533	450,000	552
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		10/26/2023	Various		33,032	37,000	720
87901J-AH-8	TEGNA INC		12/07/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		53,250	60,000	717
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		10/26/2023	Various		18,554	22,000	312
88033G-CZ-1	TENET HEALTHCARE CORP		10/26/2023	Various		119,934	124,000	913
88033G-DB-3	TENET HEALTHCARE CORP		10/26/2023	Various		201,997	213,000	2,373
88033G-DM-9	TENET HEALTHCARE CORP		10/26/2023	Various		16,220	19,000	307
88033G-DS-6	TENET HEALTHCARE CORP		10/26/2023	Various		21,243	22,000	238
88033G-DT-4	TENET HEALTHCARE CORP		10/26/2023	Various		86,434	87,000	284
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		09/21/2023	ROBERT W. BAIRD		421,125	500,000	967
881943-AD-6	TEVT 231 A3 - ABS		12/13/2023	Deutsche Bank Securities, Inc.		149,989	150,000	0
883556-CW-0	THERMO FISHER SCIENTIFIC INC		08/07/2023	GOLDMAN		300,000	300,000	0
883556-CX-8	THERMO FISHER SCIENTIFIC INC		08/07/2023	MIZUHO SECURITIES USA/FIXED INCOME		300,000	300,000	0
89115A-2M-3	TORONTO-DOMINION BANK		01/03/2023	TORONTO DOMINION SECS USA INC		750,000	750,000	0
89236T-KX-2	TOYOTA MOTOR CREDIT CORP		08/09/2023	RAMIREZ & CO.		149,819	150,000	0
89236T-KZ-7	TOYOTA MOTOR CREDIT CORP		09/06/2023	B.A. Securities Inc.		299,949	300,000	0
893647-BE-6	TRANSDIGM INC		12/19/2023	Various		82,343	83,000	1,048
893830-BX-6	TRANSOCEAN INC	C	03/28/2023	Various		72,370	71,000	97
89386M-AA-6	TRANSOCEAN TITAN FINANCING LTD	C	01/09/2023	MORGAN STANLEY & COMPANY		14,000	14,000	0
896215-AH-3	TRIMAS CORP		09/27/2023	MORGAN STANLEY & CO LLC		33,779	40,000	752
896288-AC-1	TRINET GROUP INC		08/02/2023	Merril Lynch Pierce Fenner Smith		43,000	43,000	0
896522-AJ-8	TRINITY INDUSTRIES INC		06/28/2023	Merril Lynch Pierce Fenner Smith		50,000	50,000	0
896818-AU-5	TRIUMPH GROUP INC		02/28/2023	GOLDMAN SACHS AND CO. LLC		27,000	27,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
90290M-AD-3	US FOODS INC		10/26/2023	Various		15,179	17,000	158
90290M-AG-6	US FOODS INC		09/11/2023	Merril Lynch Pierce Fenner Smith		20,000	20,000	0
90353T-AE-0	UBER TECHNOLOGIES INC		03/28/2023	Various		7,117	7,000	76
90353T-AK-6	UBER TECHNOLOGIES INC		10/26/2023	Various		14,991	17,000	150
904764-BT-3	UNILEVER CAPITAL CORP		09/05/2023	B.A. Securities Inc.		148,731	150,000	0
90932L-AG-2	UNITED AIRLINES INC		10/26/2023	Various		44,171	47,000	613
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		10/26/2023	Various		15,869	17,000	183
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		10/26/2023	Various		17,072	20,000	186
91324P-ER-9	UNITEDHEALTH GROUP INC		09/22/2023	Deutsche Bank Securities, Inc.		400,268	400,000	2,437
91324P-EV-0	UNITEDHEALTH GROUP INC		08/22/2023	TORONTO DOMINION SECS USA INC		283,254	300,000	5,475
914906-AU-6	UNIVISION COMMUNICATIONS INC		10/26/2023	Various		15,775	17,000	386
914906-AV-4	UNIVISION COMMUNICATIONS INC		03/28/2023	Jefferies		5,806	7,000	118
914906-AX-0	UNIVISION COMMUNICATIONS INC		10/26/2023	Various		87,846	93,000	1,893
914906-AY-8	UNIVISION COMMUNICATIONS INC		12/11/2023	Various		26,038	26,000	146
91879Q-AL-3	VAIL RESORTS INC		12/04/2023	Various		57,990	58,000	870
91889F-AC-5	VALARIS LTD	C	04/04/2023	Citigroup (SSB)		31,963	32,000	37
91911K-AN-2	BAUSCH HEALTH COMPANIES INC		02/08/2023	GOLDMAN		1,710	2,000	30
91911K-AP-7	BAUSCH HEALTH COMPANIES INC		03/28/2023	Various		5,552	7,000	159
92332Y-AA-9	VENTURE GLOBAL LNG INC		10/26/2023	Various		121,830	122,000	473
92332Y-AC-5	VENTURE GLOBAL LNG INC		10/19/2023	Merril Lynch Pierce Fenner Smith		35,000	35,000	0
92332Y-AD-3	VENTURE GLOBAL LNG INC		10/19/2023	Merril Lynch Pierce Fenner Smith		34,725	35,000	0
92343V-EU-4	VERIZON COMMUNICATIONS INC		08/30/2023	TORONTO DOMINION SECS USA INC		463,800	500,000	4,908
92343V-GT-5	VERIZON COMMUNICATIONS INC		09/28/2023	Various		290,042	300,000	3,009
92348K-BZ-5	VZMT 2023-5 A1A - RMBS		09/12/2023	Citigroup		1,379,974	1,380,000	0
92660F-AK-0	VIDEOTRON LTD		10/26/2023	Various		11,278	12,000	164
92735L-AA-0	CHESAPEAKE ENERGY CORP		10/26/2023	Various		60,989	62,000	1,328
92857W-AB-6	VODAFONE GROUP PLC	C	08/17/2023	GOLDMAN		232,943	225,000	3,164
92857W-BJ-8	VODAFONE GROUP PLC	C	08/17/2023	Jefferies		365,404	375,000	3,480
92943G-AA-9	W R GRACE HOLDINGS LLC		03/28/2023	Various		5,744	7,000	90
92943G-AD-3	W R GRACE HOLDINGS LLC		10/26/2023	Various		15,623	17,000	252
931142-FB-4	WALMART INC		04/13/2023	Various		399,389	400,000	0
931142-FD-0	WALMART INC		04/13/2023	Various		399,943	400,000	0
95081Q-AN-4	WESCO DISTRIBUTION INC		10/26/2023	Various		22,037	22,000	472
969457-BY-5	WILLIAMS COMPANIES INC		09/26/2023	Various		284,926	356,000	334
969457-CK-4	WILLIAMS COMPANIES INC		08/07/2023	MITSUBISHI UFJ SECURITIES		749,145	750,000	0
96949V-AL-7	WILLIAMS SCOTSMAN INC		09/11/2023	Merril Lynch Pierce Fenner Smith		51,000	51,000	0
983130-AV-7	WYNN LAS VEGAS LLC		10/26/2023	Various		55,211	57,000	1,078
983133-AA-7	WYNN RESORTS FINANCE LLC		10/26/2023	Various		90,150	100,000	1,048
983793-AK-6	XPO INC		12/07/2023	MORGAN STANLEY & CO LLC		32,000	32,000	0
98379K-AA-0	XPO INC		07/12/2023	Various		44,938	45,000	43
988498-AP-6	YUM! BRANDS INC		10/26/2023	Various		14,770	17,000	169
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						66,373,386	69,190,403	315,503
00076V-BG-4	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		09/08/2023	Bank of America Merrill Lynch		351,989	356,790	0
00132U-AN-4	AI AQUA MERGER SUB, INC. - INCREMENTAL T		11/14/2023	Morgan Stanley		140,650	145,000	0
00775K-AG-3	ADVISOR GROUP HOLDINGS, INC. - TERM LOAN		08/10/2023	UBS		222,750	225,000	0
00847Y-AE-2	AGILITI HEALTH, INC. - TERM LOAN		04/25/2023	JP Morgan		3,070	3,093	0
01642P-BB-1	ALIXPARTNERS, LLP - INITIAL DOLLAR TERM		07/12/2023	BAML		114,138	115,000	0
01881U-AL-9	ALLIANT HOLDINGS INTERMEDIATE, LLC - B6		12/18/2023	Morgan Stanley		279,912	280,045	0
03234T-AZ-1	AMWINS GROUP, INC. - INCREMENTAL TERM LO		02/10/2023	GOLDMAN		99,000	100,000	0
04009D-AF-1	ARETEC GROUP, INC. - INCREMENTAL TERM LO		03/08/2023	UBS		96,921	100,000	0
04287K-AB-7	ARCONIC CORPORATION - TERM LOAN		07/27/2023	Jefferies & Co., Inc.		173,250	175,000	0
04649V-BC-3	ASURION, LLC - NEW B-11 TERM LOAN		07/28/2023	BAML		95,500	100,000	0
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B		01/13/2023	Various		12,315	12,315	0
04686R-AC-7	ATHENAHEALTH, INC. - DELAYED DRAW TERM L		08/01/2023	JP Morgan		(49,029)	(49,275)	0
067809-AL-7	BARNES GROUP INC. - COV-LITE TERM LOAN		08/10/2023	BAML		218,350	220,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
07768Y-AM-4	BELFOR HOLDINGS INC. - (USD) TERM LOAN B		10/25/2023	Jefferies & Co., Inc.		99,000	100,000	0
08078U-AH-6	BELRON FINANCE US LLC - TERM LOAN		04/06/2023	Bank of America Merrill Lynch		164,175	165,000	0
10620U-AF-9	BRAZOS DELAWARE II, LLC - TERM LOAN B		02/01/2023	BZW SECS		118,800	120,000	0
12768E-AG-1	CAESARS ENTERTAINMENT, INC. - TERM LOAN		01/25/2023	JP Morgan		183,150	185,000	0
15651F-AB-2	SIMON & SCHUSTER, INC. - TERM LOAN B		09/27/2023	Jefferies & Co., Inc.		268,575	270,000	0
16384Y-AA-5	CHEMOURS COMPANY, THE - TERM LOAN (USD)		08/10/2023	Jefferies & Co., Inc.		369,375	375,000	0
172442-AT-2	CINEMARK USA, INC. - TERM LOAN		05/22/2023	BZW SECS		394,000	400,000	0
26872N-AC-3	EMRLD BORROWER LP - TERM LOAN B		05/04/2023	RBC		252,087	254,633	0
29359B-AB-7	ENSEMBLE RCM, LLC - CLOSING DATE TERM LO		06/22/2023	GOLDMAN		99,500	100,000	0
31732F-AT-3	FILTRATION GROUP CORPORATION - (USD) TER		05/19/2023	GOLDMAN		173,250	175,000	0
31773H-AB-8	GIP PILOT ACQUISITION PARTNERS LP - TERM		09/18/2023	Jefferies & Co., Inc.		243,775	245,000	0
31935H-AG-2	FIRST BRANDS GROUP, LLC - 2022-II INCREM		08/09/2023	Jefferies & Co., Inc.		126,100	130,000	0
34416D-AY-4	FOCUS FINANCIAL PARTNERS, LLC - TERM LOA		05/10/2023	RBC		196,135	200,000	0
410346-AX-8	HANESBRANDS INC. - INITIAL TERM LOAN B		02/14/2023	MORGAN SECURITIES-FIXED INC		202,950	205,000	0
44332E-AW-6	HUB INTERNATIONAL LIMITED - 2023 REFINAN		06/20/2023	Various		195,379	196,515	0
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER		02/09/2023	BZW SECS		173,303	175,000	0
46284N-AV-1	IRON MOUNTAIN INCORPORATED - TERM LOAN B		12/08/2023	BZW SECS		272,938	275,000	0
57763T-AB-9	MAUSER PACKAGING SOLUTIONS HOLDING COMPA		01/30/2023	Bank of America Merrill Lynch		98,500	100,000	0
60877J-AG-7	MOMENTIVE PERFORMANCE MATERIALS GMBH - T		03/23/2023	JP Morgan		312,000	325,000	0
63001P-AD-3	NCR ATLEOS, LLC - TERM LOAN		09/22/2023	BAML		237,038	245,000	0
68218H-AB-3	OMNIA PARTNERS, LLC - FIRST LIEN TERM LO		07/19/2023	BZW SECS		167,163	169,114	0
68218H-AC-1	OMNIA PARTNERS, LLC - FIRST LIEN DELAYED		07/19/2023	BZW SECS		15,728	15,886	0
68371Y-AN-3	OPEN TEXT CORPORATION - TERM LOAN B	A	02/01/2023	BZW SECS		(1,237)	0	0
68764J-AD-3	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		01/27/2023	BZW SECS		99,250	100,000	0
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		09/29/2023	DIRECT		28,064	28,064	0
71880J-AD-6	PHINIA INC. - TERM LOAN B		06/08/2023	JP Morgan		168,000	175,000	0
74773K-AB-1	QUALTRICS ACQUIRECO, LLC - TERM LOAN B		04/14/2023	JP Morgan		247,148	250,000	0
74919E-AP-9	R1 RCM INC. - INITIAL TERM B LOAN		12/13/2023	Jefferies & Co., Inc.		158,064	160,000	0
776693-AC-7	ROPER INDUSTRIAL PRODUCTS INVESTMENT COM		02/06/2023	UBS		96,500	100,000	0
78350L-AZ-8	RYAN, LLC - TERM LOAN		11/09/2023	Jefferies & Co., Inc.		212,800	217,143	0
78350L-BB-0	RYAN, LLC - DELAYED DRAW TERM LOAN - DUP		11/09/2023	Jefferies & Co., Inc.		22,400	22,857	0
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		02/17/2023	Bank of America Merrill Lynch		198,000	200,000	0
86614D-AK-4	SUMMIT MATERIALS, LLC - INCREMENTAL TERM		11/30/2023	Morgan Stanley		149,625	150,000	0
87169D-AB-1	SYNEOS HEALTH, INC. (FKA INC RESEARCH HO		09/19/2023	BANK OF NYC/GOLDMAN		142,825	145,000	0
87266U-AB-5	TMF SAPPHIRE BIDCO B.V. - TERM LOAN B	D	04/27/2023	GOLDMAN		239,505	245,000	0
89364M-BZ-6	TRANSDIGM INC. - TRANCHE I TERM LOAN		03/23/2023	DIRECT		360,724	360,724	0
90276D-AC-3	UGI ENERGY SERVICES, LLC - TERM LOAN B		02/16/2023	FREIMARK BLAIR & COMPANY, INC/		123,743	124,365	0
90351J-AH-7	UBER TECHNOLOGIES, INC. - TERM LOAN B		03/24/2023	DIRECT		129,675	130,000	0
90351N-AL-9	USI, INC. (FKA COMPASS INVESTORS INC.) -		09/14/2023	Morgan Stanley		259,350	260,000	0
92943E-AB-2	GTCR W MERGER SUB LLC - (USD) TERM LOAN		09/20/2023	Jefferies & Co., Inc.		283,575	285,000	0
97360B-AB-1	WINDSOR HOLDINGS III, LLC - (USD) SEVEN		06/22/2023	JP Morgan		303,800	310,000	0
99Z0R4-FI-2	FUGUE FINANCE LLC - TERM LOAN		06/23/2023	Various		197,500	200,000	0
C0787F-AG-7	BAUSCH + LOMB CORPORATION - INCREMENTAL		09/14/2023	Jefferies & Co., Inc.		237,600	240,000	0
C6901L-AJ-6	1011778 B.C. UNLIMITED LIABILITY COMPANY	A	09/12/2023	Jefferies & Co., Inc.		99,500	100,000	0
C6907U-AB-7	ONTARIO GAMING GTA LIMITED PARTNERSHIP -	A	07/20/2023	BZW SECS		128,700	130,000	0
C8000C-AK-9	CLARIOS GLOBAL LP - INCREMENTAL TERM LOA		04/20/2023	JP Morgan		318,400	320,000	0
C9600D-AB-9	IVC ACQUISITION LTD - (USD) TERM LOAN	D	11/17/2023	BZW SECS		176,400	180,000	0
G9368P-AN-4	VIRGIN MEDIA BRISTOL LLC - FACILITY Y		09/20/2023	Citigroup		346,500	350,000	0
L9635L-AB-0	MARLINK AS - (USD) TL	C	03/31/2023	Direct		97,043	99,500	0
N8232N-AE-7	NOURYON FINANCE B.V. - TERM LOAN B	D	03/03/2023	JP Morgan		123,750	125,000	0
N8232N-AG-2	NOURYON FINANCE B.V. - EXTENDED DOLLAR T	D	09/15/2023	Jefferies & Co., Inc.		99,000	100,000	0
P2121Y-AU-2	CARNIVAL CORPORATION - TERM LOAN B		08/01/2023	Jefferies & Co., Inc.		154,225	155,000	0
U3000J-AQ-2	EVERTEC GROUP, LLC - TERM LOAN B		10/12/2023	BBNT		199,463	202,500	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						11,521,625	11,674,268	0
2509999997. Total - Bonds - Part 3						133,299,768	137,798,656	494,534
2509999998. Total - Bonds - Part 5						3,330,867	3,397,236	8,849

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						136,630,635	141,195,893	503,383
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
65339F-10-1	NEXTERA ENERGY ORD		11/29/2023	Fidelity Capital Markets	2,400.000	140,302		0
713448-10-8	PEPSICO ORD		11/29/2023	Fidelity Capital Markets	440.000	74,009		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						214,311	XXX	0
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON		10/05/2023	DIRECT	1,264.000	126,400		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						126,400	XXX	0
5989999997. Total - Common Stocks - Part 3						340,711	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						340,711	XXX	0
5999999999. Total - Preferred and Common Stocks						340,711	XXX	0
6009999999 - Totals						136,971,346	XXX	503,383

