2 1 4 8 2 2 0 2 2 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

FACTORY MUTUAL INSURANCE COMPANY

NAIC Group Code 0065 (Current) 0065 (Prior) NAIC Company Code 21482 Employer's ID Number 05-0316605

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

Country of Domicile United States of America

Incorporated/Organized 10/31/1835 Commenced Business 10/31/1835

Statutory Home Office 270 Central Avenue (Street and Number), Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code)

Main Administrative Office 270 Central Avenue (Street and Number)
Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code), 401-275-3000 (Area Code) (Telephone Number)

Mail Address 270 Central Avenue, P.O. Box 7500 (Street and Number or P.O. Box), Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 270 Central Avenue (Street and Number)
Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code), 401-275-3000 (Area Code) (Telephone Number)

Internet Website Address www.fmglobal.com

Statutory Statement Contact Michael Gariglio (Name), 401-415-1892 (Area Code) (Telephone Number)
michael.gariglio@fmglobal.com (E-mail Address), 401-946-8306 (FAX Number)

OFFICERS

President & CEO #	Malcolm Craig Roberts	Staff Senior Vice President & Controller	Rachel Cope
Senior Vice President & Secretary	Jonathan Irving Mishara	Vice President & Treasurer	Denise Anastasia Hebert

OTHER

Bret Nils Ahnell, Chief Operating Officer	Kevin Scott Ingram, Senior Executive Vice President & Chief Financial Officer	Sanjay Chawla, Executive Vice President
Deanna Ruth Fidler, Executive Vice President	James Robert Galloway, Executive Vice President	Randall Edward Hodge, Executive Vice President
George John Plesce, Executive Vice President		

DIRECTORS OR TRUSTEES

Frank Thomas Connor	Thomas Alan Lawson	John Anderson Luke Jr
Gracia Catherine Martore	Christine Mary McCarthy	Israel Ruiz
Michel Giannuzzi	Glenn Rodney Landau	David Thomas Walton
Colin Day	Malcolm Craig Roberts	Thomas James Quinlan III #
Frank John Dellaquila #		

State of Rhode Island
County of Providence 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.

Malcolm Craig Roberts President & CEO #	Jonathan Irving Mishara Senior Vice President & Secretary	Rachel Cope Staff Senior Vice President & Controller

Subscribed and sworn to before me this
27 day of February 2023

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

Guilia C. Garcia
Notary Public
May 27, 2026

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	514,965,210	2.237	514,965,210	0	514,965,210	2.237
1.02 All other governments	819,580,366	3.559	819,580,366	0	819,580,366	3.559
1.03 U.S. states, territories and possessions, etc. guaranteed	29,742,521	0.129	29,742,521	0	29,742,521	0.129
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	34,891,045	0.152	34,891,045	0	34,891,045	0.152
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,733,142,953	7.527	1,733,142,953	0	1,733,142,953	7.527
1.06 Industrial and miscellaneous	1,985,285,516	8.622	1,985,285,516	0	1,985,285,516	8.622
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	579,052,581	2.515	579,052,581	0	579,052,581	2.515
1.10 Unaffiliated bank loans	100,362,208	0.436	100,362,208	0	100,362,208	0.436
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	5,797,022,400	25.177	5,797,022,400	0	5,797,022,400	25.177
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,683,238	0.007	1,683,238	0	1,683,238	0.007
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	1,683,238	0.007	1,683,238	0	1,683,238	0.007
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	4,211,169,885	18.289	4,211,169,885	0	4,211,169,885	18.289
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	5,518,148,924	0	5,518,148,924	23.966
3.04 Parent, subsidiaries and affiliates Other	5,518,148,924	23.966	0	0	0	0.000
3.05 Mutual funds	2,784,909,804	12.095	2,784,909,804	0	2,784,909,804	12.095
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	12,514,228,613	54.350	12,514,228,613	0	12,514,228,613	54.350
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	0	0.000	0	0	0	0.000
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	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	714,062,072	3.101	714,062,071	0	714,062,071	3.101
6.02 Cash equivalents (Schedule E, Part 2)	443,725,230	1.927	443,725,231	0	443,725,231	1.927
6.03 Short-term investments (Schedule DA)	3,993,844	0.017	3,993,844	0	3,993,844	0.017
6.04 Total cash, cash equivalents and short-term investments	1,161,781,146	5.046	1,161,781,146	0	1,161,781,146	5.046
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	676,620	0.003	676,620	0	676,620	0.003
9. Other invested assets (Schedule BA)	3,506,698,039	15.230	3,506,698,039	0	3,506,698,039	15.230
10. Receivables for securities	43,234,079	0.188	43,234,079	0	43,234,079	0.188
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	23,025,324,135	100.000	23,025,324,135	0	23,025,324,135	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,609,612,703
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	367,784,333	367,784,333
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	36,213,147	
	5.2 Totals, Part 3, Column 9	(22,782,092)	13,431,055
6.	Total gain (loss) on disposals, Part 3, Column 19		160,039,245
7.	Deduct amounts received on disposals, Part 3, Column 16		596,435,117
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	47,734,180	
	10.2 Totals, Part 3, Column 11	0	47,734,180
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,506,698,039
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		3,506,698,039

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,491,046,340
2.	Cost of bonds and stocks acquired, Part 3, Column 7		10,778,293,660
3.	Accrual of discount		6,558,267
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(158,672,671)	
	4.2. Part 2, Section 1, Column 15	(6,762)	
	4.3. Part 2, Section 2, Column 13	(1,089,884,745)	
	4.4. Part 4, Column 11	(619,800,898)	(1,868,365,076)
5.	Total gain (loss) on disposals, Part 4, Column 19		310,696,626
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		9,922,690,205
7.	Deduct amortization of premium		36,106,875
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(5,940,528)	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	(2,096,791)	(8,037,319)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	544,000	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	438,541,145	
	9.4. Part 4, Column 13	0	439,085,145
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		623,979
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		18,312,934,252
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		18,312,934,252

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	514,965,210	499,578,402	514,207,063	534,090,196
Governments	2. Canada	664,161,411	630,824,888	664,859,108	673,220,000
(Including all obligations guaranteed by governments)	3. Other Countries	155,418,955	146,454,889	229,398,357	156,547,124
	4. Totals	1,334,545,576	1,276,858,179	1,408,464,528	1,363,857,320
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	29,742,521	29,334,145	32,843,448	28,105,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	34,891,045	34,627,542	37,169,654	32,450,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	1,733,142,953	1,639,723,067	1,791,938,547	1,626,840,263
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	2,087,545,301	2,025,767,831	2,243,212,809	1,585,023,523
	9. Canada	433,157,972	405,659,087	438,251,048	435,928,757
	10. Other Countries	143,997,032	139,831,306	149,748,737	151,665,715
	11. Totals	2,664,700,305	2,571,258,224	2,831,212,594	2,172,617,995
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	5,797,022,400	5,551,801,157	6,101,628,771	5,223,870,578
PREFERRED STOCKS	14. United States	1,683,238	1,688,780	1,690,000	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	1,683,238	1,688,780	1,690,000	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	1,683,238	1,688,780	1,690,000	
COMMON STOCKS	20. United States	6,674,690,462	6,674,690,462	4,515,548,921	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	4,352,721	4,352,721	4,265,545	
	22. Other Countries	317,036,506	317,036,506	263,929,882	
	23. Totals	6,996,079,689	6,996,079,689	4,783,744,348	
Parent, Subsidiaries and Affiliates	24. Totals	5,518,148,924	5,518,148,924	1,713,877,844	
	25. Total Common Stocks	12,514,228,613	12,514,228,613	6,497,622,192	
	26. Total Stocks	12,515,911,851	12,515,917,393	6,499,312,192	
	27. Total Bonds and Stocks	18,312,934,251	18,067,718,550	12,600,940,963	