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
36179W-BY-3	G2 MA7255 - RMBS		12/01/2023	Paydown		114,770	114,770	119,208	119,613	0	(4,843)	0	(4,843)	0	114,770	0	0	0	1,542	03/20/2051
36179X-H2-5	G2 MA8349 - RMBS		12/01/2023	Paydown		67,750	67,750	67,825	67,821	0	(70)	0	(70)	0	67,750	0	0	0	2,262	10/20/2052
38376M-R5-8	GNR 2017-059 PL - CMO/RMBS		12/01/2023	Paydown		117,295	117,295	120,758	119,574	0	(2,279)	0	(2,279)	0	117,295	0	0	0	1,780	04/20/2046
38380T-B7-0	GNR 2017-107 T - CMO/RMBS		12/01/2023	Paydown		149,792	149,792	152,765	150,999	0	(1,206)	0	(1,206)	0	149,792	0	0	0	2,316	01/20/2047
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS		12/01/2023	Paydown		55,713	55,713	56,357	55,844	0	(131)	0	(131)	0	55,713	0	0	0	858	10/20/2045
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS		12/01/2023	Paydown		123,798	123,798	123,277	122,705	0	1,093	0	1,093	0	123,798	0	0	0	1,672	10/20/2049
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		12/01/2023	Paydown		155,645	155,645	158,466	158,070	0	(2,425)	0	(2,425)	0	155,645	0	0	0	1,766	07/20/2051
912828-T9-1	UNITED STATES TREASURY		10/31/2023	Maturity @ 100.00		3,500,000	3,500,000	3,340,801	3,479,360	0	20,640	0	20,640	0	3,500,000	0	0	0	56,875	10/31/2023
912828-WE-6	UNITED STATES TREASURY		11/15/2023	Maturity @ 100.00		3,500,000	3,500,000	3,430,756	3,499,010	0	6,916	0	6,916	0	3,500,000	0	0	0	96,250	11/15/2023
91282C-FP-1	UNITED STATES TREASURY		04/05/2023	GOLDMAN		507,539	500,000	497,520	497,684	0	205	0	205	0	497,889	0	9,650	9,650	10,100	10/15/2025
91282C-FZ-9	UNITED STATES TREASURY		04/05/2023	GOLDMAN		1,533,164	1,500,000	1,494,258	1,494,264	0	301	0	301	0	1,494,565	0	38,599	38,599	20,280	11/30/2027
0109999999. Subtotal - Bonds - U.S. Governments						9,825,467	9,784,764	9,561,992	9,764,943	0	18,201	0	18,201	0	9,777,218	0	48,249	48,249	195,700	XXX
882722-KE-0	TEXAS ST		04/03/2023	Call @ 100.00		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,086	04/01/2029
97705M-SD-8	WISCONSIN ST		01/26/2023	Adjustment		341,912	340,000	342,526	341,929	0	(17)	0	(17)	0	341,912	0	0	0	1,474	05/01/2033
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						456,912	455,000	457,526	456,929	0	(17)	0	(17)	0	456,912	0	0	0	4,560	XXX
047772-ZA-9	ATLANTA GA		12/01/2023	Maturity @ 100.00		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	8,031	12/01/2023
258147-QU-4	DORCHESTER CNTY S C		01/17/2023	Call @ 100.00		1,500,000	1,500,000	1,510,935	1,500,000	0	0	0	0	0	1,500,000	0	0	0	17,575	05/01/2029
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,760,000	1,760,000	1,770,935	1,760,000	0	0	0	0	0	1,760,000	0	0	0	25,606	XXX
196479-C3-1	COLORADO HOUSING AND FINANCE AUTHORITY		12/01/2023	Call @ 100.00		72,413	72,413	72,413	72,413	0	0	0	0	0	72,413	0	0	0	1,061	09/01/2047
196480-2R-7	COLORADO HOUSING AND FINANCE AUTHORITY		12/01/2023	Call @ 100.00		4,073	4,073	4,073	0	0	0	0	0	0	4,073	0	0	0	75	08/01/2053
196480-GG-6	COLORADO HOUSING AND FINANCE AUTHORITY		12/01/2023	Paydown		118,037	118,037	117,632	117,657	0	380	0	380	0	118,037	0	0	0	1,678	04/01/2050
196480-K3-0	COLORADO HOUSING AND FINANCE AUTHORITY		12/01/2023	Call @ 100.00		44,523	44,523	44,523	44,523	0	0	0	0	0	44,523	0	0	0	1,272	10/01/2052
196480-N7-8	COLORADO HOUSING AND FINANCE AUTHORITY		12/01/2023	Call @ 100.00		40,073	40,073	40,073	40,073	0	0	0	0	0	40,073	0	0	0	1,780	03/01/2053
196480-T9-8	COLORADO HOUSING AND FINANCE AUTHORITY		12/01/2023	Call @ 100.00		6,568	6,568	6,568	0	0	0	0	0	0	6,568	0	0	0	162	06/01/2053
20281P-BB-7	COMMONWEALTH FING AUTH PA REV		06/01/2023	Maturity @ 100.00		75,000	75,000	75,375	75,016	0	(16)	0	(16)	0	75,000	0	0	0	2,112	06/01/2023
31288Q-WV-8	FH 841560 - RMBS		12/01/2023	Paydown		14,422	14,422	14,251	0	0	171	0	171	0	14,422	0	0	0	108	05/01/2053
3128M9-CT-7	FH G06982 - RMBS		12/01/2023	Paydown		37,771	37,771	39,140	39,173	0	(1,402)	0	(1,402)	0	37,771	0	0	0	601	04/01/2042
3128MJ-WB-2	FH G08641 - RMBS		12/01/2023	Paydown		6,352	6,352	6,559	6,662	0	(310)	0	(310)	0	6,352	0	0	0	115	05/01/2045
3128MJ-WV-8	FH G08659 - RMBS		12/01/2023	Paydown		20,388	20,388	20,263	20,187	0	201	0	201	0	20,388	0	0	0	389	08/01/2045
3128MJ-XE-5	FH G08676 - RMBS		12/01/2023	Paydown		91,473	91,473	94,056	95,667	0	(4,193)	0	(4,193)	0	91,473	0	0	0	1,657	11/01/2045
3128MJ-ZB-9	FH G08737 - RMBS		12/01/2023	Paydown		181,217	181,217	183,061	183,799	0	(2,582)	0	(2,582)	0	181,217	0	0	0	2,922	12/01/2046
3128MJ-ZF-0	FH G08741 - RMBS		12/01/2023	Paydown		42,570	42,570	42,522	42,522	0	48	0	48	0	42,570	0	0	0	703	01/01/2047
3128P8-E8-0	FH C91959 - RMBS		12/01/2023	Paydown		59,320	59,320	57,267	56,149	0	3,171	0	3,171	0	59,320	0	0	0	1,034	11/01/2037
3132AE-J7-2	FH ZT2086 - RMBS		12/01/2023	Paydown		54,409	54,409	55,706	59,142	0	(4,733)	0	(4,733)	0	54,409	0	0	0	999	06/01/2049
3132D9-M6-8	FH SC0381 - RMBS		12/01/2023	Paydown		35,476	35,476	35,820	0	0	(344)	0	(344)	0	35,476	0	0	0	629	05/01/2043
3132DN-T8-6	FH SD1475 - RMBS		12/01/2023	Paydown		110,307	110,307	110,255	110,251	0	55	0	55	0	110,307	0	0	0	2,684	08/01/2052
3132DN-YG-2	FH SD1611 - RMBS		12/01/2023	Paydown		56,033	56,033	55,893	55,893	0	140	0	140	0	56,033	0	0	0	1,791	10/01/2052
3132DP-GG-7	FH SD1999 - RMBS		12/01/2023	Paydown		46,867	46,867	47,153	0	0	(286)	0	(286)	0	46,867	0	0	0	1,004	12/01/2052
3132DP-NX-2	FH SD2206 - RMBS		12/01/2023	Paydown		41,082	41,082	41,073	0	0	10	0	10	0	41,082	0	0	0	1,165	02/01/2053
3132DP-VL-9	FH SD2419 - RMBS		12/01/2023	Paydown		63,892	63,892	64,122	0	0	(230)	0	(230)	0	63,892	0	0	0	1,048	02/01/2053
3132DQ-6E-1	FH SD3569 - RMBS		12/01/2023	Paydown		9,702	9,702	9,697	0	0	5	0	5	0	9,702	0	0	0	121	08/01/2053
3132DQ-F7-6	FH SD2890 - RMBS		12/01/2023	Paydown		23,473	23,473	23,627	0	0	(154)	0	(154)	0	23,473	0	0	0	382	05/01/2053
3132DQ-XB-7	FH SD3374 - RMBS		12/01/2023	Paydown		23,280	23,280	23,375	0	0	(95)	0	(95)	0	23,280	0	0	0	285	06/01/2053
3132DQ-YW-0	FH SD3425 - RMBS		12/01/2023	Paydown		15,160	15,160	15,078	0	0	82	0	82	0	15,160	0	0	0	180	07/01/2053
3132DV-3J-2	FH SD8001 - RMBS		12/01/2023	Paydown		25,864	25,864	26,499	28,077	0	(2,213)	0	(2,213)	0	25,864	0	0	0	462	07/01/2049
3132DV-3N-3	FH SD8005 - RMBS		12/01/2023	Paydown		68,480	68,480	70,224	74,727	0	(6,247)	0	(6,247)	0	68,480	0	0	0	1,252	08/01/2049
3132DV-4V-4	FH SD8036 - RMBS		12/01/2023	Paydown		40,950	40,950	41,570	42,502	0	(1,552)	0	(1,552)	0	40,950	0	0	0	658	01/01/2050
3132DW-FJ-7	FEDERAL HOME LOAN MORTGAGE CORPORATION -		12/01/2023	Paydown		74,113	74,113	74,391	74,388	0	(276)	0	(276)	0	74,113	0	0	0	2,136	10/01/2052
3132GR-L6-6	FH Q06349 - RMBS		12/01/2023	Paydown		54,629	54,629	55,960	55,917	0	(1,288)	0	(1,288)	0	54,629	0	0	0	1,046	02/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132VN-3M-3	FH Q62603 - RMBS		12/01/2023	Paydown		26,506	26,506	27,077	28,018	0	(1,512)	0	(1,512)	0	26,506	0	0	0	496	12/01/2048
3132WH-5N-1	FH Q44452 - RMBS		12/01/2023	Paydown		60,764	60,764	60,973	61,067	0	(303)	0	(303)	0	60,764	0	0	0	965	11/01/2046
3132WK-Q8-4	FH Q45878 - RMBS		12/01/2023	Paydown		172,789	172,789	171,263	170,636	0	2,152	0	2,152	0	172,789	0	0	0	2,728	12/01/2046
3133BD-NG-6	FH QE3991 - RMBS		12/01/2023	Paydown		143,612	143,612	143,230	143,231	0	381	0	381	0	143,612	0	0	0	3,560	05/01/2052
3133KL-A9-8	FH RA4532 - RMBS		12/01/2023	Paydown		243,117	243,117	252,576	253,336	0	(10,219)	0	(10,219)	0	243,117	0	0	0	3,429	02/01/2051
3133KL-H2-6	FH RA4749 - RMBS		12/01/2023	Paydown		236,908	236,908	244,571	245,532	0	(8,624)	0	(8,624)	0	236,908	0	0	0	3,510	03/01/2051
3133KP-MD-7	FH RA7556 - RMBS		12/01/2023	Paydown		265,077	265,077	268,577	268,435	0	(3,358)	0	(3,358)	0	265,077	0	0	0	6,457	06/01/2052
3133KP-Q7-6	FH RA7678 - RMBS		12/01/2023	Paydown		92,113	92,113	92,926	92,898	0	(785)	0	(785)	0	92,113	0	0	0	2,851	07/01/2052
3133KQ-EV-4	FH RA8248 - RMBS		12/01/2023	Paydown		93,838	93,838	94,145	94,146	0	(309)	0	(309)	0	93,838	0	0	0	2,669	11/01/2052
3133KQ-GM-2	FH RA8304 - RMBS		12/01/2023	Paydown		285,307	285,307	288,339	0	0	(3,031)	0	(3,031)	0	285,307	0	0	0	6,586	12/01/2052
3133KS-CZ-3	FH RA9988 - RMBS		12/01/2023	Paydown		3,981	3,981	3,814	0	0	167	0	167	0	3,981	0	0	0	30	10/01/2053
3133TH-V7-9	FHR 2113 QG - CMO/RMBS		12/01/2023	Paydown		28,753	28,753	28,906	28,822	0	(68)	0	(68)	0	28,753	0	0	0	938	01/15/2029
3133XP-KG-8	FEDERAL HOME LOAN BANKS		03/10/2023	Maturity @ 100.00		550,000	550,000	590,149	550,656	0	(777)	0	(777)	0	550,000	0	0	0	13,063	03/10/2023
3136A5-N2-8	FNR 2012-53 EL - CMO/RMBS		12/01/2023	Paydown		251,318	251,318	259,270	252,200	0	(882)	0	(882)	0	251,318	0	0	0	3,841	05/25/2027
3136A8-LL-2	FNR 2012-93 TY - CMO/RMBS		12/01/2023	Paydown		37,510	37,510	35,355	35,039	0	2,472	0	2,472	0	37,510	0	0	0	336	06/25/2042
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS		12/01/2023	Paydown		9,930	9,930	9,840	9,818	0	112	0	112	0	9,930	0	0	0	116	01/25/2044
3136AR-PP-7	FNR 2016-11 LA - CMO/RMBS		12/01/2023	Paydown		87,072	87,072	87,549	87,287	0	(215)	0	(215)	0	87,072	0	0	0	1,686	05/25/2042
3136B1-LV-4	FNR 2018-24 VD - CMO/RMBS		12/01/2023	Paydown		391,788	391,788	395,216	392,251	0	(464)	0	(464)	0	391,788	0	0	0	4,306	04/25/2031
3136B5-QE-8	FNR 2019-45 CL - CMO/RMBS		12/01/2023	Paydown		5,885	5,885	5,884	5,907	0	(22)	0	(22)	0	5,885	0	0	0	93	08/25/2049
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS		12/01/2023	Paydown		142,975	142,975	146,416	146,669	0	(3,694)	0	(3,694)	0	142,975	0	0	0	1,698	10/25/2048
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS		12/01/2023	Paydown		182,833	182,833	190,661	189,853	0	(7,020)	0	(7,020)	0	182,833	0	0	0	2,620	09/25/2051
3136BP-LQ-2	FNR 2022-85 BA - CMO/RMBS		12/01/2023	Paydown		466,334	466,334	465,889	465,888	0	446	0	446	0	466,334	0	0	0	13,213	08/25/2047
3136BP-RJ-2	FNR 2022-84 A - CMO/RMBS		12/01/2023	Paydown		221,406	221,406	223,758	223,721	0	(2,315)	0	(2,315)	0	221,406	0	0	0	5,218	02/25/2045
3137A3-H7-7	FHR 3751 HB - CMO/RMBS		12/01/2023	Paydown		179,481	179,481	179,481	179,269	0	213	0	213	0	179,481	0	0	0	3,185	11/15/2025
3137A7-KX-7	FHR 3826 BK - CMO/RMBS		12/01/2023	Paydown		73,301	73,301	77,066	73,825	0	(524)	0	(524)	0	73,301	0	0	0	1,121	03/15/2026
3137AU-KR-9	FHR 4102 BC - CMO/RMBS		12/01/2023	Paydown		259,347	259,347	270,045	261,012	0	(1,665)	0	(1,665)	0	259,347	0	0	0	4,031	08/15/2027
3137F7-JJ-5	FHR 5057 GA - CMBS/CMO/RMBS		12/01/2023	Paydown		150,511	150,511	155,886	155,207	0	(4,695)	0	(4,695)	0	150,511	0	0	0	1,662	12/25/2050
3137F7-MW-2	FHR 5050 CP - CMO/RMBS		12/01/2023	Paydown		137,549	137,549	142,793	142,085	0	(4,536)	0	(4,536)	0	137,549	0	0	0	1,518	12/25/2050
3137F9-GM-7	FHR 5074 KP - CMO/RMBS		12/01/2023	Paydown		124,923	124,923	129,344	128,763	0	(3,840)	0	(3,840)	0	124,923	0	0	0	1,391	02/25/2051
3137FL-3C-6	FHR 4863 HP - CMO/RMBS		12/01/2023	Paydown		93,824	93,824	94,703	96,068	0	(2,244)	0	(2,244)	0	93,824	0	0	0	1,501	03/15/2049
3137FL-A3-8	FHR 4875 DA - CMO/RMBS		12/01/2023	Paydown		78,152	78,152	79,239	79,701	0	(1,549)	0	(1,549)	0	78,152	0	0	0	1,560	07/15/2048
3137FL-W5-9	FHR 4881 AK - CMO/RMBS		12/01/2023	Paydown		16,584	16,584	16,916	17,548	0	(964)	0	(964)	0	16,584	0	0	0	308	02/15/2048
3137FM-2E-1	FHR 4891 PB - CMO/RMBS		12/01/2023	Paydown		41,265	41,265	42,061	43,790	0	(2,525)	0	(2,525)	0	41,265	0	0	0	775	06/15/2049
3137FN-FS-4	FHR 4911 LB - CMO/RMBS		12/01/2023	Paydown		255,807	255,807	260,643	263,079	0	(7,272)	0	(7,272)	0	255,807	0	0	0	3,361	08/25/2049
3137FY-TN-6	FHR 5096 C - CMO/RMBS		12/01/2023	Paydown		116,366	116,366	114,661	114,491	0	1,874	0	1,874	0	116,366	0	0	0	946	04/25/2051
3137H6-XY-6	FHR 5213 JM - CMO/RMBS		12/01/2023	Paydown		244,469	244,469	247,525	247,262	0	(2,793)	0	(2,793)	0	244,469	0	0	0	4,968	09/25/2051
3137H8-HX-2	FHR 5248 HB - CMO/RMBS		12/01/2023	Paydown		84,933	84,933	86,191	86,119	0	(1,185)	0	(1,185)	0	84,933	0	0	0	2,040	08/25/2052
3137H8-K8-3	FHR 5249 AB - CMO/RMBS		12/01/2023	Paydown		111,655	111,655	111,537	111,526	0	129	0	129	0	111,655	0	0	0	1,360	11/25/2051
3137H9-DC-0	FHR 5270 AB - CMO/RMBS		12/01/2023	Paydown		236,146	236,146	235,630	235,632	0	514	0	514	0	236,146	0	0	0	6,851	01/25/2049
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS		12/01/2023	Paydown		445,327	445,327	444,909	444,524	0	802	0	802	0	445,327	0	0	0	7,002	05/25/2026
31397U-ZB-8	FNR 2011-58 AL - CMO/RMBS		12/01/2023	Paydown		430,777	430,777	441,547	431,888	0	(1,110)	0	(1,110)	0	430,777	0	0	0	7,776	07/25/2026
31403D-AP-4	FN 745314 - RMBS		12/01/2023	Paydown		19,688	19,688	19,662	19,661	0	26	0	26	0	19,688	0	0	0	439	05/01/2034
3140EV-VF-1	FN BC1513 - RMBS		12/01/2023	Paydown		258,229	258,229	259,964	260,012	0	(1,782)	0	(1,782)	0	258,229	0	0	0	3,182	08/01/2046
3140F0-JJ-4	FN BC4764 - RMBS		12/01/2023	Paydown		194,904	194,904	196,534	197,323	0	(2,419)	0	(2,419)	0	194,904	0	0	0	3,273	10/01/2046
3140FX-C7-5	FN BF0093 - RMBS		12/01/2023	Paydown		140,862	140,862	145,132	151,550	0	(10,688)	0	(10,688)	0	140,862	0	0	0	2,945	05/01/2056
3140HA-XB-1	FN BJ8773 - RMBS		12/01/2023	Paydown		18,578	18,578	18,668	18,894	0	(316)	0	(316)	0	18,578	0	0	0	276	09/01/2049
3140J7-XA-8	FN BM3372 - CMBS/RMBS		12/01/2023	Paydown		15,697	15,697	16,764	17,015	0	(1,317)	0	(1,317)	0	15,697	0	0	0	284	01/01/2028
3140JC-A4-6	FN BM7226 - RMBS		12/01/2023	Paydown		130,063	130,063	127,767	0	0	2,296	0	2,296	0	130,063	0	0	0	930	05/01/2053
3140JC-CR-3	FN BM7279 - RMBS		12/01/2023	Paydown		5,398	5,398	5,206	0	0	193	0	193	0	5,398	0	0	0	35	06/01/2053