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	10,912,451	332,614,349	95,377,091	22,817,700	53,342,763	XXX	515,064,354	8.9	440,379,075	7.3	513,642,894	1,421,460
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	550,000	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	10,912,451	332,614,349	95,377,091	22,817,700	53,342,763	XXX	515,064,354	8.9	440,929,075	7.3	513,642,894	1,421,460
2. All Other Governments												
2.1 NAIC 1	22,851,653	515,426,604	268,792,786	0	0	XXX	807,071,044	13.9	680,181,201	11.3	868,617,587	(61,546,543)
2.2 NAIC 2	0	6,096,304	8,387,612	0	0	XXX	14,483,916	0.2	0	0.0	14,483,916	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	22,851,653	521,522,908	277,180,398	0	0	XXX	821,554,960	14.1	680,181,201	11.3	883,101,503	(61,546,543)
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	8,174,046	26,349,752	1,038,102	0	0	XXX	35,561,900	0.6	56,393,119	0.9	35,561,900	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	8,174,046	26,349,752	1,038,102	0	0	XXX	35,561,900	0.6	56,393,119	0.9	35,561,900	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	30,683,176	4,207,868	0	0	XXX	34,891,044	0.6	51,731,636	0.9	34,891,044	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	30,683,176	4,207,868	0	0	XXX	34,891,044	0.6	51,731,636	0.9	34,891,044	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	31,220,169	476,283,734	454,864,817	159,621,638	557,992,944	XXX	1,679,983,302	28.9	1,955,087,063	32.5	1,678,367,704	1,615,598
5.2 NAIC 2	0	22,472,908	27,818,690	2,314,656	500,000	XXX	53,106,254	0.9	63,876,726	1.1	53,006,597	99,657
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	1,309,604	0	0	XXX	1,309,604	0.0	0	0.0	1,024,870	284,734
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	31,220,169	498,756,642	483,993,111	161,936,294	558,492,944	XXX	1,734,399,160	29.9	2,018,963,789	33.5	1,732,399,171	1,999,989

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	46,162,715	424,087,028	234,731,693	79,628,476	139,049,717	XXX	923,659,629	15.9	1,018,942,638	16.9	587,961,595	335,698,034
6.2 NAIC 2	44,312,468	229,485,537	143,196,958	82,833,031	52,033,757	XXX	551,861,751	9.5	483,513,673	8.0	426,863,759	124,997,992
6.3 NAIC 3	8,458,693	74,719,446	85,091,681	2,628,137	9,474,717	XXX	180,372,674	3.1	201,829,712	3.4	62,168,535	118,204,139
6.4 NAIC 4	15,907,829	121,465,734	139,946,066	1,622,434	0	XXX	278,942,063	4.8	239,387,012	4.0	34,155,978	244,786,085
6.5 NAIC 5	3,556,498	28,290,189	18,618,194	0	0	XXX	50,464,881	0.9	63,115,627	1.0	4,863,948	45,600,933
6.6 NAIC 6	0	474,022	0	0	0	XXX	474,022	0.0	4,108,070	0.1	0	474,022
6.7 Totals	118,398,203	878,521,956	621,584,592	166,712,078	200,558,191	XXX	1,985,775,020	34.2	2,010,896,732	33.4	1,116,013,815	869,761,205
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	426,947,266	426,947,266	7.4	47,416	0.0	426,947,266	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	152,105,316	152,105,316	2.6	706,927,744	11.7	152,105,316	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	579,052,582	579,052,582	10.0	706,975,160	11.7	579,052,582	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	71,697,900	0	0	0	0	XXX	71,697,900	1.2	15,429,849	0.3	71,697,900	0
10.2 NAIC 2	0	0	4,296,478	0	0	XXX	4,296,478	0.1	11,999,586	0.2	4,296,478	0
10.3 NAIC 3	0	4,247,802	4,176,954	0	0	XXX	8,424,756	0.1	5,805,170	0.1	8,424,756	0
10.4 NAIC 4	580,514	5,216,633	10,130,685	0	0	XXX	15,927,832	0.3	23,271,431	0.4	15,927,832	0
10.5 NAIC 5	0	112,542	176,240	0	0	XXX	288,782	0.0	1,648,300	0.0	288,782	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	72,278,414	9,576,977	18,780,357	0	0	XXX	100,635,748	1.7	58,154,336	1.0	100,635,748	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 191,018,934	1,805,444,643	1,059,012,357	262,067,814	750,385,424	0	4,067,929,173	70.1	XXX	XXX	3,790,740,624	277,188,549
12.2 NAIC 2	(d) 44,312,468	258,054,749	183,699,738	85,147,687	52,533,757	426,947,266	1,050,695,665	18.1	XXX	XXX	925,598,016	125,097,649
12.3 NAIC 3	(d) 8,458,693	78,967,248	89,268,635	2,628,137	9,474,717	0	188,797,430	3.3	XXX	XXX	70,593,291	118,204,139
12.4 NAIC 4	(d) 16,488,343	126,682,367	150,076,751	1,622,434	0	152,105,316	446,975,211	7.7	XXX	XXX	202,189,126	244,786,085
12.5 NAIC 5	(d) 3,556,498	28,402,731	20,104,038	0	0	0	(c) 52,063,267	0.9	XXX	XXX	6,177,600	45,885,667
12.6 NAIC 6	(d) 0	474,022	0	0	0	0	(c) 474,022	0.0	XXX	XXX	0	474,022
12.7 Totals	263,834,936	2,298,025,760	1,502,161,519	351,466,072	812,393,898	579,052,582	(b) 5,806,934,768	100.0	XXX	XXX	4,995,298,657	811,636,111
12.8 Line 12.7 as a % of Col. 7	4.5	39.6	25.9	6.1	14.0	10.0	100.0	XXX	XXX	XXX	86.0	14.0
13. Total Bonds Prior Year												
13.1 NAIC 1	85,118,725	1,784,975,883	1,109,261,678	349,752,600	889,035,695	0	XXX	XXX	4,218,144,581	70.0	3,957,185,347	260,959,234
13.2 NAIC 2	32,837,885	333,967,156	159,141,888	21,003,137	12,989,919	47,416	XXX	XXX	559,987,401	9.3	508,282,467	51,704,934
13.3 NAIC 3	537,667	47,904,283	132,496,642	8,803,887	17,892,403	0	XXX	XXX	207,634,882	3.4	91,162,222	116,472,660
13.4 NAIC 4	990,938	70,190,810	190,196,294	1,280,401	0	706,927,744	XXX	XXX	969,586,187	16.1	756,804,543	212,781,644
13.5 NAIC 5	0	19,639,115	45,124,812	0	0	0	XXX	XXX	(c) 64,763,927	1.1	5,106,896	59,657,031
13.6 NAIC 6	0	3,201,496	221,269	0	685,305	0	XXX	XXX	(c) 4,108,070	0.1	694,055	3,414,015
13.7 Totals	119,485,215	2,259,878,743	1,636,442,583	380,840,025	920,603,322	706,975,160	XXX	XXX	(b) 6,024,225,048	100.0	5,319,235,530	704,989,518
13.8 Line 13.7 as a % of Col. 9	2.0	37.5	27.2	6.3	15.3	11.7	XXX	XXX	100.0	XXX	88.3	11.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	184,532,638	1,696,371,481	1,015,297,965	194,076,327	700,462,213	0	3,790,740,624	65.3	3,957,185,347	65.7	3,790,740,624	XXX
14.2 NAIC 2	37,762,431	194,261,708	147,825,588	77,831,877	40,969,146	426,947,266	925,598,016	15.9	508,282,467	8.4	925,598,016	XXX
14.3 NAIC 3	1,368,058	32,292,043	27,585,992	848,682	8,498,516	0	70,593,291	1.2	91,162,222	1.5	70,593,291	XXX
14.4 NAIC 4	1,901,939	21,796,102	26,385,768	0	0	152,105,316	202,189,125	3.5	756,804,543	12.6	202,189,125	XXX
14.5 NAIC 5	1,512,502	2,950,687	1,714,411	0	0	0	6,177,600	0.1	5,106,896	0.1	6,177,600	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	694,055	0.0	0	XXX
14.7 Totals	227,077,568	1,947,672,021	1,218,809,724	272,756,886	749,929,875	579,052,582	4,995,298,656	86.0	5,319,235,530	88.3	4,995,298,656	XXX
14.8 Line 14.7 as a % of Col. 7	4.5	39.0	24.4	5.5	15.0	11.6	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	3.9	33.5	21.0	4.7	12.9	10.0	86.0	XXX	XXX	XXX	86.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	6,486,296	109,073,162	43,714,392	67,991,487	49,923,211	0	277,188,549	4.8	260,959,234	4.3	XXX	277,188,549
15.2 NAIC 2	6,550,037	63,793,041	35,874,150	7,315,810	11,564,611	0	125,097,649	2.2	51,704,934	0.9	XXX	125,097,649
15.3 NAIC 3	7,090,635	46,675,205	61,682,643	1,779,455	976,201	0	118,204,139	2.0	116,472,660	1.9	XXX	118,204,139
15.4 NAIC 4	14,586,404	104,886,265	123,690,983	1,622,434	0	0	244,786,086	4.2	212,781,644	3.5	XXX	244,786,086
15.5 NAIC 5	2,043,996	25,452,044	18,389,627	0	0	0	45,885,667	0.8	59,657,031	1.0	XXX	45,885,667
15.6 NAIC 6	0	474,022	0	0	0	0	474,022	0.0	3,414,015	0.1	XXX	474,022
15.7 Totals	36,757,368	350,353,739	283,351,795	78,709,186	62,464,023	0	811,636,112	14.0	704,989,518	11.7	XXX	811,636,112
15.8 Line 15.7 as a % of Col. 7	4.5	43.2	34.9	9.7	7.7	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	0.6	6.0	4.9	1.4	1.1	0.0	14.0	XXX	XXX	XXX	XXX	14.0

(a) Includes $ 759,017,032 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 $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 9,149,331 ; NAIC 2 $ 489,504 ; NAIC 3 $ 0 ; NAIC 4 $ 273,536 ; 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	10,912,451	332,052,048	94,999,536	21,338,443	364,481	XXX	459,666,959	7.9	373,715,046	6.2	458,795,499	871,460
1.02 Residential Mortgage-Backed Securities	0	562,301	377,555	1,479,258	52,978,284	XXX	55,397,398	1.0	67,214,029	1.1	54,847,399	549,999
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	10,912,451	332,614,349	95,377,091	22,817,701	53,342,765	XXX	515,064,357	8.9	440,929,075	7.3	513,642,898	1,421,459
2. All Other Governments												
2.01 Issuer Obligations	22,851,653	521,522,908	277,180,398	0	0	XXX	821,554,960	14.1	655,289,411	10.9	883,101,503	(61,546,543)
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	24,891,790	0.4	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	22,851,653	521,522,908	277,180,398	0	0	XXX	821,554,960	14.1	680,181,201	11.3	883,101,503	(61,546,543)
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	2,354,666	26,349,752	1,038,102	0	0	XXX	29,742,520	0.5	56,393,119	0.9	29,742,520	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	5,819,379	0	0	0	0	XXX	5,819,379	0.1	0	0.0	5,819,379	0
3.05 Totals	8,174,045	26,349,752	1,038,102	0	0	XXX	35,561,899	0.6	56,393,119	0.9	35,561,899	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	30,683,176	4,207,868	0	0	XXX	34,891,044	0.6	51,731,636	0.9	34,891,044	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	30,683,176	4,207,868	0	0	XXX	34,891,044	0.6	51,731,636	0.9	34,891,044	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	31,220,169	491,556,354	459,861,821	49,089,622	78,757,386	XXX	1,110,485,352	19.1	1,249,584,194	20.7	1,110,200,618	284,734
5.02 Residential Mortgage-Backed Securities	0	5,734,643	24,131,291	111,594,879	479,735,558	XXX	621,196,371	10.7	769,379,595	12.8	620,732,909	463,462
5.03 Commercial Mortgage-Backed Securities	0	1,465,645	0	1,251,794	0	XXX	2,717,439	0.0	0	0.0	1,465,645	1,251,794
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	31,220,169	498,756,642	483,993,112	161,936,295	558,492,944	XXX	1,734,399,162	29.9	2,018,963,789	33.5	1,732,399,172	1,999,990
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	112,379,491	810,923,112	577,739,017	95,476,579	44,715,530	XXX	1,641,233,729	28.3	1,708,841,572	28.4	985,147,352	656,086,377
6.02 Residential Mortgage-Backed Securities	274,265	328,934	322,745	7,117,079	57,972,874	XXX	66,015,897	1.1	27,024,972	0.4	37,716,874	28,299,023
6.03 Commercial Mortgage-Backed Securities	454,720	3,237,446	12,319,857	22,642,712	54,852,180	XXX	93,506,915	1.6	97,587,086	1.6	57,581,752	35,925,163
6.04 Other Loan-Backed and Structured Securities	5,289,728	64,032,464	31,202,973	41,475,708	43,017,604	XXX	185,018,477	3.2	177,443,102	2.9	35,567,837	149,450,640
6.05 Totals	118,398,204	878,521,956	621,584,592	166,712,078	200,558,188	XXX	1,985,775,018	34.2	2,010,896,732	33.4	1,116,013,815	869,761,203
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	579,052,582	579,052,582	10.0	706,975,160	11.7	579,052,582	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	72,278,414	8,840,666	14,496,913	0	0	XXX	95,615,993	1.6	54,201,683	0.9	95,615,993	0
10.02 Unaffiliated Bank Loans - Acquired	0	736,310	4,283,444	0	0	XXX	5,019,754	0.1	3,952,653	0.1	5,019,754	0
10.03 Totals	72,278,414	9,576,976	18,780,357	0	0	XXX	100,635,747	1.7	58,154,336	1.0	100,635,747	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	179,718,430	2,213,087,350	1,415,026,742	165,904,644	123,837,397	XXX	4,097,574,564	70.6	XXX	XXX	3,501,878,536	595,696,028
12.02 Residential Mortgage-Backed Securities	274,265	6,625,878	24,831,591	120,191,216	590,686,716	XXX	742,609,666	12.8	XXX	XXX	713,297,182	29,312,484
12.03 Commercial Mortgage-Backed Securities	454,720	4,703,091	12,319,857	23,894,506	54,852,180	XXX	96,224,354	1.7	XXX	XXX	59,047,397	37,176,957
12.04 Other Loan-Backed and Structured Securities	11,109,107	64,032,464	31,202,973	41,475,708	43,017,604	XXX	190,837,856	3.3	XXX	XXX	41,387,216	149,450,640
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	579,052,582	579,052,582	10.0	XXX	XXX	579,052,582	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	72,278,414	9,576,976	18,780,357	0	0	XXX	100,635,747	1.7	XXX	XXX	100,635,747	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	263,834,936	2,298,025,759	1,502,161,520	351,466,074	812,393,897	579,052,582	5,806,934,769	100.0	XXX	XXX	4,995,298,660	811,636,109
12.10 Line 12.09 as a % of Col. 7	4.5	39.6	25.9	6.1	14.0	10.0	100.0	XXX	XXX	XXX	86.0	14.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	119,355,991	2,097,428,852	1,544,085,065	149,828,627	184,856,443	XXX	XXX	XXX	4,095,554,978	68.0	3,608,459,819	487,095,159
13.02 Residential Mortgage-Backed Securities	29,517	28,967,152	34,759,588	176,796,514	647,957,615	XXX	XXX	XXX	888,510,386	14.7	831,452,850	57,057,536
13.03 Commercial Mortgage-Backed Securities	0	5,926,449	7,419,363	32,237,794	52,003,480	XXX	XXX	XXX	97,587,086	1.6	48,067,312	49,519,774
13.04 Other Loan-Backed and Structured Securities	99,707	99,566,434	27,444,087	21,977,090	28,355,784	XXX	XXX	XXX	177,443,102	2.9	66,126,053	111,317,049
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	706,975,160	XXX	XXX	706,975,160	11.7	706,975,160	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	27,989,856	22,734,480	0	7,430,000	XXX	XXX	XXX	58,154,336	1.0	58,154,336	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	119,485,215	2,259,878,743	1,636,442,583	380,840,025	920,603,322	706,975,160	XXX	XXX	6,024,225,048	100.0	5,319,235,530	704,989,518
13.10 Line 13.09 as a % of Col. 9	2.0	37.5	27.2	6.3	15.3	11.7	XXX	XXX	100.0	XXX	88.3	11.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	148,250,792	1,909,953,409	1,166,842,932	157,451,637	119,379,780	XXX	3,501,878,550	60.3	3,608,459,819	59.9	3,501,878,550	XXX
14.02 Residential Mortgage-Backed Securities	274,265	5,830,717	24,508,846	113,169,691	569,513,653	XXX	713,297,172	12.3	831,452,850	13.8	713,297,172	XXX
14.03 Commercial Mortgage-Backed Securities	454,720	1,465,645	5,472,937	382,120	51,271,975	XXX	59,047,397	1.0	48,067,312	0.8	59,047,397	XXX
14.04 Other Loan-Backed and Structured Securities	5,819,380	20,845,276	3,204,652	1,753,439	9,764,470	XXX	41,387,217	0.7	66,126,053	1.1	41,387,217	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	579,052,582	579,052,582	10.0	706,975,160	11.7	579,052,582	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	72,278,409	9,576,976	18,780,357	0	0	XXX	100,635,742	1.7	58,154,336	1.0	100,635,742	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	227,077,566	1,947,672,023	1,218,809,724	272,756,887	749,929,878	579,052,582	4,995,298,660	86.0	5,319,235,530	88.3	4,995,298,660	XXX
14.10 Line 14.09 as a % of Col. 7	4.5	39.0	24.4	5.5	15.0	11.6	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	3.9	33.5	21.0	4.7	12.9	10.0	86.0	XXX	XXX	XXX	86.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	31,467,638	303,133,941	248,183,810	8,453,007	4,457,617	XXX	595,696,014	10.3	487,095,159	8.1	XXX	595,696,014
15.02 Residential Mortgage-Backed Securities	0	795,161	322,745	7,021,525	21,173,063	XXX	29,312,494	0.5	57,057,536	0.9	XXX	29,312,494
15.03 Commercial Mortgage-Backed Securities	0	3,237,446	6,846,920	23,512,386	3,580,205	XXX	37,176,957	0.6	49,519,774	0.8	XXX	37,176,957
15.04 Other Loan-Backed and Structured Securities	5,289,727	43,187,188	27,998,321	39,722,269	33,253,134	XXX	149,450,639	2.6	111,317,049	1.8	XXX	149,450,639
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	5	0	0	0	0	XXX	5	0.0	0	0.0	XXX	5
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	36,757,370	350,353,736	283,351,796	78,709,187	62,464,019	0	811,636,109	14.0	704,989,518	11.7	XXX	811,636,109
15.10 Line 15.09 as a % of Col. 7	4.5	43.2	34.9	9.7	7.7	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	0.6	6.0	4.9	1.4	1.1	0.0	14.0	XXX	XXX	XXX	XXX	14.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	3,441,163	3,441,163	0	0	0
2. Cost of short-term investments acquired	105,254,574	105,254,574	0	0	0
3. Accrual of discount	203,714	203,714	0	0	0
4. Unrealized valuation increase (decrease)	(12,114)	(12,114)	0	0	0
5. Total gain (loss) on disposals	(378,230)	(378,230)	0	0	0
6. Deduct consideration received on disposals	104,442,856	104,442,856	0	0	0
7. Deduct amortization of premium	72,407	72,407	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,993,844	3,993,844	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,993,844	3,993,844	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		0
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	831,023	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	2,204,780	3,035,803
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(154,403)	
	3.2 Section 2, Column 19	0	(154,403)
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(2,204,780)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		0
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		676,620
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		676,620