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
3140JP-M9-3	FN BN6683 - RMBS		12/01/2023	Paydown		76,776	76,776	78,761	82,516	0	(5,740)	0	(5,740)	0	76,776	0	0	0	1,478	06/01/2049
3140L0-D8-7	FN BR1926 - RMBS		12/01/2023	Paydown		138,214	138,214	142,922	142,810	0	(4,596)	0	(4,596)	0	138,214	0	0	0	1,763	01/01/2051
3140MA-T7-9	FN BU8673 - RMBS		12/01/2023	Paydown		158,075	158,075	156,964	156,978	0	1,097	0	1,097	0	158,075	0	0	0	3,370	05/01/2052
3140N9-UX-2	FN BX5097 - RMBS		12/01/2023	Paydown		8,772	8,772	8,772	0	0	0	0	0	0	8,772	0	0	0	139	02/01/2053
3140Q7-SL-2	FN CA0522 - RMBS		12/01/2023	Paydown		75,294	75,294	74,186	73,250	0	2,045	0	2,045	0	75,294	0	0	0	1,051	10/01/2047
3140QG-5K-9	FN CA8949 - RMBS		12/01/2023	Paydown		169,798	169,798	175,264	175,590	0	(5,791)	0	(5,791)	0	169,798	0	0	0	2,374	02/01/2051
3140QG-NQ-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2023	Paydown		136,293	136,293	141,490	141,925	0	(5,632)	0	(5,632)	0	136,293	0	0	0	1,905	01/01/2051
3140QG-RN-9	FN CA8592 - RMBS		12/01/2023	Paydown		136,094	136,094	141,538	141,565	0	(5,471)	0	(5,471)	0	136,094	0	0	0	1,887	01/01/2051
3140QG-UM-7	FN CA8687 - RMBS		12/01/2023	Paydown		121,398	121,398	122,005	121,995	0	(597)	0	(597)	0	121,398	0	0	0	1,353	01/01/2051
3140QP-EY-9	FN CB3750 - RMBS		12/01/2023	Paydown		99,263	99,263	101,256	101,184	0	(1,921)	0	(1,921)	0	99,263	0	0	0	2,437	06/01/2052
3140QP-H2-6	FN CB3848 - RMBS		12/01/2023	Paydown		235,873	235,873	230,676	230,747	0	5,125	0	5,125	0	235,873	0	0	0	4,755	06/01/2052
3140QP-PY-7	FN CB4038 - RMBS		12/01/2023	Paydown		147,180	147,180	147,364	147,366	0	(186)	0	(186)	0	147,180	0	0	0	4,708	06/01/2052
3140QP-RK-5	FN CB4089 - RMBS		12/01/2023	Paydown		83,019	83,019	82,169	82,177	0	842	0	842	0	83,019	0	0	0	1,860	07/01/2052
3140QR-HX-4	FN CB5645 - RMBS		12/01/2023	Paydown		85,468	85,468	85,482	0	0	(13)	0	(13)	0	85,468	0	0	0	1,752	02/01/2053
3140QR-R2-1	FN CB5904 - RMBS		12/01/2023	Paydown		140,836	140,835	142,596	0	0	(1,760)	0	(1,760)	0	140,835	0	0	0	2,648	03/01/2053
3140QS-A6-8	FN CB6328 - RMBS		12/01/2023	Paydown		22,764	22,764	22,867	0	0	(103)	0	(103)	0	22,764	0	0	0	357	05/01/2053
3140XA-2W-1	FN FM7088 - RMBS		12/01/2023	Paydown		228,248	228,248	236,950	236,982	0	(8,735)	0	(8,735)	0	228,248	0	0	0	3,151	05/01/2051
3140XA-GK-2	FN FM6501 - RMBS		12/01/2023	Paydown		145,541	145,541	149,771	151,105	0	(5,563)	0	(5,563)	0	145,541	0	0	0	1,536	03/01/2051
3140XB-2Z-2	FN FM7991 - RMBS		12/01/2023	Paydown		274,579	274,579	286,613	286,145	0	(11,566)	0	(11,566)	0	274,579	0	0	0	4,053	07/01/2051
3140XB-X7-0	FN FM7901 - RMBS		12/01/2023	Paydown		104,762	104,762	109,395	109,205	0	(4,442)	0	(4,442)	0	104,762	0	0	0	1,471	07/01/2051
3140XC-B8-0	FN FM8162 - RMBS		12/01/2023	Paydown		114,303	114,303	119,804	119,820	0	(5,517)	0	(5,517)	0	114,303	0	0	0	1,629	07/01/2051
3140XC-JP-4	FN FM8369 - RMBS		12/01/2023	Paydown		190,303	190,303	198,510	198,313	0	(8,009)	0	(8,009)	0	190,303	0	0	0	2,524	08/01/2051
3140XG-U3-1	FN FS1501 - RMBS		12/01/2023	Paydown		74,046	74,046	74,833	74,931	0	(885)	0	(885)	0	74,046	0	0	0	1,606	08/01/2051
3140XH-4D-6	FN FS2619 - RMBS		12/01/2023	Paydown		46,300	46,300	46,589	0	0	(289)	0	(289)	0	46,300	0	0	0	808	08/01/2052
3140XH-WC-7	FN FS2442 - RMBS		12/01/2023	Paydown		84,283	84,283	84,730	84,719	0	(437)	0	(437)	0	84,283	0	0	0	1,950	07/01/2052
3140XJ-X8-1	FN FS3402 - RMBS		12/01/2023	Paydown		72,154	72,154	71,726	0	0	427	0	427	0	72,154	0	0	0	1,663	11/01/2052
3140XM-R5-7	FN FS5907 - RMBS		12/01/2023	Paydown		5,329	5,329	5,118	0	0	211	0	211	0	5,329	0	0	0	38	09/01/2053
31418C-CP-7	FN MA2777 - RMBS		12/01/2023	Paydown		69,246	69,246	68,099	67,079	0	2,167	0	2,167	0	69,246	0	0	0	1,032	10/01/2046
31418C-T9-5	FN MA3275 - RMBS		12/01/2023	Paydown		169,970	169,970	167,048	165,345	0	4,624	0	4,624	0	169,970	0	0	0	2,584	02/01/2048
31418D-2N-1	FN MA4380 - RMBS		12/01/2023	Paydown		129,250	129,250	135,692	136,677	0	(7,427)	0	(7,427)	0	129,250	0	0	0	2,139	07/01/2051
31418D-C6-7	FN MA3692 - RMBS		12/01/2023	Paydown		33,887	33,887	34,649	36,604	0	(2,718)	0	(2,718)	0	33,887	0	0	0	628	07/01/2049
31418D-YC-0	FN MA4306 - RMBS		12/01/2023	Paydown		108,558	108,558	111,866	112,074	0	(3,515)	0	(3,515)	0	108,558	0	0	0	1,521	04/01/2051
31418D-Z8-8	FN MA4366 - RMBS		12/01/2023	Paydown		134,876	134,876	140,166	140,008	0	(5,131)	0	(5,131)	0	134,876	0	0	0	1,852	06/01/2041
31418E-RJ-1	FN MA4988 - RMBS		12/01/2023	Paydown		16,833	16,833	16,772	0	0	60	0	60	0	16,833	0	0	0	262	04/01/2043
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2023	Call @ 100.00		47,446	47,446	47,446	47,446	0	0	0	0	0	47,446	0	0	0	551	03/01/2041
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/01/2023	Call @ 100.00		43,045	43,045	43,045	43,045	0	0	0	0	0	43,045	0	0	0	1,029	07/01/2043
60416Q-GX-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Call @ 100.00		146,121	146,121	146,121	146,121	0	0	0	0	0	146,121	0	0	0	2,688	10/01/2047
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Call @ 100.00		81,836	81,836	81,836	81,836	0	0	0	0	0	81,836	0	0	0	1,198	06/01/2050
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Call @ 100.00		206,123	206,123	206,123	206,123	0	0	0	0	0	206,123	0	0	0	2,116	09/01/2050
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Call @ 100.00		64,149	64,149	64,149	64,149	0	0	0	0	0	64,149	0	0	0	459	12/01/2050
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Call @ 100.00		28,131	28,131	28,131	28,131	0	0	0	0	0	28,131	0	0	0	263	02/01/2051
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Call @ 100.00		140,405	140,405	140,405	140,405	0	0	0	0	0	140,405	0	0	0	1,634	09/01/2051
60416Q-JE-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		58,934	58,934	58,934	58,934	0	0	0	0	0	58,934	0	0	0	1,381	10/01/2052
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2023	Call @ 100.00		67,380	67,380	67,380	67,380	0	0	0	0	0	67,380	0	0	0	777	11/01/2050
61212R-X7-6	MONTANA ST BRD HSG - RMBS		12/01/2023	Call @ 100.00		135,000	135,000	142,898	136,023	0	(610)	0	(610)	0	135,413	0	(413)	(413)	3,900	12/01/2038
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV		12/01/2023	Paydown		79,956	79,956	79,956	79,956	0	0	0	0	0	79,956	0	0	0	895	11/01/2044
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		12/01/2023	Call @ 100.00		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	839	11/01/2041
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		12/01/2023	Call @ 100.00		15,670	15,670	15,670	15,670	0	0	0	0	0	15,670	0	0	0	166	09/01/2050
79765R-4W-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/07/2023	Various		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	4,646	11/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
79771F-FA-0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		12/19/2023	ROBERT W. BAIRD		4,400	5,000	5,000	5,000	0	0	0	0	0	5,000	0	(600)	(600)	160	11/01/2031
880461-MJ-4	TENNESSEE HOUSING DEVELOPMENT AGENCY		01/03/2023	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	71	01/01/2027
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2023	Call @ 100.00		41,971	41,971	41,971	41,971	0	0	0	0	0	41,971	0	0	0	475	03/01/2036
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/01/2023	Call @ 100.00		100,000	100,000	105,289	104,727	0	(440)	0	(440)	0	104,287	0	(4,287)	(4,287)	2,850	05/01/2026
0909999999. Subtotal - Bonds - U.S. Special Revenues						14,769,726	14,770,325	15,011,472	13,850,421	0	(185,402)	0	(185,402)	0	14,775,025	0	(5,299)	(5,299)	265,023	XXX
00185A-AF-1	AON PLC	C	11/20/2023	Various		493,430	500,000	505,685	501,217	0	(894)	0	(894)	0	500,323	0	(6,893)	(6,893)	16,333	06/14/2024
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		10/20/2023	Paydown		49,083	49,083	47,402	23,123	83	1,656	0	1,739	0	49,083	0	0	0	2,085	04/20/2026
00751Y-AF-3	ADVANCE AUTO PARTS INC		12/19/2023	MORGAN STANLEY CO		341,000	400,000	324,207	399,093	0	3,159	75,024	(71,865)	0	327,228	0	13,772	13,772	8,556	10/01/2027
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC		11/08/2023	MORGAN STANLEY & CO LLC		38,150	40,000	36,974	37,039	0	473	0	473	0	37,512	0	638	638	2,222	09/30/2027
00846U-AL-5	AGILENT TECHNOLOGIES INC		11/20/2023	Various		2,167,772	2,500,000	2,482,900	2,488,016	0	1,453	0	1,453	0	2,489,469	0	(321,697)	(321,697)	81,163	09/15/2029
010392-FK-9	ALABAMA POWER CO		12/01/2023	Maturity @ 100.00		1,000,000	1,000,000	997,170	999,702	0	298	0	298	0	1,000,000	0	0	0	35,500	12/01/2023
013817-AW-1	HOWMET AEROSPACE INC		12/26/2023	Call @ 100.00		94,126	94,000	94,000	94,000	0	0	0	0	0	94,000	0	0	0	4,883	10/01/2024
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	A	11/20/2023	Various		1,591,452	1,700,000	1,710,299	1,705,122	0	(978)	0	(978)	0	1,704,144	0	(112,692)	(112,692)	79,461	07/26/2027
02008J-AC-0	ALLYA 2022-1 A3 - ABS		12/15/2023	Paydown		29,084	29,084	29,079	29,080	0	4	0	4	0	29,084	0	0	0	963	11/16/2026
02154C-AH-6	ALTICE FINANCING SA	C	11/29/2023	MORGAN STANLEY & CO LLC		164,914	200,000	169,110	169,304	11,991	3,300	0	15,292	0	172,604	0	(7,690)	(7,690)	14,886	08/15/2029
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC		06/12/2023	Various		84,385	90,000	83,348	83,514	0	319	0	319	0	83,833	0	552	552	2,869	04/01/2027
02665W-CJ-8	AMERICAN HONDA FINANCE CORP		07/14/2023	Maturity @ 100.00		1,500,000	1,500,000	1,497,405	1,499,702	0	298	0	298	0	1,500,000	0	0	0	51,750	07/14/2023
03027W-AJ-1	AMTT 2013-2A 2A - RMBS		03/15/2023	Call @ 100.00		3,000,000	3,000,000	3,044,310	3,001,045	0	(1,045)	0	(1,045)	0	3,000,000	0	0	0	23,025	03/15/2048
03065W-AB-1	AMCAR 2022-2 A2A - ABS		12/18/2023	Paydown		830,715	830,715	830,652	830,678	0	36	0	36	0	830,715	0	0	0	17,376	12/18/2025
03076C-AF-3	AMERIPRISE FINANCIAL INC		10/15/2023	Maturity @ 100.00		3,000,000	3,000,000	3,039,950	3,003,788	0	(3,788)	0	(3,788)	0	3,000,000	0	0	0	120,000	10/15/2023
038779-AB-0	ARBYS 2020-1 A2 - RMBS		10/30/2023	Paydown		10,000	10,000	10,065	10,089	0	(89)	0	(89)	0	10,000	0	0	0	202	07/30/2050
03966V-AA-5	ARCONIC CORP (PITTSBURGH)		08/18/2023	Call @ 100.00		92,757	90,000	83,362	83,479	85	679	0	764	0	84,159	0	5,842	5,842	8,315	02/15/2028
03966V-AB-3	ARCONIC CORP (PITTSBURGH)		08/18/2023	Call @ 100.00		81,200	80,000	78,871	78,910	262	280	0	542	0	79,190	0	810	810	4,840	05/15/2025
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		08/03/2023	Various		151,972	160,000	148,000	148,363	0	682	0	682	0	149,044	0	2,928	2,928	7,084	07/15/2027
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		03/13/2023	BARCLAYS CAPITAL INC FIXED INC		28,210	31,000	27,405	27,453	0	97	0	97	0	27,549	0	661	661	898	03/01/2029
05508W-AB-1	B&G FOODS INC		05/02/2023	Merril Lynch Pierce Fenner Smith		174,000	200,000	153,378	153,378	0	2,657	0	2,657	0	156,034	0	17,966	17,966	6,679	09/15/2027
05602R-AD-3	BMWOT 2022-A A3 - ABS		12/25/2023	Paydown		25,729	25,729	25,138	25,189	0	540	0	540	0	25,729	0	0	0	826	08/25/2026
06540A-AC-5	BANK 2019-BNK20 A2 - CMBS		12/01/2023	Paydown		24,384	24,384	25,054	24,921	0	(537)	0	(537)	0	24,384	0	0	0	371	09/15/2062
06650A-AD-9	BANK 2017-BNK8 A3 - CMBS		12/01/2023	Paydown		70	70	77	76	0	(7)	0	(7)	0	70	0	0	0	2	11/18/2050
073730-AG-8	BEAM SUNTORY INC		06/15/2023	Maturity @ 100.00		2,500,000	2,500,000	2,479,200	2,498,423	0	1,577	0	1,577	0	2,500,000	0	0	0	40,625	06/15/2023
088830-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T		12/15/2023	Paydown		72,876	72,875	72,875	72,876	0	0	0	0	0	72,875	0	0	0	2,129	06/15/2036
097023-CS-2	BOEING CO		02/10/2023	B.A. Securities Inc.		399,544	400,000	398,600	398,663	0	24	0	24	0	398,687	0	857	857	5,159	05/01/2023
097023-CT-0	BOEING CO		02/10/2023	Various		397,572	400,000	390,760	390,907	0	63	0	63	0	390,970	0	6,602	6,602	5,579	05/01/2025
09951L-AB-9	BOOZ ALLEN HAMILTON INC		12/19/2023	Jane Street		118,915	128,000	127,180	127,272	14,613	97	0	14,710	0	127,369	0	(8,454)	(8,454)	7,538	07/01/2029
120568-BC-3	BUNGE LIMITED FINANCE CORP		11/20/2023	Various		822,606	1,000,000	997,220	997,623	0	226	0	226	0	997,849	0	(175,243)	(175,243)	27,958	05/14/2031
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC		09/01/2023	Maturity @ 100.00		2,000,000	2,000,000	2,082,940	2,005,090	0	(5,090)	0	(5,090)	0	2,000,000	0	0	0	77,000	09/01/2023
12429T-AD-6	MAUSER PACKAGING SOLUTIONS HOLDING CO		02/24/2023	Call @ 100.00		255,000	255,000	246,352	246,996	63	909	0	972	0	247,905	0	7,095	7,095	5,026	04/15/2024
1248EP-BX-0	CCO HOLDINGS LLC		11/15/2023	Various		89,683	98,000	86,975	87,189	0	671	0	671	0	87,860	0	1,823	1,823	3,855	02/01/2028
1248EP-CP-6	CCO HOLDINGS LLC		12/12/2023	Various		194,708	255,000	241,495	241,593	53,392	723	0	54,115	0	242,316	0	(47,609)	(47,609)	9,787	01/15/2034
1248EP-CQ-4	CCO HOLDINGS LLC		09/26/2023	Merril Lynch Pierce Fenner Smith		144,900	180,000	147,600	0	0	1,146	0	1,146	0	148,746	0	(3,846)	(3,846)	5,629	02/01/2032
12530M-AA-3	SORT 2020-1 A1 - ABS		04/17/2023	Paydown		8,850	8,850	8,880	8,854	0	(4)	0	(4)	0	8,850	0	0	0	18	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS		12/15/2023	Paydown		5,219	5,219	5,217	5,216	0	3	0	3	0	5,219	0	0	0	24	07/15/2060
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		12/19/2023	Call @ 100.00		61,000	61,000	53,299	53,584	0	2,010	0	2,010	0	55,594	0	5,406	5,406	5,578	03/15/2026
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC		06/01/2023	MITSUBISHI UFJ SECURITIES		558,628	560,000	557,763	559,615	0	328	0	328	0	559,943	0	(1,315)	(1,315)	10,101	07/02/2023
12592P-BE-2	COMM 2014-UBS6 A4 - CMBS		10/01/2023	Paydown		161,531	161,531	163,137	161,662	0	(131)	0	(131)	0	161,531	0	0	0	4,385	12/12/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126307-AY-3	CSC HOLDINGS LLC		02/01/2023	Citigroup (SSB)		147,000	200,000	149,000	149,361	13,861	643	0	14,504	0	150,004	0	(3,004)	(3,004)	5,750	04/01/2028
12664J-AB-6	CNH 2022-C A2 - ABS		12/15/2023	Paydown		355,055	355,055	355,054	355,053	0	2	0	2	0	355,055	0	0	0	15,306	07/15/2026
14040H-CA-1	CAPITAL ONE FINANCIAL CORP		12/29/2023	Call @ 100.00		2,000,000	2,000,000	1,995,680	1,999,013	0	909	0	909	0	1,999,922	0	78	78	110,500	01/29/2024
14043G-AB-0	COPAR 2022-2 A2A - ABS		12/15/2023	Paydown		205,359	205,359	205,348	205,352	0	7	0	7	0	205,359	0	0	0	4,538	09/15/2025
143658-BG-6	CARNIVAL CORP		08/11/2023	Various		56,788	55,000	55,867	55,856	929	(70)	0	858	0	55,785	0	215	215	5,090	02/01/2026
15135B-AT-8	CENTENE CORP		04/28/2023	HSBC SECURITIES INC.		94,250	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(5,750)	(5,750)	1,760	12/15/2029
15135B-AW-1	CENTENE CORP		12/19/2023	MILLENNIUM ADVISORS, LLC		88,775	103,000	103,000	103,000	0	0	0	0	0	103,000	0	(14,225)	(14,225)	3,657	10/15/2030
15135B-AY-7	CENTENE CORP		08/09/2023	Jane Street		81,625	95,000	78,392	78,786	0	1,541	0	1,541	0	80,327	0	1,298	1,298	2,496	07/15/2028
163851-AE-8	CHEMOURS CO		09/20/2023	GOLDMAN SACHS AND CO. LLC		135,314	145,000	110,903	114,966	0	4,057	0	4,057	0	119,023	0	16,291	16,291	6,646	05/15/2027
172441-BC-0	CINEMARK USA INC		04/05/2023	Call @ 100.00		22,481	22,000	22,317	22,303	0	(36)	0	(36)	0	22,266	0	(266)	(266)	578	05/01/2025
17305E-GM-1	CCCIT 2018-A3 A3 - ABS		05/23/2023	Various		1,000,000	1,000,000	999,959	999,987	0	13	0	13	0	1,000,000	0	0	0	16,450	05/23/2025
17322A-AD-4	CGCMT 2014-GC19 A4 - CMBS		12/01/2023	Paydown		1,292,370	1,292,370	1,289,190	1,289,690	0	2,680	0	2,680	0	1,292,370	0	0	0	48,269	03/12/2047
174610-AW-5	CITIZENS FINANCIAL GROUP INC		12/19/2023	KEY CAPITAL MARKETS		454,596	600,000	617,688	615,063	0	(1,387)	0	(1,387)	0	613,676	0	(159,080)	(159,080)	19,389	09/30/2032
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP	C	01/11/2023	BANC OF AMERICA/FIXED INCOME		4,488	5,000	4,336	4,348	0	3	0	3	0	4,351	0	136	136	7	07/01/2028
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		11/30/2023	Various		119,263	130,000	115,700	116,103	0	2,320	0	2,320	0	118,423	0	841	841	8,451	08/15/2027
200340-AS-6	COMERICA INC		06/28/2023	KEY CAPITAL MARKETS		2,341,775	2,350,000	2,353,178	2,350,350	0	(351)	0	(351)	0	2,349,999	0	(8,224)	(8,224)	79,704	07/31/2023
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC		01/26/2023	MITSUBISHI UFJ SECURITIES		18,875	20,000	18,532	18,561	0	43	0	43	0	18,604	0	271	271	150	06/15/2025
222070-AB-0	COTY INC		11/17/2023	Various		2,934	3,000	2,910	2,911	0	23	0	23	0	2,934	0	0	0	195	04/15/2026
222070-AE-4	COTY INC		11/16/2023	Various		48,206	51,000	49,199	49,261	0	454	0	454	0	49,714	0	(1,508)	(1,508)	2,550	04/15/2026
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)		03/17/2023	Jefferies		2,745,000	3,000,000	3,106,590	3,027,760	0	(3,499)	0	(3,499)	0	3,024,261	0	(279,261)	(279,261)	58,000	09/09/2024
226373-AT-5	CRESTWOOD MIDSTREAM PARTNERS LP		01/31/2023	Citigroup (SSB)		8,050	8,000	8,000	0	0	0	0	0	0	8,000	0	50	50	21	02/01/2031
22822V-AN-1	CROWN CASTLE INC		12/19/2023	Jefferies		890,680	1,000,000	998,110	998,647	0	174	0	174	0	998,821	0	(108,141)	(108,141)	34,100	11/15/2029
235825-AF-3	DANA INC		06/05/2023	BARCLAYS CAPITAL INC FIXED INC		66,150	70,000	56,700	57,438	0	903	0	903	0	58,341	0	7,809	7,809	2,111	11/15/2027
23636T-AD-2	DANONE SA	C	11/02/2023	Maturity @ 100.00		1,000,000	1,000,000	977,800	997,104	0	2,896	0	2,896	0	1,000,000	0	0	0	25,890	11/02/2023
25389J-AU-0	DIGITAL REALTY TRUST LP		11/20/2023	Various		893,096	1,000,000	998,230	998,795	0	148	0	148	0	998,943	0	(105,847)	(105,847)	49,900	07/01/2029
25461L-AA-0	DIRECTV FINANCING LLC		04/12/2023	MORGAN STANLEY & CO LLC		9,075	10,000	9,147	9,166	0	44	0	44	0	9,210	0	(135)	(135)	390	08/15/2027
25755T-AL-4	DPABS 2019-1 A2 - RMBS		10/25/2023	Paydown		4,750	4,750	4,911	4,860	0	(110)	0	(110)	0	4,750	0	0	0	109	10/25/2049
25755T-AN-0	DPABS 2021-1 AI - RMBS		10/25/2023	Paydown		9,000	9,000	9,030	9,037	0	(37)	0	(37)	0	9,000	0	0	0	150	04/25/2051
25755T-AP-5	DPABS 2021-1 AII - RMBS		10/25/2023	Paydown		9,000	9,000	9,040	9,036	0	(36)	0	(36)	0	9,000	0	0	0	177	04/25/2051
26441C-AL-9	DUKE ENERGY CORP		10/15/2023	Maturity @ 100.00		1,000,000	1,000,000	997,950	999,820	0	180	0	180	0	1,000,000	0	0	0	39,500	10/15/2023
29103D-AJ-5	EMERA US FINANCE LP		12/21/2023	MORGAN STANLEY CO		962,390	1,000,000	945,309	1,015,304	0	6,136	67,722	(61,586)	0	953,719	0	8,671	8,671	36,585	06/15/2026
29250N-AH-8	ENBRIDGE INC		11/20/2023	Adjustment		493,387	500,000	498,905	499,821	0	109	0	109	0	499,930	0	(6,543)	(6,543)	16,528	06/10/2024
29261A-AA-8	ENCOMPASS HEALTH CORP		03/29/2023	Various		18,650	20,000	20,000	20,000	0	0	0	0	0	20,000	0	(1,350)	(1,350)	600	02/01/2028
29717P-AT-4	ESSEX PORTFOLIO LP		11/20/2023	Various		914,574	1,000,000	991,880	994,688	0	682	0	682	0	995,370	0	(80,796)	(80,796)	48,778	03/01/2029
302491-AS-4	FMC CORP		12/21/2023	Call @ 100.00		1,500,000	1,500,000	1,497,600	1,499,686	0	281	0	281	0	1,499,967	0	33	33	85,417	02/01/2024
31562Q-AF-4	STELLANTIS NV	C	04/15/2023	Maturity @ 100.00		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	6,563	04/15/2023
33829T-AA-4	FIVE CORNERS FUNDING TRUST		11/15/2023	Maturity @ 100.00		1,000,000	1,000,000	1,054,860	1,005,862	0	(5,862)	0	(5,862)	0	1,000,000	0	0	0	44,190	11/15/2023
345295-AB-5	FORDO 2022-D A2A - ABS		12/15/2023	Paydown		329,426	329,426	329,404	329,406	0	21	0	21	0	329,426	0	0	0	12,794	08/15/2025
349553-AM-9	FORTIS INC		11/20/2023	Various		1,159,136	1,250,000	1,232,641	1,242,365	0	1,715	0	1,715	0	1,244,080	0	(84,945)	(84,945)	43,067	10/04/2026
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE III IN		12/19/2023	JP Morgan Securities LLC		958,661	1,100,000	950,574	1,088,334	0	14,992	138,156	(123,165)	0	965,170	0	(6,509)	(6,509)	41,938	06/15/2029
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE III IN		12/19/2023	GOLDMAN		383,140	500,000	375,584	498,600	0	9,048	123,055	(114,007)	0	384,593	0	(1,453)	(1,453)	15,998	02/16/2031
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC		07/11/2023	Various		65,545	71,000	67,241	66,359	1,359	269	0	1,628	0	67,577	0	(2,032)	(2,032)	2,542	10/15/2027
36250P-AC-9	GSMS 2015-GC32 A3 - CMBS		11/01/2023	Paydown		184,371	184,371	186,201	184,724	0	(353)	0	(353)	0	184,371	0	0	0	4,284	07/10/2048
36252W-AX-6	GSMS 2014-GC20 A5 - CMBS		12/01/2023	Paydown		627,837	627,837	625,360	625,813	0	2,024	0	2,024	0	627,837	0	0	0	24,952	04/12/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36264P-AF-6	GSMBS 21PJ4 A6 - CMO/RMBS		12/01/2023	Paydown		146,348	146,348	137,407	137,631	0	8,717	0	8,717	0	146,348	0	0	0	2,054	09/25/2051
36266F-AC-3	GMALT 2022-2 A3 - ABS		12/20/2023	Paydown		131,905	131,905	131,891	131,887	0	18	0	18	0	131,905	0	0	0	4,463	06/20/2025
36270F-AZ-6	GSMBS 23PJ3 A16 - CMO/RMBS		12/01/2023	Paydown		37,258	37,258	36,653	0	0	605	0	605	0	37,258	0	0	0	593	10/27/2053
362925-AP-4	GSMBS 22PJ5 A9 - CMO/RMBS		12/01/2023	Paydown		195,114	195,114	190,014	190,155	0	4,959	0	4,959	0	195,114	0	0	0	3,096	10/25/2052
36804P-AF-3	GATX CORP - ABS		01/02/2023	Paydown		12,433	12,433	12,433	12,432	0	0	0	0	0	12,433	0	0	0	354	01/02/2025
36830R-AW-0	GCAT 22INV3 2A5 - CMO/RMBS		12/01/2023	Paydown		158,789	158,789	157,648	157,583	0	1,206	0	1,206	0	158,789	0	0	0	3,280	08/26/2052
37045X-BK-1	GENERAL MOTORS FINANCIAL COMPANY INC		05/09/2023	Maturity @ 100.00		2,500,000	2,500,000	2,248,725	2,419,220	0	24,072	0	24,072	0	2,443,293	0	56,708	56,708	46,250	05/09/2023
378272-AF-5	GLENCORE FUNDING LLC		05/30/2023	Maturity @ 100.00		3,000,000	3,000,000	3,066,180	3,004,879	0	(4,879)	0	(4,879)	0	3,000,000	0	0	0	61,875	05/30/2023
380130-AD-6	GMALT 2022-3 A3 - ABS		12/20/2023	Paydown		14,167	14,167	14,166	14,166	0	1	0	1	0	14,167	0	0	0	568	09/22/2025
38141G-RD-8	GOLDMAN SACHS GROUP INC		01/22/2023	Maturity @ 100.00		2,000,000	2,000,000	2,007,840	2,000,061	0	(61)	0	(61)	0	2,000,000	0	0	0	36,250	01/22/2023
382550-BJ-9	GOODYEAR TIRE & RUBBER CO		04/12/2023	Various		72,931	85,000	85,000	85,000	0	0	0	0	0	85,000	0	(12,069)	(12,069)	1,531	04/30/2031
382550-BN-0	GOODYEAR TIRE & RUBBER CO		06/05/2023	GOLDMAN SACHS AND CO. LLC		13,631	15,000	15,000	15,000	0	0	0	0	0	15,000	0	(1,369)	(1,369)	671	07/15/2029
404121-AJ-4	HCA INC		12/19/2023	Various		382,245	385,000	383,075	383,112	0	292	0	292	0	383,404	0	(1,159)	(1,159)	26,799	09/01/2028
428040-DA-4	HERTZ CORP		04/27/2023	GOLDMAN SACHS AND CO. LLC		9,000	10,000	8,618	8,654	0	98	0	98	0	8,752	0	248	248	193	12/01/2026
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO		10/02/2023	Maturity @ 100.00		500,000	500,000	499,780	499,949	0	51	0	51	0	500,000	0	0	0	22,250	10/02/2023
43815P-AB-5	HAROT 2022-2 A2 - ABS		12/18/2023	Paydown		205,743	205,743	203,485	203,836	0	1,907	0	1,907	0	205,743	0	0	0	5,274	03/18/2025
446150-BB-9	HUNTINGTON BANCSHARES INC		09/07/2023	Various		703,011	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(46,989)	(46,989)	36,747	08/04/2028
45174H-BG-1	IHEARTCOMMUNICATIONS INC		04/11/2023	BARCLAYS CAPITAL INC FIXED INC		165,900	210,000	183,141	183,833	12,821	1,231	0	14,052	0	185,063	0	(19,163)	(19,163)	7,426	01/15/2028
46591A-AZ-8	JPMDB 2018-C8 A3 - CMBS		11/01/2023	Paydown		285,051	285,051	290,828	287,878	0	(2,827)	0	(2,827)	0	285,051	0	0	0	6,850	06/16/2051
465978-AM-6	JPMMT 2023-1 A4A - CMO/RMBS		12/01/2023	Paydown		145,584	145,584	143,446	0	0	2,138	0	2,138	0	145,584	0	0	0	2,967	06/25/2053
46655K-BV-7	JPMMT 226 12A - CMO/RMBS		12/25/2023	Paydown		141,304	141,304	140,093	140,131	0	1,172	0	1,172	0	141,304	0	0	0	2,320	11/25/2052
46655N-CS-7	JPMMT 227 24A - CMO/RMBS		12/01/2023	Paydown		250,672	250,672	245,071	245,203	0	5,469	0	5,469	0	250,672	0	0	0	4,389	12/25/2052
46655V-BD-3	JPMMT 228 A12 - CMO/RMBS		12/25/2023	Paydown		223,003	223,003	222,420	222,279	0	725	0	725	0	223,003	0	0	0	6,375	01/25/2053
46656R-AN-0	JPMMT 2023-3 A4B - CMO/RMBS		12/01/2023	Paydown		68,562	68,562	67,919	0	0	643	0	643	0	68,562	0	0	0	1,041	10/27/2053
475795-AE-0	JELD-WEN INC		08/03/2023	Call @ 100.00		40,625	40,000	37,844	37,940	527	480	0	1,006	0	38,420	0	1,580	1,580	2,417	05/15/2025
48203R-AM-6	JUNIPER NETWORKS INC		11/20/2023	Various		1,347,583	1,500,000	1,499,265	1,499,472	0	63	0	63	0	1,499,535	0	(151,952)	(151,952)	71,094	08/15/2029
485170-BD-5	KANSAS CITY SOUTHERN		04/19/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(600)	11/15/2029
501044-CS-8	KROGER CO		08/01/2023	Maturity @ 100.00		1,500,000	1,500,000	1,532,430	1,501,592	0	(1,592)	0	(1,592)	0	1,500,000	0	0	0	57,750	08/01/2023
501797-AR-5	BATH & BODY WORKS INC		04/25/2023	GOLDMAN SACHS AND CO. LLC		71,225	70,000	67,845	67,882	115	84	0	200	0	67,966	0	3,259	3,259	1,925	06/15/2029
50540R-AN-2	LABORATORY CORPORATION OF AMERICA HOLDIN		11/01/2023	Maturity @ 100.00		1,500,000	1,500,000	1,532,895	1,502,846	0	(2,846)	0	(2,846)	0	1,500,000	0	0	0	60,000	11/01/2023
513075-BW-0	LAMAR MEDIA CORP		11/06/2023	GOLDMAN SACHS AND CO. LLC		94,375	100,000	89,125	89,125	0	1,286	0	1,286	0	90,411	0	3,964	3,964	5,593	01/15/2029
538034-AR-0	LIVE NATION ENTERTAINMENT INC		12/01/2023	Various		166,685	180,000	160,560	161,094	0	2,979	0	2,979	0	164,073	0	2,612	2,612	9,221	10/15/2027
55336V-AE-0	MPLX LP		03/13/2023	Call @ 100.00		1,950,000	1,950,000	1,894,522	1,944,906	0	1,845	0	1,845	0	1,946,751	0	3,249	3,249	58,013	07/15/2023
57164P-AG-1	MARRIOTT OWNERSHIP RESORTS INC		01/04/2023	Various		36,072	35,000	34,792	34,798	0	1	0	1	0	34,798	0	202	202	1,364	09/15/2025
58768P-AB-0	MBART 2022-1 A2 - ABS		12/15/2023	Paydown		869,621	869,621	869,565	869,570	0	51	0	51	0	869,621	0	0	0	32,579	10/15/2025
58770A-AB-9	MBART 2023-1 A2 - ABS		12/15/2023	Paydown		39,979	39,979	39,977	0	0	1	0	1	0	39,979	0	0	0	1,460	01/15/2026
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		06/07/2023	BNY/SUNTRUST CAPITAL MARKETS		13,950	15,000	13,769	13,796	202	99	0	301	0	13,895	0	55	55	658	08/15/2027
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		12/20/2023	Paydown		11,003	11,003	10,948	10,949	0	54	0	54	0	11,003	0	0	0	447	06/20/2027
606940-AB-0	MMAF 22B A2 - ABS		12/09/2023	Paydown		232,883	232,883	232,853	232,856	0	27	0	27	0	232,883	0	0	0	10,946	09/09/2025
61690Q-AD-1	MSBAM 2015-C23 A3 - CMBS		01/15/2023	Paydown		53,003	53,003	53,459	53,049	0	(46)	0	(46)	0	53,003	0	0	0	152	07/15/2050
61763K-BD-5	MSBAM 2014-C15 B - CMBS		12/01/2023	Paydown		440,203	440,203	437,599	281,392	0	3,253	0	3,253	0	440,203	0	0	0	18,276	04/17/2047
61763M-AE-0	MSBAM 2014-C16 A4 - CMBS		10/17/2023	Paydown		1,297,423	1,297,423	1,310,328	1,297,296	0	127	0	127	0	1,297,423	0	0	0	34,814	06/17/2047
61763X-AD-8	MSBAM 2014-C18 A3 - CMBS		12/01/2023	Paydown		171,531	171,531	188,121	174,598	0	(3,067)	0	(3,067)	0	171,531	0	0	0	5,507	10/18/2047
61775J-AF-0	MSRM 232 A4 - CMO/RMBS		12/25/2023	Paydown		51,788	51,788	51,266	0	0	523	0	523	0	51,788	0	0	0	720	06/25/2053
62482B-AA-0	MEDLINE BORROWER LP		08/15/2023	BNP PARIBAS SEC SVCS		39,038	45,000	36,209	36,368	0	697	0	697	0	37,066	0	1,972	1,972	1,531	04/01/2029

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
62886E-AU-2	NCR VOYIX CORP		10/17/2023	Call @ 100.00		177,517	175,000	175,000	175,000	7,538	0	0	7,538	0	175,000	0	0	0	13,865	09/01/2027
62886E-AV-0	NCR VOYIX CORP		10/17/2023	Various		127,607	130,000	130,000	130,000	8,443	0	0	8,443	0	130,000	0	(2,700)	(2,700)	4,918	09/01/2029
62929R-AC-2	NMG HOLDING COMPANY INC		01/01/2023	Various		0	0	0	(104)	110	(7)	0	104	0	0	0	0	0	0	04/01/2026
629377-CS-9	NRG ENERGY INC		11/14/2023	Various		179,360	236,000	236,000	236,000	0	0	0	0	0	236,000	0	(56,640)	(56,640)	11,497	02/15/2032
63254A-AE-8	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR		01/20/2023	Maturity @ 100.00		1,000,000	1,000,000	993,550	999,955	0	45	0	45	0	1,000,000	0	0	0	15,000	01/20/2023
64110L-AN-6	NETFLIX INC		04/28/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		54,622	55,000	54,175	54,545	1,608	39	0	1,646	0	54,584	0	38	38	1,116	11/15/2026
64110L-AS-5	NETFLIX INC		01/20/2023	GOLDMAN		120,228	120,000	118,950	119,334	3,463	8	0	3,472	0	119,342	0	885	885	1,577	04/15/2028
65336Y-AN-3	NEXSTAR MEDIA INC		11/02/2023	WELLS FARGO SECURITIES, LLC		51,300	60,000	52,140	52,310	0	928	0	928	0	53,238	0	(1,938)	(1,938)	2,890	11/01/2028
67116M-AC-5	OBX 23J1 A3 - CMO/RMBS		12/01/2023	Paydown		73,144	73,144	70,264	0	0	2,880	0	2,880	0	73,144	0	0	0	1,314	01/27/2053
67448E-AG-3	OBX 22INV4 A7 - CMO/RMBS		12/01/2023	Paydown		127,854	127,854	124,038	124,110	0	3,743	0	3,743	0	127,854	0	0	0	2,523	06/25/2052
67448J-AG-2	OBX 22INV5 A7 - CMO/RMBS		12/01/2023	Paydown		52,983	52,983	49,473	49,489	0	3,494	0	3,494	0	52,983	0	0	0	1,196	10/25/2052
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		12/20/2023	Jefferies		25,785	27,000	27,270	27,179	0	(42)	0	(42)	0	27,137	0	(1,352)	(1,352)	1,303	01/15/2028
690732-AF-9	OWENS & MINOR INC		09/12/2023	Various		63,278	75,000	61,259	61,473	0	1,198	0	1,198	0	62,671	0	607	607	3,194	03/31/2029
690732-AG-7	OWENS & MINOR INC		11/02/2023	Various		13,753	16,000	14,444	13,546	655	127	0	782	0	14,579	0	(826)	(826)	1,094	04/01/2030
69336V-AB-7	PGT INNOVATIONS INC		09/14/2023	GOLDMAN SACHS AND CO. LLC		107,525	115,000	114,713	114,754	0	29	0	29	0	114,783	0	(7,258)	(7,258)	4,850	10/01/2029
693475-BH-7	PNC FINANCIAL SERVICES GROUP INC		04/05/2023	PNC BANK		452,885	450,000	450,000	450,000	0	0	0	0	0	450,000	0	2,885	2,885	11,484	10/28/2025
72147K-AE-8	PILGRIMS PRIDE CORP		10/04/2023	Adjustment		197,238	200,000	194,750	197,036	0	449	0	449	0	197,486	0	(248)	(248)	18,142	09/30/2027
740189-AG-0	PRECISION CASTPARTS CORP		01/15/2023	Maturity @ 100.00		1,500,000	1,500,000	1,377,630	1,499,412	0	588	0	588	0	1,500,000	0	0	0	18,750	01/15/2023
740212-AL-9	PRECISION DRILLING CORP		11/27/2023	Call @ 100.00		8,000	8,000	7,909	7,913	0	25	0	25	0	7,938	0	62	62	590	01/15/2026
74112B-AM-7	PRESTIGE BRANDS INC		03/31/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		42,987	50,000	48,625	48,778	7,574	35	0	7,609	0	48,813	0	(5,826)	(5,826)	953	04/01/2031
749571-AJ-4	RHP HOTEL PROPERTIES LP		08/23/2023	Jefferies		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	63	07/15/2028
75281A-BK-4	RANGE RESOURCES CORP		11/03/2023	Various		31,700	35,000	35,000	35,000	0	0	0	0	0	35,000	0	(3,300)	(3,300)	1,846	02/15/2030
75524K-PG-3	CITIZENS BANK NA		12/19/2023	Various		704,123	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(45,878)	(45,878)	44,066	08/09/2028
767754-CL-6	RITE AID CORP		12/01/2023	BARCLAYS CAPITAL INC FIXED INC		93,750	125,000	77,365	78,024	11,173	7,984	0	19,157	0	86,008	0	7,742	7,742	10,000	11/15/2026
775109-AY-7	ROGERS COMMUNICATIONS INC		10/01/2023	Maturity @ 100.00		1,000,000	1,000,000	1,022,420	1,001,633	0	(1,633)	0	(1,633)	0	1,000,000	0	0	0	41,000	10/01/2023
78573N-AF-9	SABRE GLBL INC		08/09/2023	Various		64,775	70,000	66,883	66,969	78	511	0	589	0	67,480	0	(2,705)	(2,705)	4,243	09/01/2025
80285U-AD-3	SDART 2022-3 A3 - ABS		12/15/2023	Paydown		393,490	393,490	387,913	388,809	0	4,681	0	4,681	0	393,490	0	0	0	10,044	12/15/2026
80286F-AB-9	SDART 2022-4 A2 - ABS		09/15/2023	Paydown		1,318,639	1,318,639	1,318,590	1,318,616	0	23	0	23	0	1,318,639	0	0	0	18,782	07/15/2025
80287H-AC-2	SDART 2022-5 A3 - ABS		12/15/2023	Paydown		115,191	115,191	115,187	115,188	0	3	0	3	0	115,191	0	0	0	4,091	08/17/2026
802918-AB-8	SDART 2022-6 A2 - ABS		10/16/2023	Paydown		365,000	365,000	364,993	364,996	0	4	0	4	0	365,000	0	0	0	7,617	05/15/2025
816943-BJ-2	SEMT 233 A4 - CMO/RMBS		12/01/2023	Paydown		29,863	29,863	29,626	0	0	237	0	237	0	29,863	0	0	0	303	09/25/2053
81744K-AD-8	SEMT 232 A4 - CMO/RMBS		12/01/2023	Paydown		173,941	173,941	168,124	0	0	5,816	0	5,816	0	173,941	0	0	0	3,248	03/25/2053
81749B-AD-3	SEMT 231 A4 - CMO/RMBS		12/01/2023	Paydown		131,115	131,115	130,199	0	0	916	0	916	0	131,115	0	0	0	3,032	01/15/2053
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		11/02/2023	Various		111,728	120,000	120,000	120,000	0	0	0	0	0	120,000	0	(8,273)	(8,273)	3,457	06/01/2029
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		02/07/2023	WELLS FARGO SECURITIES LLC		65,925	75,000	75,000	75,000	0	0	0	0	0	75,000	0	(9,075)	(9,075)	690	05/15/2031
81761T-AA-3	SERV 2020-1 A21 - RMBS		10/30/2023	Paydown		58,718	58,718	59,681	59,863	0	(1,145)	0	(1,145)	0	58,718	0	0	0	894	01/30/2051
82967N-BL-1	SIRIUS XM RADIO INC		01/11/2023	MORGAN STANLEY & COMPANY		22,822	25,000	24,500	24,508	2,309	4	0	2,313	0	24,512	0	(1,690)	(1,690)	286	09/01/2026
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		04/27/2023	Adjustment		50,025	50,000	48,849	48,894	753	228	0	982	0	49,123	0	902	902	1,848	07/31/2024
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		06/14/2023	Various		110,581	115,000	104,387	104,599	0	706	0	706	0	105,305	0	5,277	5,277	3,451	04/15/2027
83546D-AJ-7	SONIC 2020-1 A22 - RMBS		12/20/2023	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 - ABS		12/19/2023	Various		839,653	987,500	991,280	991,188	0	(2,055)	0	(2,055)	0	989,132	0	(149,479)	(149,479)	21,585	08/21/2051
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		12/19/2023	Various		784,478	987,500	993,518	993,076	0	(1,765)	0	(1,765)	0	991,312	0	(206,834)	(206,834)	25,981	08/21/2051
845467-AS-8	SOUTHWESTERN ENERGY CO		04/04/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		18,825	20,000	18,856	18,872	0	35	0	35	0	18,908	0	(83)	(83)	600	03/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85172F-AR-0	ONEMAIN FINANCE CORP		01/13/2023	Various		57,556	65,000	60,775	60,703	7,540	24	0	7,564	0	60,728	0	(3,172)	(3,172)	611	11/15/2029
857477-BC-6	STATE STREET CORP		12/04/2023	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	37,760	12/03/2024
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L		12/15/2023	Paydown		148,367	148,367	148,367	148,367	0	0	0	0	0	148,367	0	0	0	6,799	12/15/2025
86208#-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI,		12/15/2023	Paydown		9,041	9,041	9,041	9,041	0	0	0	0	0	9,041	0	0	0	318	12/15/2031
86746B-AA-1	SNVA 23GRD1 A1 - ABS		12/20/2023	Paydown		2,424	2,424	2,364	0	0	60	0	60	0	2,424	0	0	0	16	12/20/2050
87166B-AA-0	SYNEOS HEALTH INC		09/28/2023	Call @ 100.00		75,815	75,000	56,246	56,535	0	1,787	0	1,787	0	58,321	0	16,679	16,679	4,085	01/15/2029
87342R-AH-7	BELL 2021-1 A22 - RMBS		08/25/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	86	08/25/2051
87342R-AJ-3	BELL 2021-1 A23 - RMBS		08/25/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	95	08/25/2051
87612B-BG-6	TARGA RESOURCES PARTNERS LP		02/22/2023	MORGAN STANLEY & CO LLC		7,664	8,000	7,598	7,604	0	10	0	10	0	7,614	0	50	50	243	01/15/2028
879369-AG-1	TELEFLEX INC		06/21/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		36,700	40,000	37,363	37,386	871	202	0	1,073	0	37,587	0	(887)	(887)	954	06/01/2028
88033G-CS-7	TENET HEALTHCARE CORP		06/01/2023	Various		110,815	112,000	107,184	105,390	31	666	0	697	0	106,055	0	4,760	4,760	3,296	07/15/2024
88033G-DB-3	TENET HEALTHCARE CORP		01/26/2023	WELLS FARGO SECURITIES LLC		144,375	150,000	135,000	135,347	0	73	0	73	0	135,420	0	8,955	8,955	1,901	11/01/2027
88033G-DM-9	TENET HEALTHCARE CORP		05/02/2023	Various		203,188	225,000	193,018	193,726	55	1,293	0	1,348	0	194,810	0	8,377	8,377	3,911	06/01/2029
88033G-DS-6	TENET HEALTHCARE CORP		10/26/2023	Various		58,005	59,000	55,829	55,983	0	327	0	327	0	56,310	0	1,695	1,695	1,833	02/01/2027
89114Q-C4-8	TORONTO-DOMINION BANK		06/28/2023	TORONTO DOMINION SECS USA INC		1,648,251	1,650,000	1,647,756	1,649,738	0	237	0	237	0	1,649,975	0	(1,724)	(1,724)	54,702	07/19/2023
89238J-AC-9	TAOT 2021-D A3 - ABS		12/15/2023	Paydown		219,441	219,441	205,777	207,339	0	12,102	0	12,102	0	219,441	0	0	0	1,262	04/15/2026
89239H-AB-4	TAOT 2022-D A2A - ABS		12/15/2023	Paydown		195,250	195,250	195,248	195,249	0	1	0	1	0	195,250	0	0	0	7,859	01/15/2026
893800-AA-0	TRANSOCEAN GUARDIAN LTD		02/16/2023	Various		21,993	21,712	21,379	21,396	195	43	0	238	0	21,439	0	273	273	1,016	01/15/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	02/16/2023	Various		23,019	22,400	21,931	21,930	39	66	0	105	0	21,997	0	403	403	1,356	08/01/2025
893830-BX-6	TRANSOCEAN INC	C	08/15/2023	Paydown		3,550	3,550	3,618	0	0	(68)	0	(68)	0	3,550	0	0	0	168	02/15/2030
89668Q-AE-8	TRINSEO MATERIALS OPERATING SCA	C	09/08/2023	Call @ 100.00		60,000	60,000	48,702	49,059	0	2,482	0	2,482	0	51,541	0	8,459	8,459	2,508	09/01/2025
91159H-JH-4	US BANCORP		04/05/2023	TORONTO DOMINION SECS USA INC		305,082	300,000	300,000	300,000	0	0	0	0	0	300,000	0	5,082	5,082	8,066	10/21/2026
912909-AU-2	UNITED STATES STEEL CORP		03/08/2023	Various		35,550	35,000	33,253	33,280	0	32	0	32	0	33,311	0	2,239	2,239	1,101	03/01/2029
914906-AU-6	UNIVISION COMMUNICATIONS INC		12/04/2023	Various		39,452	40,000	39,351	39,364	0	121	0	121	0	39,485	0	(33)	(33)	2,687	06/01/2027
914906-AV-4	UNIVISION COMMUNICATIONS INC		12/11/2023	Various		88,728	103,000	88,609	88,798	280	1,044	0	1,324	0	89,842	0	(1,114)	(1,114)	3,416	05/01/2029
918307-AE-9	UWM 21INV4 A4 - CMO/RMBS		12/01/2023	Paydown		67,700	67,700	58,582	58,672	0	9,028	0	9,028	0	67,700	0	0	0	930	12/26/2051
92537R-AA-7	TK ELEVATOR US NEWCO INC		02/28/2023	BARCLAYS CAPITAL INC FIXED INC		181,500	200,000	180,830	181,027	4,091	598	0	4,689	0	181,625	0	(125)	(125)	6,621	07/15/2027
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS		06/16/2023	Paydown		574,195	574,195	579,903	573,243	0	952	0	952	0	574,195	0	0	0	10,017	09/17/2046
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		09/13/2023	JP Morgan Securities LLC		937,810	1,000,000	1,040,840	1,014,791	0	(3,170)	0	(3,170)	0	1,011,621	0	(73,811)	(73,811)	27,217	06/01/2026
94989T-AY-0	WFCM 2015-LC22 A3 - CMBS		12/01/2023	Paydown		102,302	102,302	103,320	102,255	0	47	0	47	0	102,302	0	0	0	3,032	09/17/2058
95000F-AS-5	WFCM 2016-C35 A3 - CMBS		03/01/2023	Paydown		208,200	208,200	210,265	208,833	0	(632)	0	(632)	0	208,200	0	0	0	1,340	07/17/2048
95000L-AY-9	WFCM 2016-C33 A3 - CMBS		04/01/2023	Paydown		56,845	56,845	57,173	56,901	0	(56)	0	(56)	0	56,845	0	0	0	317	03/17/2059
95001N-AX-6	WFCM 2018-C45 A3 - CMBS		11/01/2023	Paydown		371,489	371,489	375,177	372,617	0	(1,128)	0	(1,128)	0	371,489	0	0	0	9,506	06/15/2051
95003N-AD-8	WFMBS 2022-INV1 A4 - CMO/RMBS		12/01/2023	Paydown		171,301	171,301	162,919	163,092	0	8,209	0	8,209	0	171,301	0	0	0	2,825	03/25/2052
95058X-AK-4	WEN 211 A2 - RMBS		12/15/2023	Paydown		10,091	10,091	10,126	10,169	0	(78)	0	(78)	0	10,091	0	0	0	150	06/15/2051
95058X-AL-2	WEN 211 A2I - RMBS		12/15/2023	Paydown		10,001	10,001	10,050	10,052	0	(51)	0	(51)	0	10,001	0	0	0	173	06/15/2051
95058X-AM-0	WEN 2022-1 A21 - RMBS		12/15/2023	Paydown		4,500	4,500	4,500	4,500	0	0	0	0	0	4,500	0	0	0	119	03/15/2052
958254-AH-7	WESTERN MIDSTREAM OPERATING LP		04/28/2023	GOLDMAN SACHS AND CO. LLC		57,289	60,000	55,598	55,677	627	247	0	874	0	55,924	0	1,364	1,364	1,808	03/01/2028
959802-BA-6	WESTERN UNION CO		12/21/2023	KEY CAPITAL MARKETS		411,735	500,000	499,565	499,637	0	39	0	39	0	499,676	0	(87,941)	(87,941)	17,608	03/15/2031
96950F-AL-8	WILLIAMS COMPANIES INC		11/15/2023	Maturity @ 100.00		1,250,000	1,250,000	1,271,850	1,252,936	0	(2,936)	0	(2,936)	0	1,250,000	0	0	0	56,250	11/15/2023
98163N-AC-0	WOLS 2022-A A3 - ABS		12/15/2023	Paydown		53,173	53,173	53,165	53,168	0	5	0	5	0	53,173	0	0	0	1,668	02/18/2025
98163T-AB-9	WOART 2022-C A2 - ABS		12/15/2023	Paydown		261,048	261,048	261,021	261,030	0	18	0	18	0	261,048	0	0	0	6,034	03/16/2026
983133-AB-5	WYNN RESORTS FINANCE LLC		02/10/2023	Adjustment		148,553	145,000	144,012	144,062	472	59	0	531	0	144,121	0	4,432	4,432	3,777	04/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
98919V-AA-3	ZAYO GROUP HOLDINGS INC		03/24/2023	Various		37,910	50,000	37,983	38,193	1,104	448	0	1,552	0	38,641	0	(731)	(731)	1,058	03/01/2027
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						88,302,483	91,473,044	90,430,703	89,652,902	169,314	161,465	403,957	(73,178)	0	90,496,087	0	(2,205,192)	(2,205,192)	2,904,305	XXX
00076V-AY-6	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		12/20/2023	Redemption @ 100.00		100,000	100,000	99,250	91,000	8,345	70	0	8,415	0	99,415	0	585	585	8,746	12/20/2029
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		06/30/2023	Redemption @ 100.00		3,750	3,750	3,687	3,648	48	4	0	53	0	3,700	0	50	50	159	12/21/2028
00076V-BG-4	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		09/29/2023	Redemption @ 100.00		800	800	788	0	0	1	0	1	0	789	0	11	11	37	12/21/2028
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B		07/10/2023	Redemption @ 100.00		4,908	4,908	4,799	4,809	0	5	0	5	0	4,814	0	94	94	172	05/17/2029
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT		12/29/2023	Redemption @ 100.00		4,223	4,223	4,181	4,020	168	4	0	172	0	4,193	0	30	30	219	03/03/2028
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		12/29/2023	Redemption @ 100.00		3,750	3,750	3,648	3,663	0	11	0	11	0	3,673	0	77	77	189	07/10/2028
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B		02/28/2023	Redemption @ 100.00		9,626	9,626	9,289	9,291	0	29	0	29	0	9,319	0	306	306	411	05/13/2029
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL		09/29/2023	Redemption @ 100.00		1,502	1,502	1,491	1,451	42	1	0	44	0	1,494	0	8	8	69	02/15/2027
00488Y-AB-2	ACPRODUCTS HOLDINGS, INC. - INITIAL TERM		12/29/2023	Redemption @ 100.00		2,506	2,506	2,478	2,110	372	3	0	375	0	2,485	0	21	21	92	05/17/2028
00847Y-AC-6	AGILITI HEALTH, INC. - INITIAL TERM LOAN		03/31/2023	Redemption @ 100.00		1,546	1,546	1,508	1,510	4	1	0	6	0	1,516	0	31	31	14	01/04/2026
00847Y-AE-2	AGILITI HEALTH, INC. - TERM LOAN		12/29/2023	Redemption @ 100.00		750	750	731	736	0	1	0	1	0	737	0	13	13	26	05/01/2030
01642P-BB-1	ALIXPARTNERS, LLP - INITIAL DOLLAR TERM		12/29/2023	Redemption @ 100.00		588	588	584	0	0	0	0	0	0	584	0	4	4	12	02/04/2028
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER		12/18/2023	Redemption @ 100.00		202,304	202,438	202,184	197,593	4,641	40	0	4,681	0	202,274	0	30	30	17,135	11/05/2027
03234T-AZ-1	AMWINS GROUP, INC. - INCREMENTAL TERM LO		12/29/2023	Redemption @ 100.00		1,000	1,000	990	0	0	1	0	1	0	991	0	9	9	34	02/19/2028
03852J-AL-5	ARAMARK INTERMEDIATE HOLDCO CORPORATION		05/31/2023	Redemption @ 100.00		136,473	136,473	134,417	135,079	0	198	0	198	0	135,277	0	1,195	1,195	2,557	03/11/2025
03852J-AT-8	ARAMARK INTERMEDIATE HOLDCO CORPORATION		12/29/2023	Redemption @ 100.00		1,318	1,318	1,298	654	0	1	0	1	0	1,308	0	10	10	55	06/22/2030
04009D-AB-0	ARETEC GROUP, INC. (FKA RCS CAPITAL CORP		09/29/2023	Redemption @ 100.00		2,320	2,320	2,314	2,263	52	1	0	53	0	2,316	0	4	4	107	10/01/2025
04009D-AF-1	ARETEC GROUP, INC. - INCREMENTAL TERM LO		12/29/2023	Redemption @ 100.00		500	500	492	250	0	1	0	1	0	493	0	7	7	3	08/09/2030
04287K-AB-7	ARCONIC CORPORATION - TERM LOAN		12/29/2023	Redemption @ 100.00		438	438	433	0	0	0	0	0	0	433	0	4	4	15	08/18/2030
04349H-AK-0	ASCEND LEARNING, LLC - TL		12/29/2023	Redemption @ 100.00		3,050	3,050	3,035	2,878	159	1	0	160	0	3,038	0	12	12	136	12/11/2028
04621H-AT-0	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN		09/29/2023	Redemption @ 100.00		750	750	748	727	22	0	0	22	0	749	0	1	1	31	02/12/2027
04621H-AU-7	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN		09/29/2023	Redemption @ 100.00		1,000	1,000	965	966	0	3	0	3	0	969	0	31	31	41	02/12/2027
04649V-AW-0	ASURION, LLC - NEW B-7 TERM LOAN		02/15/2023	Redemption @ 100.00		0	0	0	(4,639)	4,639	0	0	4,639	0	0	0	0	0	0	11/03/2024
04649V-BB-5	ASURION, LLC - TERM LOAN		12/29/2023	Redemption @ 100.00		3,991	3,991	3,791	3,600	201	19	0	219	0	3,819	0	171	171	181	08/19/2028
04649V-BC-3	ASURION, LLC - NEW B-11 TERM LOAN		12/29/2023	Redemption @ 100.00		1,982	1,982	1,959	739	0	1	0	1	0	1,970	0	12	12	98	08/19/2028
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B		12/29/2023	Redemption @ 100.00		3,758	3,758	3,739	3,596	145	2	0	147	0	3,743	0	15	15	203	02/15/2029
04686R-AC-7	ATHENAHEALTH, INC. - DELAYED DRAW TERM L		08/01/2023	Various		0	0	0	(4,663)	4,695	(32)	0	4,663	0	0	0	0	0	(441)	02/15/2029
04761P-AE-5	SIMPLY GOOD FOODS USA, INC.		03/23/2023	Redemption @ 100.00		23,175	23,175	23,175	22,886	289	0	0	289	0	23,175	0	0	0	457	03/17/2027
04761P-AJ-4	SIMPLY GOOD FOODS USA, INC. - TERM LOAN		11/29/2023	Redemption @ 100.00		46,350	46,350	46,350	34,762	0	0	0	0	0	46,350	0	0	0	1,425	03/17/2027
05350N-AL-8	AVANTOR FUNDING, INC. - INCREMENTAL B-5		12/29/2023	Redemption @ 100.00		88,047	88,047	87,936	87,515	449	12	0	461	0	87,976	0	71	71	3,047	11/08/2027
05604X-AP-1	MAUSER PACKAGING SOLUTIONS HOLDING COMPA		02/10/2023	Redemption @ 100.00		247,389	247,389	240,725	241,239	2,459	321	0	2,781	0	244,020	0	3,369	3,369	6,545	04/03/2024
067809-AL-7	BARNES GROUP INC. - COV-LITE TERM LOAN		12/29/2023	Redemption @ 100.00		550	550	546	0	0	0	0	0	0	546	0	4	4	14	09/03/2030
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA		12/29/2023	Redemption @ 100.00		3,015	3,015	2,932	2,891	50	9	0	59	0	2,950	0	65	65	187	03/06/2028
08078U-AH-6	BELRON FINANCE US LLC - TERM LOAN		09/29/2023	Redemption @ 100.00		413	413	410	0	0	0	0	0	0	411	0	2	2	5	04/18/2029
08511L-AX-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE		12/29/2023	Redemption @ 100.00		5,013	5,013	4,964	4,843	128	5	0	134	0	4,976	0	36	36	265	03/11/2028
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM		03/31/2023	Redemption @ 100.00		2,067	2,067	2,043	2,039	10	4	0	14	0	2,053	0	15	15	94	06/15/2025
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE SERVICES,		08/01/2023	Redemption @ 100.00		197,911	197,911	196,922	176,636	20,724	217	0	20,941	0	197,576	0	335	335	14,006	06/21/2024
10620U-AF-9	BRAZOS DELAWARE II, LLC - TERM LOAN B		12/29/2023	Redemption @ 100.00		900	900	891	0	0	1	0	1	0	892	0	8	8	42	02/11/2030
10801X-AH-0	BRIGHTVIEW LANDSCAPES, LLC - TERM LOAN B		08/28/2023	Redemption @ 100.00		152,000	152,000	150,480	146,110	4,519	142	0	4,661	0	150,771	0	1,229	1,229	7,547	04/20/2029
11565H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM		12/29/2023	Redemption @ 100.00		4,682	4,682	4,662	4,604	61	2	0	63	0	4,667	0	15	15	207	06/07/2028
12546F-AF-9	CHG PPC PARENT LLC - TL		06/30/2023	Redemption @ 100.00		2,988	2,988	2,973	2,915	61	1	0	62	0	2,977	0	12	12	122	12/08/2028
12768E-AG-1	CAESARS ENTERTAINMENT, INC. - TERM LOAN		12/29/2023	Redemption @ 100.00		1,388	1,388	1,374	0	0	1	0	1	0	1,375	0	13	13	69	02/06/2030
12769L-AB-5	CAESARS RESORT COLLECTION, LLC - TERM B		02/06/2023	Redemption @ 100.00		226,471	226,471	225,022	225,524	0	47	0	47	0	225,571	0	900	900	2,771	12/23/2024
12769L-AD-1	CAESARS RESORT COLLECTION, LLC - TERM B-		02/06/2023	Redemption @ 100.00		113,167	113,167	110,993	111,377	0	69	0	69	0	111,446	0	1,721	1,721	152	07/21/2025
14835J-AQ-3	CAST & CREW LLC - INCREMENTAL FACILITY N		12/29/2023	Redemption @ 100.00		1,450	1,450	1,443	1,428	16	1	0	17	0	1,444	0	6	6	107	12/29/2028
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN		12/29/2023	Redemption @ 100.00		2,625	2,625	2,614	2,528	88	1	0	89	0	2,617	0	8	8	120	11/03/2028
17148P-AD-3	CHURCHILL DOWNS INCORPORATED - TERM B FA		04/25/2023	Redemption @ 100.00		198,433	198,433	193,969	194,906	0	554	0	554	0	195,460	0	2,974	2,974	4,217	12/27/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
172442-AT-2	CINEMARK USA, INC. - TERM LOAN		09/29/2023	Redemption @ 100.00		2,000	2,000	1,970	0	0	1	0	1	0	1,971	0	29	29	34	05/24/2030
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -		12/29/2023	Redemption @ 100.00		2,188	2,188	2,133	2,090	48	5	0	53	0	2,142	0	45	45	123	04/13/2029
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN		12/29/2023	Redemption @ 100.00		16,330	16,330	15,736	15,767	0	47	0	47	0	15,814	0	516	516	643	11/02/2029
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B		12/29/2023	Redemption @ 100.00		1,628	1,628	1,624	1,616	8	0	0	9	0	1,625	0	3	3	97	11/30/2028
22704N-AD-4	CROCS, INC. - TERM LOAN B		06/30/2023	Redemption @ 100.00		256,388	256,388	255,106	252,056	3,180	106	0	3,286	0	255,342	0	1,045	1,045	6,812	02/20/2029
22704N-AE-2	CROCS, INC. - 2023 REFINANCING TERM LOAN		12/29/2023	Redemption @ 100.00		116,100	116,100	115,520	102,857	0	(38)	0	(38)	0	115,669	0	431	431	1,235	02/20/2029
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F		12/29/2023	Redemption @ 100.00		3,827	3,827	3,769	3,707	69	8	0	77	0	3,784	0	43	43	214	10/16/2026
24440E-AB-3	DEERFIELD DAKOTA HOLDING, LLC - INITIAL		12/29/2023	Redemption @ 100.00		2,735	2,735	2,722	2,584	139	2	0	141	0	2,725	0	10	10	141	04/09/2027
26483N-AN-0	DUN & BRADSTREET CORPORATION, THE - INIT		06/27/2023	Redemption @ 100.00		1,515	1,515	1,496	1,499	1	2	0	3	0	1,501	0	14	14	40	02/06/2026
26483N-AT-7	DUN & BRADSTREET CORPORATION, THE - TERM		12/27/2023	Redemption @ 100.00		1,515	1,515	1,496	751	0	1	0	1	0	1,504	0	11	11	37	02/06/2026
26872N-AC-3	EMRLD BORROWER LP - TERM LOAN B		12/29/2023	Redemption @ 100.00		637	637	630	0	0	1	0	1	0	631	0	6	6	29	05/31/2030
26881K-AC-8	EP PURCHASER, LLC - TERM LOAN B		12/29/2023	Redemption @ 100.00		1,313	1,313	1,306	1,300	7	1	0	8	0	1,307	0	5	5	69	11/06/2028
28414B-AF-3	ELANCO ANIMAL HEALTH INCORPORATED - TERM		12/29/2023	Redemption @ 100.00		2,588	2,588	2,569	2,499	74	2	0	76	0	2,574	0	14	14	113	08/01/2027
29102T-AB-8	AZALEA TOPCO, INC. - INITIAL TERM LOAN (		12/29/2023	Redemption @ 100.00		3,517	3,517	3,433	3,398	48	13	0	60	0	3,458	0	59	59	166	07/24/2026
29279U-AB-2	ENDURANCE INTERNATIONAL GROUP HOLDINGS,		03/31/2023	Redemption @ 100.00		2,015	2,015	1,901	1,882	26	10	0	37	0	1,919	0	96	96	65	02/10/2028
29359B-AB-7	ENSEMBLE RCM, LLC - CLOSING DATE TERM LO		12/29/2023	Redemption @ 100.00		777	777	773	0	0	0	0	0	0	774	0	4	4	9	08/03/2026
29362L-AL-8	ENTEGRIS, INC. - TERM LOAN B		04/05/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(4,335)	07/06/2029
29362L-AM-6	ENTEGRIS, INC. - TERM LOAN B		06/30/2023	Redemption @ 100.00		58,439	58,439	57,574	44,559	0	60	0	60	0	57,731	0	708	708	1,733	07/06/2029
29382X-AE-4	ENTRAVISION COMMUNICATIONS CORPORATION -		03/17/2023	Redemption @ 100.00		268,755	268,755	264,289	265,172	474	334	0	808	0	265,981	0	2,774	2,774	5,632	11/29/2024
30233P-AB-6	EYECARE PARTNERS, LLC - INITIAL TERM LOA		12/29/2023	Various		100,758	198,485	195,202	158,127	37,622	663	0	38,285	0	196,412	0	(95,654)	(95,654)	14,330	02/18/2027
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B		12/29/2023	Redemption @ 100.00		1,000	1,000	998	949	49	0	0	49	0	998	0	2	2	49	01/27/2029
31732F-AR-7	FILTRATION GROUP CORPORATION - 2021 INCR		12/29/2023	Redemption @ 100.00		1,625	1,625	1,621	1,598	23	0	0	24	0	1,622	0	3	3	86	10/21/2028
31732F-AT-3	FILTRATION GROUP CORPORATION - (USD) TER		12/29/2023	Redemption @ 100.00		1,313	1,313	1,299	0	0	1	0	1	0	1,300	0	12	12	39	10/21/2028
31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN		12/29/2023	Redemption @ 100.00		3,173	3,173	3,173	2,996	178	0	0	178	0	3,173	0	0	0	193	03/30/2027
31935H-AG-2	FIRST BRANDS GROUP, LLC - 2022-II INCREM		12/29/2023	Various		653	653	634	0	0	1	0	1	0	635	0	18	18	7	03/30/2027
33718F-AB-6	FIRST STUDENT BIDCO INC. - INITIAL TERM		12/27/2023	Redemption @ 100.00		10,528	10,528	10,379	9,486	919	22	0	941	0	10,427	0	101	101	695	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM		10/02/2023	Redemption @ 100.00		1,519	1,519	1,497	1,368	133	1	0	134	0	1,502	0	17	17	40	07/21/2028
33718F-AE-0	FIRST STUDENT BIDCO INC. - INCREMENTAL T		10/02/2023	Redemption @ 100.00		1,421	1,421	1,308	1,317	0	9	0	9	0	1,326	0	95	95	54	07/21/2028
33718F-AF-7	FIRST STUDENT BIDCO INC. - INCREMENTAL T		11/09/2023	Redemption @ 100.00		12,987	12,987	11,794	11,888	0	169	0	169	0	12,057	0	930	930	1,027	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,		12/29/2023	Redemption @ 100.00		4,309	4,309	4,236	4,247	0	7	0	7	0	4,255	0	54	54	182	04/28/2028
34416D-AY-4	FOCUS FINANCIAL PARTNERS, LLC - TERM LOA		12/29/2023	Redemption @ 100.00		500	500	490	0	0	1	0	1	0	491	0	9	9	13	06/30/2028
35100D-AS-5	FOUR SEASONS HOLDINGS INC. - TERM LOAN B	A	06/30/2023	Redemption @ 100.00		1,700	1,700	1,675	1,675	0	1	0	1	0	1,677	0	24	24	64	11/30/2029
35100D-AT-3	FOUR SEASONS HOLDINGS INC. - 2023 REPRIC	A	09/29/2023	Redemption @ 100.00		850	850	837	839	0	0	0	0	0	839	0	11	11	5	11/30/2029
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL		12/29/2023	Redemption @ 100.00		3,778	3,778	3,770	3,666	105	1	0	106	0	3,772	0	7	7	194	10/08/2027
365556-AU-3	INGERSOLL-RAND SERVICES COMPANY - 2020 S		12/29/2023	Redemption @ 100.00		161,205	161,205	159,190	159,521	0	249	0	249	0	159,770	0	1,435	1,435	6,692	03/01/2027
38017B-AT-3	GO DADDY OPERATING COMPANY, LLC (GD FINA		12/29/2023	Redemption @ 100.00		3,941	3,941	3,926	3,931	3	1	0	3	0	3,934	0	7	7	196	11/09/2029
38101J-AC-0	GOLDEN ENTERTAINMENT, INC. - TERM B FACI		07/26/2023	Redemption @ 100.00		221,154	221,154	220,877	220,325	640	47	0	688	0	221,012	0	142	142	8,030	10/21/2024
410346-AX-8	HANESBRANDS INC. - INITIAL TERM LOAN B		12/29/2023	Redemption @ 100.00		1,538	1,538	1,522	0	0	1	0	1	0	1,523	0	14	14	74	03/08/2030
421300-AL-8	HAYWARD INDUSTRIES, INC. - REFINANCING T		12/29/2023	Redemption @ 100.00		3,008	3,008	2,996	2,870	128	1	0	129	0	2,999	0	8	8	144	05/30/2028
42236W-AQ-0	HEARTLAND DENTAL, LLC - 2021 INCREMENTAL		10/31/2023	Redemption @ 100.00		198,489	198,489	193,526	184,098	10,381	656	0	11,037	0	195,135	0	3,353	3,353	6,838	04/30/2025
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO		06/30/2023	Redemption @ 100.00		2,000	2,000	1,985	1,906	81	1	0	82	0	1,988	0	12	12	91	04/21/2028
44108H-AJ-0	HOSTESS BRANDS, LLC - 2019 REFINANCING T		06/30/2023	Redemption @ 100.00		177,170	180,606	174,846	175,938	0	889	0	889	0	176,827	0	343	343	9,768	08/03/2025
44332E-AP-1	HUB INTERNATIONAL LIMITED - INITIAL TERM		06/20/2023	Redemption @ 100.00		100,641	100,778	97,718	98,315	4	494	0	498	0	98,813	0	1,828	1,828	4,611	04/25/2025
44332E-AU-0	HUB INTERNATIONAL LIMITED - B-3 INCREMEN		03/31/2023	Redemption @ 100.00		98,741	98,741	98,742	97,730	1,011	0	0	1,011	0	98,742	0	0	0	4,888	04/25/2025
44332E-AV-8	HUB INTERNATIONAL LIMITED - TERM LOAN B		06/30/2023	Redemption @ 100.00		750	750	720	721	0	2	0	2	0	723	0	27	27	17	11/10/2029
44908X-AT-5	HYLAND SOFTWARE, INC. - 2018 REFINANCING		09/19/2023	Redemption @ 100.00		297,156	297,156	294,580	292,773	2,633	834	0	3,467	0	296,239	0	916	916	18,287	07/01/2024
44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN B		01/01/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(7,662)	01/08/2029
44988L-AF-4	IRB HOLDING CORP. - 2020 REPLACEMENT TER		02/28/2023	Various		298,577	296,891	294,066	293,875	1,179	139	0	1,318	0	295,193	0	3,384	3,384	3,392	02/05/2025
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER		06/30/2023	Redemption @ 100.00		2,071	2,071	2,071	2,028	42	0	0	42	0	2,071	0	0	0	59	12/15/2027