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	4,536			
	3.14 Section 1, Column 18, prior year	0	4,536	4,536	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	4,536			
	3.24 Section 1, Column 19, prior year plus	0			
	3.25 SSAP No. 108 Adjustments	0	4,536	4,536	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	339,526			
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	339,526			
	4.23 SSAP No. 108 Adjustments	0	339,526		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	676,620	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		676,620
4.	Part D, Section 1, Column 6	676,620	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	676,620	
8.	Part B, Section 1, Column 13	265,130	
9.	Total (Line 7 plus Line 8)		941,750
10.	Part D, Section 1, Column 9	1,330,542	
11.	Part D, Section 1, Column 10	(420,803)	
12	Total (Line 9 minus Line 10 minus Line 11)		32,011
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	1,522,575	
15.	Part D, Section 1, Column 12	1,522,575	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	233,676,575	8,714,965	11,757,544	213,204,066
2. Cost of cash equivalents acquired	5,410,275,129	9,684,603	4,985,862,508	414,728,018
3. Accrual of discount	3,754	3,754	0	0
4. Unrealized valuation increase (decrease)	35,402	0	35,402	0
5. Total gain (loss) on disposals	(12,070)	370	(12,440)	0
6. Deduct consideration received on disposals	5,191,801,551	12,481,773	4,823,487,460	355,832,318
7. Deduct amortization of premium	3,391	3,391	0	0
8. Total foreign exchange change in book/adjusted carrying value	(8,448,617)	0	0	(8,448,617)
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)	443,725,231	5,918,528	174,155,554	263,651,149
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	443,725,231	5,918,528	174,155,554	263,651,149