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
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		12/29/2023	Redemption @ 100.00		41,381	41,381	40,465	40,592	0	67	0	67	0	40,658	0	723	723	1,806	07/02/2029
45567Y-AJ-4	MH SUB I, LLC (MICRO HOLDING CORP.) - AM		03/31/2023	Redemption @ 100.00		522	522	517	507	12	1	0	13	0	519	0	3	3	15	09/13/2024
45567Y-AL-9	MH SUB I, LLC (MICRO HOLDING CORP.) - 20		03/31/2023	Redemption @ 100.00		546	546	544	529	15	0	0	15	0	545	0	1	1	7	09/13/2024
45567Y-AN-5	MH SUB I, LLC (MICRO HOLDING CORP.) - 20		12/29/2023	Redemption @ 100.00		2,048	2,048	2,043	1,023	0	0	0	0	0	2,046	0	2	2	156	05/03/2028
45780Y-AW-6	INSTALLED BUILDING PRODUCTS, INC. - TERM		06/30/2023	Redemption @ 100.00		650	650	647	639	9	0	0	9	0	647	0	3	3	17	12/14/2028
45780Y-AX-4	INSTALLED BUILDING PRODUCTS, INC. - TRAN		12/29/2023	Redemption @ 100.00		640	640	637	319	0	0	0	0	0	638	0	2	2	12	12/14/2028
45784Q-AB-5	INSULET CORPORATION - TERM B LOAN		09/29/2023	Redemption @ 100.00		3,015	3,015	3,000	2,993	9	1	0	10	0	3,003	0	12	12	92	05/04/2028
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN		12/29/2023	Redemption @ 100.00		1,250	1,250	1,246	1,234	12	0	0	13	0	1,247	0	3	3	61	09/22/2028
50179J-AB-4	LBM ACQUISITION, LLC - INITIAL TERM LOAN		06/30/2023	Redemption @ 100.00		4,264	4,264	4,173	4,059	126	9	0	136	0	4,194	0	70	70	220	12/17/2027
50217U-AS-6	LTI HOLDINGS, INC. - INITIAL TERM LOAN (		12/29/2023	Redemption @ 100.00		3,093	3,093	3,058	2,983	85	6	0	91	0	3,073	0	19	19	163	09/06/2025
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC (LS GROUP		03/31/2023	Redemption @ 100.00		3,030	3,030	3,008	3,003	7	2	0	10	0	3,012	0	18	18	118	11/02/2027
55314N-AS-3	MKS INSTRUMENTS, INC. - TERM LOAN B		09/29/2023	Redemption @ 100.00		3,000	3,000	2,898	2,907	0	7	0	7	0	2,914	0	86	86	119	08/17/2029
55315Q-AF-3	MJH HEALTHCARE HOLDINGS, LLC		09/29/2023	Redemption @ 100.00		1,000	1,000	985	966	21	1	0	22	0	988	0	12	12	42	01/28/2029
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T		12/29/2023	Redemption @ 100.00		1,000	1,000	966	850	122	3	0	125	0	975	0	25	25	59	09/01/2028
57723C-AR-0	MATTRESS FIRM, INC. - TERM LOAN (2021)		12/29/2023	Redemption @ 100.00		2,000	2,000	1,976	1,770	212	1	0	213	0	1,982	0	18	18	116	09/25/2028
57763T-AB-9	MAUSER PACKAGING SOLUTIONS HOLDING COMPA		10/02/2023	Redemption @ 100.00		500	500	493	0	0	1	0	1	0	494	0	6	6	18	08/14/2026
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC		09/29/2023	Redemption @ 100.00		1,200	1,200	1,194	1,187	7	1	0	8	0	1,195	0	5	5	53	02/15/2029
57906H-AD-9	MCAFEE CORP. - TERM LOAN B (USD)		12/29/2023	Redemption @ 100.00		6,563	6,563	6,530	6,267	266	3	0	269	0	6,536	0	26	26	300	03/01/2029
58503U-AC-7	MEDLINE BORROWER, LP - INITIAL DOLLAR TE		12/29/2023	Redemption @ 100.00		2,500	2,500	2,438	2,385	59	6	0	65	0	2,450	0	50	50	118	10/23/2028
59408U-AB-3	MICHAELS COMPANIES, INC. THE - TERM B LO		12/29/2023	Redemption @ 100.00		2,506	2,506	2,487	2,222	268	2	0	270	0	2,492	0	14	14	148	04/15/2028
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE		12/29/2023	Redemption @ 100.00		1,256	1,256	1,250	1,152	99	1	0	100	0	1,252	0	5	5	66	03/12/2028
60662W-AS-1	MITCHELL INTERNATIONAL, INC. - INITIAL T		09/29/2023	Redemption @ 100.00		1,500	1,500	1,481	1,379	105	1	0	106	0	1,485	0	15	15	78	10/15/2028
60672H-AC-7	MITNICK CORPORATE PURCHASER, INC. - TERM		03/31/2023	Redemption @ 100.00		1,000	1,000	995	980	15	0	0	16	0	996	0	4	4	43	05/02/2029
60877J-AG-7	MOMENTIVE PERFORMANCE MATERIALS GMBH - T		12/29/2023	Redemption @ 100.00		2,438	2,438	2,340	0	0	10	0	10	0	2,350	0	88	88	112	03/29/2028
62908H-AD-7	NEP GROUP, INC. - INITIAL DOLLAR TERM LO		09/29/2023	Redemption @ 100.00		773	773	746	692	60	4	0	64	0	756	0	17	17	57	10/20/2025
62908H-AK-1	NEP GROUP, INC. - INCREMENTAL TLB		09/29/2023	Redemption @ 100.00		2,475	2,475	2,450	2,245	212	3	0	216	0	2,460	0	15	15	109	10/20/2025
63939W-AG-8	WAYSTAR TECHNOLOGIES, INC. - INITIAL TER		12/29/2023	Redemption @ 100.00		3,061	3,061	2,997	3,003	3	9	0	12	0	3,015	0	46	46	173	10/22/2026
64072U-AE-2	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		01/11/2023	Redemption @ 94.25		(136,276)	(136,276)	(133,721)	(134,504)	0	6	0	6	0	(134,498)	0	(1,778)	(1,778)	(1,518)	07/17/2025
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		10/16/2023	Redemption @ 100.00		2,041	2,041	1,987	1,816	179	4	0	184	0	2,000	0	41	41	86	04/15/2027
64072U-AM-4	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		10/16/2023	Redemption @ 100.00		2,230	2,230	2,189	2,201	0	3	0	3	0	2,204	0	26	26	100	01/18/2028
66877A-AD-0	NORTONLIFELOCK INC. - TERM LOAN B		12/29/2023	Redemption @ 100.00		69,041	69,041	68,112	68,395	0	59	0	59	0	68,454	0	587	587	1,702	09/12/2029
67053N-AK-0	NUMERICABLE U.S. LLC - USD TLB-11 TERM L		01/31/2023	Redemption @ 100.00		526	526	503	(2,795)	3,302	1	0	3,303	0	507	0	19	19	10	07/31/2025
68371Y-AN-3	OPEN TEXT CORPORATION - TERM LOAN B	A	08/14/2023	Redemption @ 100.00		2,150	2,150	2,079	2,069	0	15	0	15	0	2,084	0	66	66	23	01/31/2030
68371Y-AP-8	OPEN TEXT CORPORATION - 2023 REPLACEMENT	A	12/29/2023	Redemption @ 100.00		11,146	11,146	10,779	10,816	0	10	0	10	0	10,826	0	320	320	140	01/31/2030
68764J-AD-3	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		12/29/2023	Redemption @ 100.00		1,028	1,028	1,021	0	0	1	0	1	0	1,021	0	7	7	48	10/05/2028
69291L-AB-2	PECF USS INTERMEDIATE HOLDING III CORP -		08/15/2023	Various		296,014	352,338	349,821	292,782	57,377	234	0	57,611	0	350,393	0	(54,379)	(54,379)	20,112	12/15/2028
69315J-AG-8	PAI HOLDCO, INC. - TERM B LOAN (FIRST LI		12/29/2023	Redemption @ 100.00		1,382	1,382	1,379	1,278	101	0	0	101	0	1,379	0	3	3	76	10/28/2027
69515E-AH-5	PACKAGING COORDINATORS MIDCO, INC. - TER		12/29/2023	Redemption @ 100.00		1,256	1,256	1,253	1,205	49	0	0	49	0	1,254	0	2	2	42	11/30/2027
70323K-AE-8	PATHWAY VET ALLIANCE LLC - 2021 REPLACEM		12/29/2023	Redemption @ 100.00		2,720	2,720	2,707	2,250	460	2	0	461	0	2,711	0	9	9	149	03/31/2027
70476X-AK-1	PETVET CARE CENTERS, LLC (FKA PEARL INTE		11/15/2023	Redemption @ 100.00		397,178	397,178	387,530	372,176	17,305	3,149	0	20,454	0	392,630	0	4,549	4,549	30,004	02/14/2025
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		12/29/2023	Redemption @ 100.00		2,476	2,476	2,464	2,394	71	1	0	72	0	2,466	0	10	10	57	12/29/2028
70533D-AH-3	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		06/30/2023	Redemption @ 100.00		28,219	28,219	28,219	26,737	1,481	0	0	1,481	0	28,219	0	0	0	(1,007)	12/29/2028
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B		09/29/2023	Redemption @ 100.00		1,238	1,238	1,228	1,223	6	1	0	7	0	1,230	0	8	8	48	05/03/2029
71360H-AB-3	PERATON CORP. - TERM B LOAN (FIRST LIEN)		12/29/2023	Redemption @ 100.00		2,573	2,573	2,544	2,508	40	3	0	43	0	2,551	0	22	22	140	02/01/2028
71601H-AB-2	PETCO HEALTH AND WELLNESS COMPANY, INC.		08/16/2023	Redemption @ 100.00		9,418	9,418	9,017	9,055	0	25	0	25	0	9,080	0	338	338	158	03/03/2028
71677H-AL-9	PETSMART LLC - INITIAL TERM LOAN		10/27/2023	Redemption @ 100.00		3,023	3,023	2,856	2,874	0	13	0	13	0	2,887	0	136	136	104	02/11/2028
71880J-AD-6	PHINIA INC. - TERM LOAN B		12/29/2023	Redemption @ 100.00		438	438	420	0	0	2	0	2	0	422	0	16	16	20	07/03/2028
72431H-AD-2	CORNERSTONE BUILDING BRANDS, INC. - TRAN		09/29/2023	Redemption @ 100.00		3,023	3,023	2,974	2,909	70	5	0	74	0	2,983	0	40	40	119	04/12/2028
73044E-AB-0	PODS, LLC - INITIAL TERM LOAN		03/31/2023	Redemption @ 100.00		1,350	1,350	1,337	1,317	21	1	0	22	0	1,340	0	10	10	53	03/31/2028