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - 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
01900C-53-2	ALLIANZGI INTERNATIONAL SMALL-CAP OPPORTUNITIES LLC		NEW YORK	NY	ALLIANZGI		12/25/2019		0	0	0	(16,107,971)	0	0	0	0	0	0	0.000
00770G-10-2	INDEPENDENT FRANCHISE PARTNERS GLOBAL EQUITY LP		CHICAGO	IL	NORTHERN TRUST		12/12/2019		0	0	0	(26,500,465)	0	0	0	0	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									0	0	0	(42,608,436)	0	0	0	0	0	0	XXX
BBG00H-TQ-2	ROCKPOINT REAL ESTATE VI		BOSTON	MA	ROCKPOINT		09/30/2019	3	18,688,097	21,567,794	21,567,794	1,169,468	0	0	0	0	146,147	5,703,955	0.000
00LGC4-VD-9	BLACKSTONE REAL ESTATE PARTNERS IX LP		NEW YORK	NY	The BLACKSTONE GROUP L.P.		12/06/2018	3	42,087,647	57,388,594	57,388,594	6,150,837	0	0	0	0	959,020	9,805,535	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									60,775,744	78,956,388	78,956,388	7,320,305	0	0	0	0	1,105,168	15,509,490	XXX
34410@-10-1	FMRE HOLDINGS LLC		WALTHAM	MA	INVESTMENT IN AFFILIATE		01/31/2010		1,460,797,449	1,379,809,284	1,379,809,284	2,607,124	0	0	0	0	19,700,000	0	0.000
2299999. Joint Venture Interests - Real Estate - Affiliated									1,460,797,449	1,379,809,284	1,379,809,284	2,607,124	0	0	0	0	19,700,000	0	XXX
100008-10-1	TH LEE PUTNAM INTERNET PARTNERSHIP		NEW YORK	NY	TH LEE		01/06/2000	1	1,134,046	727,195	727,195	(406,851)	0	0	0	0	0	0	0.000
BBG000-BS-4	ASTIGNES ASIA RATES PARTNERS		SINGAPORE		ASTIGNES CAPITAL ASIA PTE. LTD.		02/27/2020	4	10,000,000	13,340,817	13,340,817	(383,923)	0	0	0	0	0	0	0.000
617447-55-2	FM GLOBAL SELECT MANAGERS LP (Frmly known as MORGAN STANLEY INST.		W CONSHOHOCKEN	PA	MORGAN STANLEY		06/28/2004	13	0	76,399,964	76,399,964	(709,308)	0	0	0	0	0	0	0.000
617447-53-7	MORGAN STANLEY IFHF SPV LP		W CONSHOHOCKEN	PA	MORGAN STANLEY		09/01/2011	13	0	397,195	397,195	(144,460)	0	0	0	0	0	0	0.000
09254D-10-5	BLACKROCK FIXED INCOME GLOBAL ALPHA ONSHORE FUND LLC		WILMINGTON	DE	BLACKROCK		05/31/2016	13	30,000,000	48,023,893	48,023,893	480,220	0	0	0	0	0	0	0.000
568108-32-8	PIMCO ABSOLUTE RETURN STRATEGY III ONSHORE LLC		NEWPORT BEACH	CA	PACIFIC INVESTMENT MANAGEMENT COMPANY		07/15/2016	13	0	0	0	(11,323,276)	0	0	0	0	0	0	0.000
009GZQ-BQ-2	BALYASNY ATLAS ENHANCED FUND LTD.		CHICAGO	IL	BALYASNY CAPITAL MANAGEMENT		09/02/2019	13	31,500,000	56,442,808	56,442,808	3,763,294	0	0	0	0	0	0	0.000
BBG00G-2C-4	BRIDGEWATER PURE ALPHA MAJOR MARKETS II (ONSHORE)		WESTPORT	CT	BRIDGEWATER ASSOCIATES, LP		01/02/2020	13	75,000,000	89,108,205	89,108,205	13,345,937	0	0	0	0	0	0	0.000
BBG000-FB-7	CITADEL WELLINGTON LLC		CHICAGO	IL	NORTHERN TRUST		02/28/2019	4	110,000,000	203,294,595	203,294,595	55,284,433	0	0	0	0	0	0	0.000
BBG00N-L4-6	MILLENIUM USA LP		CHICAGO	IL	NORTHERN TRUST		01/01/2020	4	97,331,928	146,435,152	146,435,152	15,164,890	0	0	0	0	0	0	0.000
BBG00D-BB-3	OBSIDIAN FUND LP		CHICAGO	IL	NORTHERN TRUST		02/01/2021	4	25,000,000	20,563,775	20,563,775	(3,202,037)	0	0	0	0	0	0	0.000
BBG00M-92-6	TUDOR BVI GLOBAL		STAMFORD	CT	TUDOR INVESTMENT CORP		10/01/2018	4	65,000,000	107,043,267	107,043,267	8,820,155	0	0	0	0	0	0	0.000
BBG00L-LP-3	ABRY ADVANCED SECURITIES FUND IV LP		CAYMAN ISLANDS		ABRY PARTNERS		12/06/2018	1	10,200,506	9,192,887	9,192,887	(1,664,290)	0	0	0	0	0	6,024,219	0.000
BBG00M-H9-2	ABRY PARTNERS IX LP		BOSTON	MA	ABRY PARTNERS		02/28/2019	3	21,648,998	32,660,157	32,660,157	4,465,881	0	0	0	0	0	6,166,005	0.000
	ABRY SENIOR EQUITY VI		BOSTON	MA	ABRY PARTNERS		06/30/2022	3	3,558,733	3,585,619	3,585,619	26,871	0	0	0	0	0	6,439,217	0.000
BBG00Q-21-6	ARES CORPORATE OPPORTUNITIES FUND VI		LOS ANGELES	CA	ARES MANAGEMENT CO., LLC		04/30/2020	3	15,172,248	16,936,128	16,936,128	(77,156)	0	0	0	0	120,669	10,001,459	0.000
BBG00P-FC-0	AG CREDIT SOLUTIONS		NEW YORK	NY	ANGELO GORDON		09/30/2019	2	21,260,701	25,009,976	25,009,976	(1,318,694)	0	0	0	0	397,470	2,889,403	0.000
BBG000-FC-5	AG DISLOCATIONS		NEW YORK	NY	ANGELO GORDON		09/30/2019	2	0	0	0	(13,338)	0	0	0	0	0	0	0.000
BBG00P-SS-1	ALKALI IV		NEW YORK	NY	D.E. SHAW		07/01/2019	2	4,469,759	5,739,826	5,739,826	75,369	0	0	0	0	0	1,702,394	0.000
BBG00K-H6-2	ANTLER GLOBAL FUND		LUXEMBOURG		ANTLER		12/06/2022	3	2,513,529	2,381,350	2,381,350	(132,179)	0	0	0	0	(150,391)	7,500,000	0.000
BBG00L-BK-5	ARCLIGHT ENERGY PARTNERS FUND VII		BOSTON	MA	ARCLIGHT CAPITAL PARNTERS		07/08/2019	1	10,615,995	18,879,870	18,879,870	7,261,502	0	0	0	0	937,179	6,387,679	0.000
BBG00L-LC-2	ARDIAN CO-INVESTMENT FUND V EUROPE		NEW YORK	NY	ARDIAN		02/21/2019	1	12,173,246	18,034,262	18,034,262	1,596,491	0	0	0	0	0	579,119	0.000
BBG00M-H2-7	ARDIAN SECONDARY VIII		NEW YORK	NY	ARDIAN		03/31/2019	1	14,043,036	22,820,304	22,820,304	405,968	0	0	0	0	0	16,769,790	0.000
BBG00D-YP-7	BC PARTNERS MANAGEMENT XI LIMITED		LONDON		BC PARTNERS LLP		08/24/2020	3	5,671,826	5,127,580	5,127,580	(583,420)	0	0	0	0	0	9,290,082	0.000
AAS995-1Y-3	APOLLO HYBRID VALUE FUND		NEW YORK	NY	MORGAN STANLEY		09/14/2018	1	13,517,495	20,451,163	20,451,163	2,167,455	0	0	0	0	563,747	7,299,756	0.000
BBG000-B9-6	BROOKFIELD INFRASTRUCTURE FUND IV-B, LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		11/15/2019	1	26,147,555	30,305,546	30,305,546	1,670,757	0	0	0	0	1,415,444	6,892,171	0.000
BBG00R-MF-1	BLACKSTONE ASIA II		NEW YORK	NY	BLACKSTONE		08/10/2021	3	974,463	592,416	592,416	(382,047)	0	0	0	0	0	13,891,984	0.000
BBG00Q-XK-0	BLACKSTONE LIFE SCIENCES V		NEW YORK	NY	BLACKSTONE		12/06/2018	3	5,491,490	5,402,947	5,402,947	(567,003)	0	0	0	0	0	14,395,746	0.000
BBG00G-CR-0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES		CAYMAN ISLANDS		CARLYLE INVESTMENT MANAGEMENT LLC		12/21/2018	1	13,621,237	18,268,363	18,268,363	3,441,337	0	0	0	0	159,208	7,799,825	0.000
BBG00S-YJ-8	CLAYTON, DUBILIER & RICE XI		DELAWARE	IA	CLAYTON, DUBILIER & RICE		04/10/2020	3	15,291,572	15,771,293	15,771,293	(297,872)	0	0	0	0	0	9,708,428	0.000
BBG00G-XL-0	DYAL CAPITAL PARTNERS IV LP		NEW YORK	NY	DYAL CAPITAL PARTNERS IV LP		03/31/2019	1	7,244,827	13,032,469	13,032,469	1,803,897	0	0	0	0	784,855	9,688,764	0.000
BBG00V-YK-8	FORTRESS CREDIT OPPORTUNITIES V EXPANSION FUND		NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		06/15/2020	1	2,250,000	5,228,853	5,228,853	1,050,787	0	0	0	0	0	10,406,191	0.000
BBG00N-0S-6	FORTRESS CREDIT OPPORTUNITIES FUND V LP		NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		11/30/2018	1	20,480,340	29,713,398	29,713,398	268,735	0	0	0	0	0	16,715,947	0.000
00M8VL-V6-2	FORTRESS LENDING FUND I LP		NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		08/30/2019	2	6,412,905	6,090,776	6,090,776	(114,860)	0	0	0	0	0	2,289,598	0.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								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
BBG00P-9J-2	GREAT HILL EQUITY PARTNERS VII		NEW YORK	NY	GREAT HILL PARTNERS		06/28/2019	1	10,934,641	12,217,526	12,217,526	(125,541)	0	0	0	0	0	1,303,667	0.000
00MTY0-S2-2	ICONIQ STRATEGIC PARTNERS IV LP		CAYMAN ISLANDS		ICONIQ		07/01/2019	1	10,427,320	18,271,321	18,271,321	(6,911,983)	0	0	0	0	0	386	0.000
BBG00V-TH-1	ICONIQ V		CAYMAN ISLANDS		ICONIQ		07/01/2020	1	24,996,716	28,221,132	28,221,132	(3,625,118)	0	0	0	0	0	3,284	0.000
BBG010-HP-3	ICONIQ VI		CAYMAN ISLANDS		ICONIQ		06/01/2021	1	8,779,854	7,859,566	7,859,566	(920,288)	0	0	0	0	0	5,532,788	0.000
BBG00Q-T5-8	KKR ASIA IV		NEW YORK	NY	KKR Investment Management LLC		05/15/2020	3	9,221,060	9,506,043	9,506,043	210,755	0	0	0	0	0	16,435,097	0.000