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
73108R-AB-4	POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F		12/29/2023	Redemption @ 100.00		2,005	2,005	2,000	1,860	141	1	0	141	0	2,001	0	4	4	111	06/02/2028
74773K-AB-1	QUALTRICS ACQUIRECO, LLC - TERM LOAN B		12/29/2023	Redemption @ 100.00		625	625	618	0	0	1	0	1	0	619	0	6	6	26	06/28/2030
74839X-AF-6	QUIKRETE HOLDINGS, INC. - INITIAL LOAN (		12/29/2023	Redemption @ 100.00		2,799	2,799	2,775	2,764	16	3	0	19	0	2,783	0	16	16	160	02/01/2027
75605V-AD-4	REALPAGE, INC. - INITIAL TERM LOAN (FIRS		12/29/2023	Redemption @ 100.00		4,000	4,000	3,975	3,796	183	2	0	185	0	3,981	0	19	19	171	04/24/2028
77669L-AC-7	ROPER INDUSTRIAL PRODUCTS INVESTMENT COM		09/29/2023	Redemption @ 100.00		500	500	483	0	0	1	0	1	0	484	0	16	16	18	11/22/2029
78249L-AD-2	RUSSELL INVESTMENTS US INSTITUTIONAL HOL		04/13/2023	Redemption @ 100.00		5,448	5,448	5,364	5,235	150	7	0	157	0	5,393	0	55	55	111	05/30/2025
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM		12/29/2023	Redemption @ 100.00		11,929	11,929	11,854	11,705	174	14	0	188	0	11,893	0	36	36	510	04/16/2025
78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING		10/31/2023	Redemption @ 100.00		2,005	2,005	1,968	1,913	60	3	0	63	0	1,976	0	29	29	78	06/02/2028
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN		10/31/2023	Redemption @ 100.00		1,000	1,000	989	963	28	1	0	29	0	992	0	8	8	39	06/02/2028
80875A-AT-8	SCIENTIFIC GAMES CORPORATION - FIRST LIE		12/29/2023	Redemption @ 100.00		2,350	2,350	2,332	2,312	22	2	0	23	0	2,336	0	14	14	118	04/14/2029
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC	C	02/24/2023	Redemption @ 100.00		771	771	751	(2,777)	3,534	0	0	3,534	0	757	0	14	14	(771)	12/31/2025
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		12/29/2023	Redemption @ 100.00		2,981	2,981	2,951	0	0	4	0	4	0	2,955	0	26	26	241	02/24/2028
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		06/30/2023	Redemption @ 100.00		740	740	721	0	0	1	0	1	0	728	0	12	12	30	02/24/2028
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER		12/29/2023	Redemption @ 100.00		2,900	2,900	2,813	2,815	0	13	0	13	0	2,828	0	72	72	125	01/15/2027
855031-AQ-3	STAPLES, INC. - 2019 REFINANCING NEW TER		11/01/2023	Redemption @ 100.00		1,026	1,026	997	946	58	3	0	61	0	1,007	0	19	19	64	04/16/2026
86880N-AX-1	SURGERY CENTER HOLDINGS, INC. - 2021 NEW		03/31/2023	Various		0	0	0	(10)	10	0	0	10	0	0	0	0	0	0	08/31/2026
87876G-AF-9	TECTA AMERICA CORP. - TERM LOAN (FIRST L		12/29/2023	Redemption @ 100.00		1,209	1,209	1,155	1,158	2	6	0	8	0	1,166	0	43	43	69	04/10/2028
88023H-AF-7	TEMPO ACQUISITION, LLC - TERM LOAN B		06/30/2023	Redemption @ 100.00		1,500	1,500	1,498	1,494	4	0	0	4	0	1,498	0	2	2	34	08/31/2028
88023H-AG-5	TEMPO ACQUISITION, LLC - ADDITIONAL FIFT		12/29/2023	Redemption @ 100.00		1,478	1,478	1,476	1,476	0	0	0	0	0	1,476	0	1	1	18	08/31/2028
89334G-AZ-7	TRANS UNION LLC - TERM LOAN B		12/29/2023	Redemption @ 100.00		50,603	50,603	50,477	50,272	224	12	0	237	0	50,509	0	95	95	2,524	12/01/2028
89364M-BQ-6	TRANSDIGM INC. - TRANCHE E REFINANCING T		01/25/2023	Redemption @ 100.00		420,729	420,729	411,571	413,026	692	191	0	884	0	413,910	0	6,819	6,819	68,219	05/30/2025
89364M-BZ-6	TRANSDIGM INC. - TRANCHE I TERM LOAN		12/29/2023	Redemption @ 100.00		2,705	2,705	2,705	0	0	0	0	0	0	2,705	0	0	0	135	08/24/2028
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS LLC - ADVANC		03/28/2023	Redemption @ 100.00		4,892	4,892	4,867	4,875	2	2	0	4	0	4,879	0	13	13	291	02/16/2028
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA		12/29/2023	Redemption @ 100.00		2,850	2,850	2,822	2,796	29	3	0	32	0	2,827	0	23	23	149	04/04/2029
90266U-AJ-2	UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST		09/29/2023	Various		3,646	3,645	3,621	3,599	26	4	0	30	0	3,629	0	17	17	126	04/29/2026
90276D-AC-3	UGI ENERGY SERVICES, LLC - TERM LOAN B		12/29/2023	Redemption @ 100.00		1,244	1,244	1,237	0	0	0	0	0	0	1,238	0	6	6	58	02/22/2030
90347B-AH-1	AXALTA COATING SYSTEMS DUTCH HOLDING B B	D	01/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	2,116	06/01/2024
90347B-AJ-7	AXALTA COATING SYSTEMS DUTCH HOLDING B B	D	06/30/2023	Redemption @ 100.00		22,863	22,863	22,634	22,635	0	10	0	10	0	22,645	0	217	217	243	12/20/2029
90347B-AK-4	AXALTA COATING SYSTEM U.S. HOLDINGS, INC		12/29/2023	Redemption @ 100.00		8,736	8,736	8,648	8,657	0	4	0	4	0	8,660	0	75	75	97	12/20/2029
90351H-AE-8	US FOODS HOLDING CORP. - COV-LITE TLB		06/30/2023	Redemption @ 100.00		15,058	15,058	15,021	15,027	0	1	0	1	0	15,028	0	30	30	287	11/22/2028
90351J-AH-7	UBER TECHNOLOGIES, INC. - TERM LOAN B		11/28/2023	Redemption @ 100.00		26,861	26,861	26,794	0	0	6	0	6	0	26,800	0	61	61	1,099	03/03/2030
90351N-AJ-4	USI, INC. (FKA COMPASS INVESTORS INC.) -		06/30/2023	Redemption @ 100.00		3,979	3,979	3,922	3,939	2	2	0	5	0	3,943	0	36	36	177	11/22/2029
90385K-AK-7	UKG INC. - TERM LOAN (1ST LIEN)		12/29/2023	Redemption @ 100.00		2,500	2,500	2,498	2,424	74	0	0	75	0	2,499	0	1	1	222	05/04/2026
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L		12/29/2023	Various		2,025	2,025	1,939	1,948	0	9	0	9	0	1,958	0	67	67	95	01/20/2028
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -		12/20/2023	Redemption @ 100.00		5,801	5,801	5,747	5,580	176	7	0	182	0	5,763	0	38	38	370	03/02/2028
96208U-AT-8	WEX INC. - TERM B LOAN		12/29/2023	Redemption @ 100.00		2,010	2,010	1,985	1,990	0	2	0	2	0	1,992	0	18	18	91	03/31/2028
96350T-AC-4	WHITE CAP BUYER, LLC - INITIAL CLOSING D		10/31/2023	Redemption @ 100.00		4,000	4,000	4,000	3,930	70	0	0	70	0	4,000	0	0	0	185	10/19/2027
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L		12/29/2023	Redemption @ 100.00		7,434	7,434	7,350	7,268	104	15	0	119	0	7,387	0	47	47	317	05/18/2025
97360B-AB-1	WINDSOR HOLDINGS III, LLC - (USD) SEVEN		12/29/2023	Redemption @ 100.00		775	775	760	0	0	1	0	1	0	761	0	14	14	25	08/01/2030
98932T-AD-5	ZELIS COST MANAGEMENT BUYER, INC. - TERM		12/29/2023	Redemption @ 100.00		2,532	2,532	2,500	2,500	3	4	0	8	0	2,507	0	24	24	127	09/30/2026
98975V-AM-8	FLUIDRA, S.A. - TERM LOAN B		12/29/2023	Redemption @ 100.00		1,438	1,438	1,434	1,377	58	0	0	58	0	1,435	0	3	3	64	01/29/2029
99Z0R4-FI-2	FUGUE FINANCE LLC - TERM LOAN		05/31/2023	Redemption @ 100.00		751	751	736	0	0	1	0	1	0	737	0	14	14	23	01/31/2028
99Z0R4-FI-2	FUGUE FINANCE LLC - TERM LOAN		11/30/2023	Redemption @ 100.00		501	501	491	0	0	0	0	0	0	492	0	8	8	8	01/31/2028
C0787F-AG-7	BAUSCH + LOMB CORPORATION - INCREMENTAL		12/29/2023	Redemption @ 100.00		600	600	594	0	0	0	0	0	0	594	0	6	6	12	09/29/2028
C6901L-AH-0	1011778 B.C. UNLIMITED LIABILITY COMPANY	A	06/30/2023	Redemption @ 100.00		1,018	1,018	997	999	3	2	0	4	0	1,003	0	15	15	27	11/19/2026
C8000C-AK-9	CLARIOS GLOBAL LP - INCREMENTAL TERM LOA		12/29/2023	Redemption @ 100.00		800	800	796	0	0	0	0	0	0	796	0	4	4	47	05/06/2030
C8614Y-AD-5	XPLORNET COMMUNICATIONS INC. - REFINANCI	A	09/29/2023	Redemption @ 100.00		1,880	1,880	1,871	1,454	418	1	0	419	0	1,873	0	7	7	84	10/02/2028
C9413P-BD-4	BAUSCH HEALTH COMPANIES INC. - TERM LOAN	A	12/29/2023	Various		158,929	207,726	154,528	157,180	0	1,762	2,604	(842)	0	156,338	0	2,591	2,591	5,800	02/01/2027
D6000E-AB-8	MESSER INDUSTRIES GMBH - INITIAL TERM B-		11/16/2023	Various		289,355	289,355	286,905	286,461	1,037	459	0	1,496	0	287,957	0	1,398	1,398	17,791	03/02/2026
F6456U-AB-9	BANIJAY ENTERTAINMENT S.A.S. - FACILITY	C	04/25/2023	Redemption @ 100.00		297,722	297,722	293,687	294,795	0	2,913	0	2,913	0	297,707	0	14	14	9,038	03/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
F6628D-AN-4	NUMERICABLE U.S. LLC - USD TLB-[14] LOAN	C	10/16/2023	Redemption @ 100.00		992	992	947	957	0	3	0	3	0	960	0	32	32	57	08/15/2028
L1802P-AC-3	COBHAM ULTRA US CO-BORROWER LLC - TERM L		12/29/2023	Redemption @ 100.00		2,736	2,736	2,675	2,658	24	6	0	29	0	2,688	0	49	49	108	08/03/2029
L2210T-AE-5	CURIUM BIDCO S.A R.L. - ADDITIONAL SENIO	D	06/30/2023	Redemption @ 100.00		3,038	3,038	3,000	2,969	33	3	0	37	0	3,006	0	32	32	156	12/02/2027
L2210T-AH-8	CURIUM BIDCO S.A R.L. - 2023 ADDITIONAL		12/29/2023	Redemption @ 100.00		2,000	2,000	1,975	1,982	0	(1)	0	(1)	0	1,981	0	18	18	(8,599)	07/31/2029
L2465B-AS-5	FORMULA ONE HOLDINGS LIMITED - TERM LOAN	D	01/01/2023	Various		0	0	0	0	38	(38)	0	0	0	0	0	0	0	(946)	01/15/2030
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII S.A R.L. - FACIL	D	12/29/2023	Redemption @ 100.00		3,778	3,778	3,750	3,640	114	4	0	118	0	3,758	0	20	20	191	10/01/2026
L9635L-AB-0	MARLINK AS - (USD) TL	C	03/31/2023	Redemption @ 100.00		97,543	100,000	96,991	91,375	6,060	96	0	6,156	0	97,531	0	13	13	2,117	06/28/2029
L9635L-AB-0	MARLINK AS - (USD) TL	C	12/29/2023	Redemption @ 100.00		750	750	727	0	0	1	0	1	0	733	0	17	17	38	06/28/2029
L9901E-AE-7	ZACAPA S.A R.L. - FIRST LIEN TERM LOAN	D	09/29/2023	Redemption @ 100.00		4,000	4,000	3,978	3,944	36	2	0	38	0	3,982	0	18	18	183	03/22/2029
N6872P-AF-8	PEGASUS BIDCO BV - (USD) TERM LOAN	D	12/29/2023	Redemption @ 100.00		3,000	3,000	2,966	2,891	78	3	0	81	0	2,972	0	28	28	170	07/12/2029
N6949K-AB-7	PEARLS (NETHERLANDS) BIDCO B.V. - TERM L	D	12/29/2023	Redemption @ 100.00		2,438	2,438	2,431	2,375	57	1	0	57	0	2,433	0	5	5	119	02/26/2029
N8137F-AB-6	HUNTER DOUGLAS NV - TERM LOAN	C	03/31/2023	Redemption @ 100.00		2,650	2,650	2,637	2,638	0	1	0	1	0	2,639	0	11	11	68	02/26/2029
N8232N-AE-7	NOURYON FINANCE B.V. - TERM LOAN B	D	12/29/2023	Redemption @ 100.00		625	625	619	0	0	1	0	1	0	620	0	5	5	26	04/03/2028
P2121Y-AN-8	CARNIVAL CORPORATION - INITIAL ADVANCE (		08/08/2023	Redemption @ 100.00		396,443	396,443	383,971	379,027	7,509	2,379	0	9,888	0	388,915	0	7,527	7,527	19,079	06/30/2025
P2121Y-AU-2	CARNIVAL CORPORATION - TERM LOAN B		12/29/2023	Redemption @ 100.00		775	775	771	0	0	0	0	0	0	771	0	4	4	12	08/09/2027
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						6,971,357	7,178,680	7,022,502	6,732,829	215,031	18,112	2,604	230,540	0	7,063,758	0	(92,402)	(92,402)	335,683	XXX
2509999997. Total - Bonds - Part 4						122,085,945	125,421,813	124,255,130	122,218,025	384,345	12,360	406,561	(9,856)	0	124,328,999	0	(2,254,643)	(2,254,643)	3,730,877	XXX
2509999998. Total - Bonds - Part 5						3,395,061	3,397,236	3,330,867	0	0	8,420	0	8,420	0	3,339,287	0	54,536	54,536	45,330	XXX
2509999999. Total - Bonds						125,481,006	128,819,050	127,585,998	122,218,025	384,345	20,779	406,561	(1,437)	0	127,668,286	0	(2,200,107)	(2,200,107)	3,776,207	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
049560-10-5	ATMOS ENERGY ORD		09/06/2023	Fidelity Capital Markets	8,010.000	896,799		759,794	897,681	(137,886)	0	0	(137,886)	0	759,794	0	137,005	137,005	17,782	
060505-10-4	BANK OF AMERICA ORD		09/11/2023	Fidelity Capital Markets	23,230.000	661,364		772,776	769,378	29,165	0	25,766	3,399	0	772,776	0	(111,412)	(111,412)	15,796	
064058-10-0	BANK OF NEW YORK MELLON ORD		09/06/2023	Fidelity Capital Markets	10,100.000	452,474		435,871	459,752	(23,881)	0	0	(23,881)	0	435,871	0	16,603	16,603	11,716	
125896-10-0	CMS ENERGY ORD		09/13/2023	Fidelity Capital Markets	11,575.000	652,145		617,089	733,045	(115,956)	0	0	(115,956)	0	617,089	0	35,057	35,057	16,928	
166764-10-0	CHEVRON ORD		09/15/2023	Fidelity Capital Markets	6,380.000	1,067,199		524,409	1,145,146	(620,737)	0	0	(620,737)	0	524,409	0	542,790	542,790	28,901	
172967-42-4	CITIGROUP ORD		09/05/2023	Fidelity Capital Markets	7,500.000	309,545		346,695	339,225	47,895	0	40,425	7,470	0	346,695	0	(37,150)	(37,150)	11,625	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		09/05/2023	Fidelity Capital Markets	21,900.000	626,556		779,862	862,203	(82,341)	0	0	(82,341)	0	779,862	0	(153,305)	(153,305)	27,594	
191216-10-0	COCA-COLA ORD		09/14/2023	Fidelity Capital Markets	26,950.000	1,572,267		1,103,587	1,714,290	(610,702)	0	0	(610,702)	0	1,103,587	0	468,679	468,679	37,191	
20030N-10-1	COMCAST CL A ORD		09/06/2023	Fidelity Capital Markets	25,020.000	1,123,677		924,147	874,949	86,432	0	37,234	49,198	0	924,147	0	199,529	199,529	21,267	
25746U-10-9	DOMINION ENERGY ORD		09/05/2023	Fidelity Capital Markets	7,980.000	373,551		433,801	489,334	(55,533)	0	0	(55,533)	0	433,801	0	(60,250)	(60,250)	15,980	
26441C-20-4	DUKE ENERGY ORD		09/12/2023	Fidelity Capital Markets	16,430.000	1,501,496		1,162,422	1,692,126	(529,704)	0	0	(529,704)	0	1,162,422	0	339,075	339,075	49,865	
277432-10-0	EASTMAN CHEMICAL ORD		09/14/2023	Fidelity Capital Markets	1,800.000	141,495		118,845	146,592	(27,747)	0	0	(27,747)	0	118,845	0	22,651	22,651	5,688	
29364G-10-3	ENTERGY ORD		09/07/2023	Fidelity Capital Markets	7,896.000	745,500		614,159	888,300	(274,141)	0	0	(274,141)	0	614,159	0	131,342	131,342	25,346	
30040W-10-8	EVERSOURCE ENERGY ORD		09/07/2023	Fidelity Capital Markets	2,100.000	129,389		92,401	176,064	(83,663)	0	0	(83,663)	0	92,401	0	36,988	36,988	2,835	
30161N-10-1	EXELON ORD		09/13/2023	Fidelity Capital Markets	5,120.000	208,459		153,428	221,338	(67,909)	0	0	(67,909)	0	153,428	0	55,031	55,031	5,530	
316773-10-0	FIFTH THIRD BANCORP ORD		09/07/2023	Fidelity Capital Markets	20,870.000	543,202		559,471	684,745	(125,273)	0	0	(125,273)	0	559,471	0	(16,269)	(16,269)	20,661	

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
337932-10-7	FIRSTENERGY ORD		09/11/2023	Fidelity Capital Markets	12,080.000	431,950		369,769	506,635	(136,866)	0	0	(136,866)	0	369,769	0	62,181	62,181	14,134	
375558-10-3	GILEAD SCIENCES ORD		09/05/2023	Fidelity Capital Markets	3,060.000	231,810		196,439	262,701	(66,262)	0	0	(66,262)	0	196,439	0	35,370	35,370	4,590	
446150-10-4	HUNTINGTON BANCSHARES ORD		09/11/2023	Fidelity Capital Markets	70,760.000	772,530		918,485	997,716	(79,231)	0	0	(79,231)	0	918,485	0	(145,955)	(145,955)	32,903	
447011-10-7	HUNTSMAN ORD		09/14/2023	Fidelity Capital Markets	13,250.000	337,846		267,542	364,110	(96,568)	0	0	(96,568)	0	267,542	0	70,303	70,303	9,441	
460146-10-3	INTERNATIONAL PAPER ORD		09/05/2023	Fidelity Capital Markets	12,020.000	415,618		399,956	416,253	61,072	0	77,369	(16,297)	0	399,956	0	15,663	15,663	16,678	
46625H-10-0	JPMORGAN CHASE ORD		09/12/2023	Fidelity Capital Markets	9,525.000	1,381,193		1,061,469	1,277,303	(215,834)	0	0	(215,834)	0	1,061,469	0	319,724	319,724	28,575	
493267-10-8	KEYCORP ORD		09/05/2023	Fidelity Capital Markets	53,810.000	622,953		902,188	937,370	122,748	0	157,930	(35,182)	0	902,188	0	(279,235)	(279,235)	33,093	
539830-10-9	LOCKHEED MARTIN ORD		09/13/2023	Fidelity Capital Markets	300.000	126,416		99,603	145,947	(46,344)	0	0	(46,344)	0	99,603	0	26,813	26,813	2,700	
617446-44-8	MORGAN STANLEY ORD		09/07/2023	Fidelity Capital Markets	4,200.000	354,907		363,452	357,084	6,368	0	0	6,368	0	363,452	0	(8,545)	(8,545)	10,080	
65473P-10-5	NISOURCE ORD		09/06/2023	Fidelity Capital Markets	34,070.000	892,232		809,560	934,199	(124,639)	0	0	(124,639)	0	809,560	0	82,671	82,671	25,553	
665859-10-4	NORTHERN TRUST ORD		09/07/2023	Fidelity Capital Markets	1,440.000	107,921		119,897	127,426	(7,528)	0	0	(7,528)	0	119,897	0	(11,977)	(11,977)	4,320	
681919-10-6	OMNICOM GROUP ORD		09/05/2023	Fidelity Capital Markets	5,040.000	402,274		354,014	411,113	(57,099)	0	0	(57,099)	0	354,014	0	48,261	48,261	10,584	
682680-10-3	ONEOK ORD		09/05/2023	Fidelity Capital Markets	1,500.000	98,799		49,830	98,550	(48,720)	0	0	(48,720)	0	49,830	0	48,969	48,969	4,298	
717081-10-3	PFIZER ORD		09/13/2023	Fidelity Capital Markets	27,300.000	927,925		666,218	1,398,852	(732,634)	0	0	(732,634)	0	666,218	0	261,707	261,707	33,579	
718546-10-4	PHILLIPS 66 ORD		11/29/2023	Fidelity Capital Markets	9,178.000	1,055,031		662,203	955,246	(293,043)	0	0	(293,043)	0	662,203	0	392,828	392,828	24,482	
744320-10-2	PRUDENTIAL FINANCIAL ORD		09/05/2023	Fidelity Capital Markets	15,505.000	1,470,280		1,111,347	1,542,127	(430,781)	0	0	(430,781)	0	1,111,347	0	358,933	358,933	54,644	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		09/15/2023	Fidelity Capital Markets	6,265.000	386,487		260,839	383,857	(123,017)	0	0	(123,017)	0	260,839	0	125,647	125,647	10,713	
75513E-10-1	RTX ORD		09/05/2023	Fidelity Capital Markets	2,980.000	253,873		199,132	300,742	(101,610)	0	0	(101,610)	0	199,132	0	54,741	54,741	5,155	
7591EP-10-0	REGIONS FINANCIAL ORD		09/07/2023	Fidelity Capital Markets	53,335.000	948,529		802,021	1,149,903	(347,882)	0	0	(347,882)	0	802,021	0	146,508	146,508	44,801	
89832Q-10-9	TRUIST FINANCIAL ORD		09/11/2023	Fidelity Capital Markets	33,435.000	1,012,471		1,145,256	1,438,708	(293,452)	0	0	(293,452)	0	1,145,256	0	(132,786)	(132,786)	52,159	
902973-30-4	US BANCORP ORD		09/08/2023	Fidelity Capital Markets	16,930.000	600,335		789,910	738,317	51,593	0	0	51,593	0	789,910	0	(189,576)	(189,576)	24,379	
92343V-10-4	VERIZON COMMUNICATIONS ORD		09/06/2023	Fidelity Capital Markets	38,170.000	1,305,988		1,419,542	1,503,898	238,626	0	322,982	(84,356)	0	1,419,542	0	(113,555)	(113,555)	74,718	
969457-10-0	WILLIAMS ORD		12/08/2023	Fidelity Capital Markets	36,500.000	1,262,876		825,398	1,200,850	(375,452)	0	0	(375,452)	0	825,398	0	437,478	437,478	46,764	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						26,405,362	XXX	23,192,827	29,543,072	(5,688,538)	0	661,706	(6,350,244)	0	23,192,827	0	3,212,534	3,212,534	883,048	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON		10/16/2023	Adjustment	1,925.000	192,500		192,500	192,500	0	0	0	0	0	192,500	0	0	0	10,679	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						192,500	XXX	192,500	192,500	0	0	0	0	0	192,500	0	0	0	10,679	XXX
5989999997. Total - Common Stocks - Part 4						26,597,862	XXX	23,385,327	29,735,572	(5,688,538)	0	661,706	(6,350,244)	0	23,385,327	0	3,212,534	3,212,534	893,727	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						26,597,862	XXX	23,385,327	29,735,572	(5,688,538)	0	661,706	(6,350,244)	0	23,385,327	0	3,212,534	3,212,534	893,727	XXX
5999999999. Total - Preferred and Common Stocks						26,597,862	XXX	23,385,327	29,735,572	(5,688,538)	0	661,706	(6,350,244)	0	23,385,327	0	3,212,534	3,212,534	893,727	XXX
6009999999 - Totals						152,078,868	XXX	150,971,325	151,953,597	(5,304,193)	20,779	1,068,267	(6,351,681)	0	151,053,614	0	1,012,428	1,012,428	4,669,934	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-GC-9	UNITED STATES TREASURY		01/20/2023	MORGAN STANLEY CO	04/05/2023	GOLDMAN	300,000	304,160	306,715	304,008	0	(152)	0	(152)	0	0	2,707	2,707	3,083	771
91282C-GP-0	UNITED STATES TREASURY		03/02/2023	Various	04/05/2023	Citigroup	600,000	592,676	618,164	592,797	0	122	0	122	0	0	25,367	25,367	2,413	196
91282C-GZ-8	UNITED STATES TREASURY		05/25/2023	JP Morgan Securities LLC	06/28/2023	B.A. Securities Inc.	300,000	293,156	292,887	293,231	0	75	0	75	0	0	(344)	(344)	1,740	856
91282C-HX-2	UNITED STATES TREASURY		10/30/2023	BARCLAYS CAPITAL INC	11/29/2023	GOLDMAN	300,000	294,457	301,395	294,546	0	89	0	89	0	0	6,849	6,849	3,317	2,236
91282C-HZ-7	UNITED STATES TREASURY		10/16/2023	Citigroup	11/29/2023	Citigroup	450,000	446,994	457,857	447,041	0	47	0	47	0	0	10,816	10,816	3,526	1,024
0109999999. Subtotal - Bonds - U.S. Governments							1,950,000	1,931,443	1,977,018	1,931,624	0	180	0	180	0	0	45,394	45,394	14,079	5,082
03966V-AA-5	ARCONIC CORP (PITTSBURGH)		03/28/2023	Various	08/18/2023	Call @ 100.00	37,000	35,533	38,133	35,639	0	106	0	106	0	0	1,361	1,361	2,347	292
03966V-AB-3	ARCONIC CORP (PITTSBURGH)		03/28/2023	Jefferies	08/18/2023	Call @ 100.00	7,000	6,948	7,105	6,958	0	10	0	10	0	0	42	42	424	141
05522R-DC-9	BACCT 2020-1 A - ABS		08/23/2023	MITSUBISHI UFJ SECURITIES	12/15/2023	Various	250,000	245,996	250,000	250,000	0	4,004	0	4,004	0	0	0	0	283	24
1248EP-CP-6	CCO HOLDINGS LLC		03/28/2023	Various	12/14/2023	BOFA SECURITIES, INC	18,000	13,604	14,170	13,804	0	200	0	200	0	0	366	366	703	142
1248EP-CS-0	CCO HOLDINGS LLC		01/30/2023	Various	09/08/2023	WELLS FARGO SECURITIES, LLC	10,000	9,613	9,400	9,643	0	30	0	30	0	0	(243)	(243)	696	305
171484-AJ-7	CHURCHILL DOWNS INC		04/11/2023	Merril Lynch Pierce Fenner Smith	04/12/2023	GOLDMAN SACHS AND CO. LLC	16,000	16,000	16,045	16,000	0	0	0	0	0	0	45	45	0	0
226373-AT-5	CRESTWOOD MIDSTREAM PARTNERS LP		01/17/2023	WELLS FARGO SECURITIES LLC	01/31/2023	Citigroup (SSB)	32,000	32,000	32,200	32,000	0	0	0	0	0	0	200	200	85	0
501797-AR-5	BATH & BODY WORKS INC		02/08/2023	GOLDMAN	04/25/2023	GOLDMAN SACHS AND CO. LLC	2,000	2,050	2,035	2,048	0	(1)	0	(1)	0	0	(13)	(13)	55	23
65505P-AA-5	NOBLE FINANCE 2 LLC		04/04/2023	BARCLAYS CAPITAL INC FIXED INC	06/02/2023	Various	13,000	13,000	13,210	13,000	0	0	0	0	0	0	210	210	128	0
690732-AG-7	OWENS & MINOR INC		09/07/2023	Merril Lynch Pierce Fenner Smith	11/02/2023	Various	19,000	17,100	16,423	17,129	0	29	0	29	0	0	(706)	(706)	716	559
72147K-AE-8	PILGRIMS PRIDE CORP		03/28/2023	Jefferies	10/04/2023	Various	10,000	9,834	9,862	9,851	0	17	0	17	0	0	11	11	613	0
740212-AM-7	PRECISION DRILLING CORP		03/02/2023	Various	09/13/2023	GOLDMAN SACHS AND CO. LLC	5,000	4,525	4,850	4,559	0	34	0	34	0	0	291	291	229	49
78573N-AF-9	SABRE GLBL INC		03/28/2023	Jefferies	08/09/2023	RBC CAPITAL MARKETS	7,000	6,386	6,921	6,469	0	82	0	82	0	0	453	453	303	95
80286M-AC-2	SDART 2022-2 A3 - ABS		08/18/2023	PPS	11/29/2023	Various	236,447	234,082	235,402	235,436	0	1,354	0	1,354	0	0	(34)	(34)	1,712	137
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		03/28/2023	Various	04/27/2023	Adjustment	7,000	6,872	7,004	6,883	0	12	0	12	0	0	120	120	88	43
84762L-AW-5	SPECTRUM BRANDS INC		03/21/2023	Merril Lynch Pierce Fenner Smith	12/12/2023	Stifel Nicolaus & Co.	27,000	23,558	26,561	23,823	0	265	0	265	0	0	2,739	2,739	1,357	281
87901J-AJ-4	TEGNA INC		04/27/2023	Jefferies	12/07/2023	Various	95,000	84,550	84,981	85,575	0	1,025	0	1,025	0	0	(594)	(594)	3,004	561
88033G-DH-0	TENET HEALTHCARE CORP		01/26/2023	WELLS FARGO SECURITIES LLC	06/29/2023	Merril Lynch Pierce Fenner Smith	150,000	139,125	139,688	139,855	0	730	0	730	0	0	(167)	(167)	3,758	867
88033G-DM-9	TENET HEALTHCARE CORP		03/28/2023	Various	05/02/2023	GOLDMAN SACHS AND CO. LLC	13,000	11,574	11,765	11,597	0	24	0	24	0	0	168	168	235	165
983133-AB-5	WYNN RESORTS FINANCE LLC		02/08/2023	GOLDMAN	02/10/2023	Various	2,000	2,012	2,049	2,012	0	0	0	0	0	0	37	37	52	50
98919V-AA-3	ZAYO GROUP HOLDINGS INC		02/08/2023	GOLDMAN	03/24/2023	BARCLAYS CAPITAL INC FIXED INC	2,000	1,545	1,450	1,557	0	12	0	12	0	0	(107)	(107)	46	35
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							958,447	915,904	929,254	923,838	0	7,933	0	7,933	0	0	4,178	4,178	16,833	3,768
07768Y-AK-8	BELFOR HOLDINGS INC. - TRANCHE B-2 TERM		04/19/2023	JP Morgan	11/03/2023	Redemption @ 100.00	120,000	119,700	120,000	119,754	0	54	0	54	0	0	246	246	5,510	0
44108H-AN-1	HOSTESS BRANDS, LLC - TERM B LOAN (FIRST		06/21/2023	JP Morgan	11/07/2023	Redemption @ 100.00	368,790	363,820	368,790	364,072	0	252	0	252	0	0	4,718	4,718	8,908	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							488,790	483,520	488,790	483,826	0	306	0	306	0	0	4,964	4,964	14,418	0
2509999998. Total - Bonds							3,397,236	3,330,867	3,395,061	3,339,287	0	8,420	0	8,420	0	0	54,536	54,536	45,330	8,849
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								3,330,867	3,395,061	3,339,287	0	8,420	0	8,420	0	0	54,536	54,536	45,330	8,849