BBG00Q-XX-2	KKR NEXT GENERATION FUND II		NEW YORK	NY	KKR Investment Management LLC		08/30/2019	1	23,463,931	28,171,075	28,171,075	(3,524,391)	0	0	0	0	16,464	3,322,933	0.000
AAZ998-6E-8	KPS SPECIAL SITUATIONS FUND V, LP		NEW YORK	NY	KPS Investors V, LP		10/15/2019	1	7,762,285	10,934,212	10,934,212	3,004,417	0	0	0	0	7,733	7,201,298	0.000
BBG00K-5T-5	LEXINGTON CAPITAL PARTNERS IX		NEW YORK	NY	LEXINGTON PARTNERS		11/30/2018	3	17,238,708	25,203,551	25,203,551	2,913,071	0	0	0	0	53,768	7,011,663	0.000
BBG00P-V3-2	GCM GROSVENOR MAC II		NEW YORK	NY	CGM GROSVENOR		07/10/2019	2	23,743,059	41,716,654	41,716,654	(501,273)	0	0	0	0	0	4,069,793	0.000
ABC995-8Q-8	OAKTREE OPPORTUNITIES XI		CAYMAN ISLANDS		OAKTREE OPPORTUNITIES FUND XI GP		07/08/2020	1	9,936,309	11,818,286	11,818,286	839,715	0	0	0	0	0	10,000,000	0.000
00JSL5-G5-7	OAKTREE SPECIAL SITUATIONS FUND II LP		LOS ANGELES	CA	OAKTREE		11/16/2018	3	16,041,737	34,843,423	34,843,423	5,122,490	0	0	0	0	0	12,428,263	0.000
BBG000-BW-5	PECO II		W CONSHOHOCKEN	PA	MORGAN STANLEY		04/03/2020	3	12,837,308	15,825,723	15,825,723	1,397,177	0	0	0	0	259,073	12,349,574	0.000
617449-G2-3	MORGAN STANLEY PRIVATE MARKETS FUND IV LP		W CONSHOHOCKEN	PA	MORGAN STANLEY		01/18/2008	3	0	3,291,468	3,291,468	(7,565,123)	0	0	0	0	0	879,202	0.000
630254-0L-5	MORGAN STANLEY PRIVATE MARKETS FUND V LP		W CONSHOHOCKEN	PA	MORGAN STANLEY		10/21/2010	3	0	21,341,160	21,341,160	(3,653,968)	0	0	0	0	0	3,189,575	0.000
630548-FP-5	MORGAN STANLEY PRIVATE MARKET FUND VI LP		W CONSHOHOCKEN	PA	MORGAN STANLEY		01/16/2014	3	3,138,043	46,328,766	46,328,766	3,390,783	0	0	0	0	0	4,483,359	0.000
654315-GE-4	RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP		W CONSHOHOCKEN	PA	MORGAN STANLEY		01/17/2014	3	29,759	5,028,093	5,028,093	(1,648,828)	0	0	0	0	0	12,133,418	0.000
BBG00S-01-4	SILVER LAKE VI		NEW YORK	NY	SILVERLAKE PARTNERS		06/04/2020	3	8,735,214	8,714,565	8,714,565	(1,465,705)	0	0	0	0	4,133	6,298,266	0.000
BBG00Q-KK-4	THOMAS BRAVO XIV		SAN FRANCISCO	CA	THOMAS BRAVO		05/29/2020	3	14,733,215	13,018,919	13,018,919	(1,656,739)	0	0	0	0	0	257,877	0.000
ABC998-2G-0	VARDE DISLOCATION FUND		CAYMAN ISLANDS		VARDE DISLOCATION FUND GP		06/12/2020	1	11,925,000	12,387,394	12,387,394	(688,642)	0	0	0	0	0	3,075,000	0.000
BBG00T-R4-7	VITRUVIAN PARTNERS IV		LONDON		VITRUVIAN PARTNERS		05/15/2020	3	9,277,379	10,093,026	10,093,026	1,143,283	0	0	0	0	0	5,844,530	0.000
BBG001-DQ-4	WARBURG PINCUS GLOBAL GROWTH XIII		NEW YORK	NY	WARBURG PINCUS		02/28/2019	1	21,806,250	29,208,597	29,208,597	2,719,291	0	0	0	0	0	3,012,500	0.000
09157D-10-3	FM GLOBAL INVESTMENT PARTNERS, L.P.		PRINCETON	NJ	BLACKROCK		11/30/2016	3	253,419,877	334,258,927	334,258,927	14,892,819	0	0	0	0	0	237,185,424	0.000
G3927R-90-9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP		NEW YORK	NY	GCM GROSVENOR		11/08/2005	3	0	0	0	(4,595,081)	0	0	0	0	5,444	0	0.000
380990-22-6	GSPE - GOLDMAN SACHS PRIVATE EQUITY IX		NEW YORK	NY	GOLDMAN SACHS		08/28/2007	3	10,642,353	10,642,353	10,642,353	2,377,388	0	5,984,756	0	0	294,070	11,446,141	0.000
380990-23-4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI		NEW YORK	NY	GOLDMAN SACHS		08/19/2011	3	15,316,647	53,597,501	53,597,501	1,100,302	0	0	0	0	66,316	26,259,669	0.000
380990-85-3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI		NEW YORK	NY	GOLDMAN SACHS		11/28/2012	3	8,588,315	20,124,351	20,124,351	(517,052)	0	0	0	0	292,187	38,567,834	0.000
G19558-90-0	MSPE-CATALYST FUND LP II		NEW YORK	NY	MORGAN STANLEY		12/27/2006	3	1,467,017	8,122,006	8,122,006	(13,762)	0	0	0	0	0	0	0.000
156990-08-7	MSPE-CG SERIES HOLDING LLC (a/k/a CHRYSLER)		NEW YORK	NY	MORGAN STANLEY		07/23/2007	3	81,732	850	850	(1)	0	0	0	0	0	0	0.000
197990-A0-4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS IV (QP), L.P.		ALEXANDRIA	VA	MORGAN STANLEY		02/22/2006	3	0	0	0	0	0	0	0	0	7,754	0	0.000
349990-01-0	MSPE-FORTRESS INVESTMENT FUND IV (FUND D) L.P.		NEW YORK	NY	MORGAN STANLEY		07/10/2006	3	0	0	0	(181,457)	0	0	0	0	0	0	0.000
552990-09-5	MSPE-M/C VENTURE PARTNERS V, L.P. (2007-12-31)		BOSTON	MA	MORGAN STANLEY		01/18/2008	1	17,576	0	0	0	0	0	0	0	0	0	0.000
576990-04-8	MSPE-MATLINPATTERSON GLOBAL OPPORTUNITIES PARTNERS III L.P.		NEW YORK	NY	MORGAN STANLEY		06/22/2007	3	0	0	0	0	0	0	0	0	0	0	0.000
578990-01-2	MSPE-MBO CAPITAL 2		NEW YORK	NY	MORGAN STANLEY		05/22/2006	3	55,408	2,533	2,533	(26,801)	0	0	0	0	0	0	0.000
817999-63-4	MSPE-SEQUOIA CAPITAL INDIA GROWTH FUND I		CAYMAN ISLANDS		MORGAN STANLEY		07/14/2006	3	0	0	0	(189,717)	0	0	0	0	0	0	0.000
871990-08-1	MSPE-SYMPHONY EVOLUTION INVESTORS LLC - SYMPHONY CAPITAL CO-INVEST		ROCKVILLE	MD	MORGAN STANLEY		06/16/2006	3	238,869	0	0	0	0	0	0	0	0	0	0.000
223995-43-2	MSPE-TRINITY EQUITY HOLDINGS, LLC (2006-07-03)		NEW YORK	NY	MORGAN STANLEY		07/31/2006	3	0	0	0	11,663	0	0	0	0	0	0	0.000
884998-80-8	MSPE-UNIVISION (THL EQUITY FUND VI INTERMEDIATE INVESTORS (UNIVISI		NEW YORK	NY	MORGAN STANLEY		03/19/2007	3	0	0	0	106,522	0	0	0	0	0	0	0.000
549300-58-0	BLACKROCK SECURITIZED INVESTORS L.P.		WILMINGTON	DE	BLACKROCK		06/15/2020	3	14,329,421	15,351,656	15,351,656	(1,777,430)	0	0	0	0	0	2,843,591	0.000
BBG00W-K5-4	APOLLO ACCORD FUND IV, L.P.		CAYMAN ISLANDS		APOLLO ACCORD ADVISORS IV, LP		09/25/2020	3	0	0	0	(653,036)	0	0	0	0	0	0	0.000
BBG015-B6-0	APOLLO ACCORD FUND V, L.P.		NEW YORK	NY	APOLLO CAPITAL MANAGEMENT, L.P.		02/01/2022	3	10,789,891	10,159,647	10,159,647	599,081	0	0	0	0	0	11,710,109	0.000
BBG00P-T7-6	AUDAX SENIOR LOAN FUND IV		NEW YORK	NY	AUDAX MANAGEMENT CO., LLC		07/31/2020	3	21,417,768	20,568,026	20,568,026	(1,638,085)	0	0	0	0	3,356,325	2,603,417	0.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								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	PITCHFORK LLC		WILMINGTON	DE	ROCKWOOD COLLATERAL SERVICES LLOC		10/03/2019		0	0	0	0	0	0	0	0	309,951	0	0.000
000000-00-0	FOSS ADMIRAL FUND, LLC		WILMINGTON	DE	FOSS RENEWABLE ENERGY PARTNERS, LLC		03/26/2021		11,153,809	11,153,809	11,153,809	0	0	5,561,550	0	0	0	0	0.000
000000-00-0	FOSS MID-CAP HISTORIC FUND III		WILMINGTON	DE	FOSS MID-CAP MANAGER III. LLC		08/09/2021		8,748,422	8,748,422	8,748,422	0	0	10,736,304	0	0	0	0	0.000
000000-00-0	RBC Community Investments California Fund-7, LLP		WILMINGTON	DE	RBS COMMUNITY INVESTMENTS GP-CA7, LLC		09/30/2021		6,132,406	6,132,406	6,132,406	0	0	4,539,009	0	0	0	0	0.000
000000-00-0	RBC-PHOENIX SOLAR HOLDING CO., LLC		WILMINGTON	DE	RBC COMMUNITY INVESTMENTS, LLC		12/20/2020		2,893,579	2,893,579	2,893,579	0	0	3,897,000	0	0	543,956	0	0.000
000000-00-0	RBC-CORAZON HOLDING CO., LLC.		WILMINGTON	DE	RBC COMMUNITY INVESTMENTS VI, LLC		02/26/2021		12,723,847	12,723,847	12,723,847	0	0	4,024,000	0	0	97,409	0	0.000
000000-00-0	STRAT FUND37		WILMINGTON	DE	STRAT FUND37		05/24/2022		5,986,183	5,986,183	5,986,183	0	0	897,554	0	0	0	0	0.000
000000-00-0	USB NMTC FUND 2020-7, LLC		WILMINGTON	DE	US BANCORP COMMUNITY DEVELOPMENT CORPORATION		12/21/2020		3,803,765	3,803,765	3,803,765	0	0	5,468,900	0	0	0	0	0.000
000000-00-0	USB NMTC FUND 2021-8, LLC		WILMINGTON	DE	US BANCORP COMMUNITY DEVELOPMENT CORPORATION		11/18/2021		25,119,467	25,119,469	25,119,469	0	0	6,625,107	0	0	0	0	0.000
000000-00-0	OAKTREE SPECIAL SITUATIONS FUND III LP		LOS ANGELES	CA	OAKTREE		10/11/2022	3	0	0	0	0	0	0	0	0	0	20,000,000	0.000
000000-00-0	MS SEPARATE FUNDS		W CONSHOHOCKEN	PA	MORGAN STANLEY		01/18/2008	3	0	0	0	0	0	0	0	0	0	6,954,038	0.000
2599999. Joint Venture Interests - Other - Unaffiliated									1,335,680,575	2,010,391,879	2,010,391,879	97,722,001	0	47,734,180	0	0	9,542,764	649,240,473	XXX
30270@-AA-6	FM APPROVALS LLC		JOHNSTON	RI	INVESTMENT IN AFFILIATE		01/04/2002		4,759,609	0	0	0	0	0	0	0	0	0	0.000
2699999. Joint Venture Interests - Other - Affiliated									4,759,609	0	0	0	0	0	0	0	0	0	XXX
BBG00L-G7-9	ARROWSTREET INTERNATIONAL EQUITY ACWI ex US TRUST FUND CLASS C		BOSTON	MA	ARROWSTREET		12/25/2019		0	18,170,984	18,170,984	2,144,865	0	0	0	0	0	0	0.000
BBG000-QW-9	WELLINGTON MANAGEMENT EMERGING MARKET DEVELOPMENT		BOSTON	MA	WELLINGTON		12/02/2019		0	0	0	(25,429,387)	0	0	0	0	25,736	0	0.000
BBG00V-YL-6	TWO SIGMA CHINA CORE EQUITY FUND, LP		TORONTO		TWO SIGMA		10/28/2021		25,000,000	19,369,504	19,369,504	(5,543,325)	0	0	0	0	0	0	0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									25,000,000	37,540,488	37,540,488	(28,827,847)	0	0	0	0	25,736	0	XXX
6099999. Total - Unaffiliated									1,421,456,319	2,126,888,755	2,126,888,755	33,606,023	0	47,734,180	0	0	10,673,668	664,749,963	XXX
6199999. Total - Affiliated									1,465,557,058	1,379,809,284	1,379,809,284	2,607,124	0	0	0	0	19,700,000	0	XXX
6299999 - Totals									2,887,013,377	3,506,698,039	3,506,698,039	36,213,147	0	47,734,180	0	0	30,373,668	664,749,963	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
BBG00H-TQ-2	ROCKPOINT REAL ESTATE VI			MA	09/30/2019	3	0	5,683,805	0	0.000
00LGC4-VD-9	BLACKSTONE REAL ESTATE PARTNERS IX LP		NY	NY	12/06/2018	3	0	17,517,701	0	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	23,201,506	0	XXX
34410@-10-1	FMRE HOLDINGS LLC			MA	01/31/2010		0	37,400,000	0	0.000
2299999. Joint Venture Interests - Real Estate - Affiliated							0	37,400,000	0	XXX
568108-32-8	PIMCO ABSOLUTE RETURN STRATEGY III ONSHORE LLC	NEWPORT BEACH	CA	PACIFIC INVESTMENT MANAGEMENT COMPANY	07/15/2016	13	0	13,171,301	0	0.000
BBG00L-LP-3	ABRY ADVANCED SECURITIES FUND IV LP	CAYMAN ISLANDS		ABRY PARTNERS	12/06/2018	1	0	4,277,120	0	0.000
BBG00M-H9-2	ABRY PARTNERS IX LP	BOSTON	MA	ABRY PARTNERS	02/28/2019	3	0	7,410,594	0	0.000
	ABRY SENIOR EQUITY VI	BOSTON	MA	ABRY PARTNERS	06/30/2022	3	0	3,560,783	0	0.000
BBG00Q-21-6	ARES CORPORATE OPPORTUNITIES FUND VI	LOS ANGELES	CA	ARES MANAGEMENT CO., LLC	04/30/2020	3	0	9,384,272	0	0.000
BBG00P-FC-0	AG CREDIT SOLUTIONS	NEW YORK	NY	ANGELO GORDON	09/30/2019	2	0	5,500,000	0	0.000
BBG00K-H6-2	ANTLER GLOBAL FUND	LUXEMBOURG		ANTLER	12/06/2022	3	0	2,513,529	0	0.000
BBG00L-BK-5	ARCLIGHT ENERGY PARTNERS FUND VII	BOSTON	MA	ARCLIGHT CAPITAL PARNTERS	07/08/2019	1	0	5,713,132	0	0.000
BBG00L-LC-2	ARDIAN CO-INVESTMENT FUND V EUROPE	NEW YORK	NY	ARDIAN	02/21/2019	1	0	4,128,000	0	0.000
BBG00M-H2-7	ARDIAN SECONDARY VIII	NEW YORK	NY	ARDIAN	03/31/2019	1	0	2,966,958	0	0.000
BBG00D-YP-7	BC PARTNERS MANAGEMENT XI LIMITED	LONDON		BC PARTNERS LLP	08/24/2020	3	0	1,055,976	0	0.000
AAS995-1Y-3	APOLLO HYBRID VALUE FUND	NEW YORK	NY	MORGAN STANLEY	09/14/2018	1	0	3,049,835	0	0.000
BBG000-B9-6	BROOKFIELD INFRASTRUCTURE FUND IV-B, LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	11/15/2019	1	0	5,831,471	0	0.000
BBG00R-MF-1	BLACKSTONE ASIA II	NEW YORK	NY	BLACKSTONE	08/10/2021	3	0	974,463	0	0.000
BBG00Q-XK-0	BLACKSTONE LIFE SCIENCES V	NEW YORK	NY	BLACKSTONE	12/06/2018	3	0	1,500,341	0	0.000
BBG00G-CR-0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES	CAYMAN ISLANDS		CARLYLE INVESTMENT MANAGEMENT LLC	12/21/2018	1	0	8,566,315	0	0.000
BBG00S-YJ-8	CLAYTON, DUBILIER & RICE XI	DELAWARE	IA	CLAYTON, DUBILIER & RICE	04/10/2020	3	0	8,215,932	0	0.000
BBG00G-XL-0	DYAL CAPITAL PARTNERS IV LP	NEW YORK	NY	DYAL CAPITAL PARTNERS IV LP	03/31/2019	1	0	2,177,047	0	0.000
BBG00N-0S-6	FORTRESS CREDIT OPPORTUNITIES FUND V LP	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC	11/30/2018	1	0	3,435,570	0	0.000
00M8VL-V6-2	FORTRESS LENDING FUND I LP	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC	08/30/2019	2	0	280,470	0	0.000
BBG00P-9J-2	GREAT HILL EQUITY PARTNERS VII	NEW YORK	NY	GREAT HILL PARTNERS	06/28/2019	1	0	4,420,130	0	0.000
00MTY0-S2-2	ICONIQ STRATEGIC PARTNERS IV LP	CAYMAN ISLANDS		ICONIQ	07/01/2019	1	0	687,358	0	0.000
BBG00V-TH-1	ICONIQ V	CAYMAN ISLANDS		ICONIQ	07/01/2020	1	0	3,004,868	0	0.000
BBG00Q-T5-8	KKR ASIA IV	NEW YORK	NY	KKR Investment Management LLC	05/15/2020	3	0	4,843,657	0	0.000
BBG00Q-XX-2	KKR NEXT GENERATION FUND II	NEW YORK	NY	KKR Investment Management LLC	08/30/2019	1	0	7,655,257	0	0.000
AAZ998-6E-8	KPS SPECIAL SITUATIONS FUND V, LP	NEW YORK	NY	KPS Investors V, LP	10/15/2019	1	0	3,212,953	0	0.000
BBG00K-5T-5	LEXINGTON CAPITAL PARTNERS IX	NEW YORK	NY	LEXINGTON PARTNERS	11/30/2018	3	0	4,261,064	0	0.000
ABC995-8Q-8	OAKTREE OPPORTUNITIES XI	CAYMAN ISLANDS		OAKTREE OPPORTUNITIES FUND XI GP	07/08/2020	1	0	4,000,000	0	0.000
00JSL5-G5-7	OAKTREE SPECIAL SITUATIONS FUND II LP	LOS ANGELES	CA	OAKTREE	11/16/2018	3	0	12,000,000	0	0.000
BBG000-BW-5	PECO II	W CONSHOHOCKEN	PA	MORGAN STANLEY	04/03/2020	3	0	6,592,135	0	0.000
617449-G2-3	MORGAN STANLEY PRIVATE MARKETS FUND IV LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	01/18/2008	3	0	28,611	0	0.000
630254-0L-5	MORGAN STANLEY PRIVATE MARKETS FUND V LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	10/21/2010	3	0	2,012,783	0	0.000
630548-FP-5	MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	01/16/2014	3	0	1,156,871	0	0.000
654315-GE-4	RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	01/17/2014	3	0	29,759	0	0.000
BBG00S-01-4	SILVER LAKE VI	NEW YORK	NY	SILVERLAKE PARTNERS	06/04/2020	3	0	2,869,063	0	0.000
BBG00Q-KK-4	THOMAS BRAVO XIV	SAN FRANCISCO	CA	THOMAS BRAVO	05/29/2020	3	0	1,929,588	0	0.000
ABC998-2G-0	VARDE DISLOCATION FUND	CAYMAN ISLANDS		VARDE DISLOCATION FUND GP	06/12/2020	1	0	3,300,000	0	0.000
BBG00T-R4-7	VITRUVIAN PARTNERS IV	LONDON		VITRUVIAN PARTNERS	05/15/2020	3	0	6,465,186	0	0.000
BBG001-DQ-4	WARBURG PINCUS GLOBAL GROWTH XIII	NEW YORK	NY	WARBURG PINCUS	02/28/2019	1	0	687,500	0	0.000
09157D-10-3	FM GLOBAL INVESTMENT PARTNERS, L.P.	PRINCETON	NJ	BLACKROCK	11/30/2016	3	0	55,914,712	0	0.000
G3927R-90-9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NEW YORK	NY	GCM GROSVENOR	11/08/2005	3	0	153,000	0	0.000
380990-22-6	GSPE - GOLDMAN SACHS PRIVATE EQUITY IX	NEW YORK	NY	GOLDMAN SACHS	08/28/2007	3	0	90,684	0	0.000
380990-23-4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK	NY	GOLDMAN SACHS	08/19/2011	3	0	357,409	0	0.000
380990-85-3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK	NY	GOLDMAN SACHS	11/28/2012	3	0	240,620	0	0.000
BBG015-B6-0	APOLLO ACCORD FUND V, L.P.	NEW YORK	NY	APOLLO CAPITAL MANAGEMENT, L.P.	02/01/2022	3	0	30,606,830	0	0.000
BBG00P-T7-6	AUDAX SENIOR LOAN FUND IV	NEW YORK	NY	AUDAX MANAGEMENT CO., LLC	07/31/2020	3	0	5,646,583	0	0.000
000000-00-0	FOSS ADMIRAL FUND, LLC	WILMINGTON	DE	FOSS RENEWABLE ENERGY PARTNERS, LLC	03/26/2021		0	14,174,742	0	0.000
000000-00-0	FOSS MID-CAP HISTORIC FUND III	WILMINGTON	DE	FOSS MID-CAP MANAGER III. LLC	08/09/2021		0	9,673,258	0	0.000
000000-00-0	RBC Community Investments California Fund-7, LLP	WILMINGTON	DE	RBS COMMUNITY INVESTMENTS GP-CA7, LLC	09/30/2021		0	2,919,801	0	0.000
000000-00-0	STRAT FUND37	WILMINGTON	DE	STRAT FUND37	05/24/2022		0	6,883,737	0	0.000
000000-00-0	USB NMTC FUND 2021-8, LLC	WILMINGTON	DE	US BANCORP COMMUNITY DEVELOPMENT CORPORATION	11/18/2021		0	17,625,824	0	0.000
2599999. Joint Venture Interests - Other - Unaffiliated							0	307,157,092	0	XXX
BBG000-QW-9	WELLINGTON MANAGEMENT EMERGING MARKET DEVELOPMENT	BOSTON	MA	WELLINGTON	12/02/2019		0	25,735	0	0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							0	25,735	0	XXX