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
1999999 - Totals									XXX	XXX

NONE

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
MINNESOTA PUB FACS AUTH ST REVOLVING FD			08/02/2023	B.A. Securities Inc.	01/19/2024	502,638	0	(107)	0	0	500,000	502,745	8,167	0	4.900	4.812	MS	12,250	10,413
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						502,638	0	(107)	0	0	500,000	502,745	8,167	0	XXX	XXX	XXX	12,250	10,413
0909999999. Total - U.S. Special Revenues Bonds						502,638	0	(107)	0	0	500,000	502,745	8,167	0	XXX	XXX	XXX	12,250	10,413
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						502,638	0	(107)	0	0	500,000	502,745	8,167	0	XXX	XXX	XXX	12,250	10,413
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						502,638	0	(107)	0	0	500,000	502,745	8,167	0	XXX	XXX	XXX	12,250	10,413
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						502,638	0	(107)	0	0	XXX	502,745	8,167	0	XXX	XXX	XXX	12,250	10,413

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 502,638	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 DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of NY Mellon	New York, NY		0.000	0	0	5,948,089	XXX
Bankone	Indianapolis, IN		0.000	0	0	1,383,155	XXX
JP Morgan Chase	New York, NY		0.000	0	0	699,481	XXX
Federal Home Loan Bank	Boston, MA		0.000	0	0	309,252	XXX
PNC Bank	Pittsburgh, PA		0.000	0	0	(34,866,027)	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	46,096	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(26,479,954)	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	(26,479,954)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	(26,479,954)	XXX

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

1. January	(10,394,697)	4. April	(21,113,172)	7. July	(29,545,639)	10. October	(37,184,630)
2. February	(15,870,280)	5. May	(20,084,769)	8. August	(35,806,918)	11. November	(30,243,954)
3. March	(22,712,422)	6. June	(22,197,779)	9. September	(39,686,257)	12. December	(26,479,954)

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
	UNITED STATES TREASURY		12/15/2023	0.000	01/04/2024	1,999,129	0	4,065
	UNITED STATES TREASURY		12/21/2023	0.000	01/11/2024	499,274	0	726
	UNITED STATES TREASURY		12/14/2023	0.000	01/02/2024	1,999,709	0	4,951
	UNITED STATES TREASURY		12/21/2023	0.000	01/09/2024	499,419	0	726
	UNITED STATES TREASURY		12/28/2023	0.000	01/16/2024	4,989,096	0	2,181
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						9,986,627	0	12,648
0109999999. Total - U.S. Government Bonds						9,986,627	0	12,648
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
	Parker-Hannifin Corporation		11/01/2023	0.000	01/12/2024	499,152	0	4,625
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						499,152	0	4,625
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						499,152	0	4,625
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						10,485,779	0	17,273
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						10,485,779	0	17,273
09248U-70-0	BLKRK LQ:FEDFUND INSTL		12/29/2023	5.260		18,612,652	0	36,515
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						18,612,652	0	36,515
857492-70-6	SS INST INV:US GV MM PRM		12/31/2023	5.310		3,020,319	0	6,838
8309999999. Subtotal - All Other Money Market Mutual Funds						3,020,319	0	6,838
8609999999 - Total Cash Equivalents						32,118,751	0	60,626

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 499,274	1B ..$ 9,487,353	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 499,152	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	PROPERTY & CASUALTY RESERVE	0	0	199,427	170,337
5. California CA	B	WORKER'S COMPENSATION	0	0	135,000	110,769
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE	B	WORKER'S COMPENSATION	0	0	148,703	122,578
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	163,111	155,140
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	PROPERTY & CASUALTY RESERVE	0	0	296,563	282,070
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	177,937	169,242
23. Michigan MI	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	2,821,172	2,624,669	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	345,991	329,082
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	325,568	310,616
33. New York NY			0	0	0	0
34. North Carolina NC	B	PROPERTY & CASUALTY RESERVE	0	0	432,440	398,103
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	148,703	122,578
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	148,281	141,035
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	345,991	329,082
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	2,821,172	2,624,669	2,867,716	2,640,634
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