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
6099999. Total - Unaffiliated							0	330,384,333	0	XXX
6199999. Total - Affiliated							0	37,400,000	0	XXX
6299999 - Totals							0	367,784,333	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
01900C-53-2	ALLIANZGI INTERNATIONAL SMALL-CAP OPPORTUNITIES LLC	NEW YORK	NY	ALLIANZGI	12/25/2019	03/31/2022	13,196,060	0	0	0	0	0	0	13,196,060	29,368,184	0	16,172,124	16,172,124	0
00770G-10-2	INDEPENDENT FRANCHISE PARTNERS GLOBAL EQUITY LP	CHICAGO	IL	NORTHERN TRUST	12/12/2019	03/31/2022	58,930,571	0	0	0	0	0	0	58,930,571	91,884,702	0	32,954,131	32,954,131	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							72,126,631	0	0	0	0	0	0	72,126,631	121,252,886	0	49,126,255	49,126,255	0
BBG00H-TQ-2	ROCKPOINT REAL ESTATE VI	BOSTON	MA	ROCKPOINT	09/30/2019	11/15/2022	1,480,027	91,937	0	0	0	91,937	0	1,571,964	2,632,727	0	1,060,763	1,060,763	0
00LGC4-VD-9	BLACKSTONE REAL ESTATE PARTNERS IX LP	NEW YORK	NY	The BLACKSTONE GROUP L.P.	12/06/2018	12/27/2022	3,734,385	488,561	0	0	0	488,561	0	4,222,946	9,600,874	0	5,377,928	5,377,928	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							5,214,412	580,498	0	0	0	580,498	0	5,794,910	12,233,601	0	6,438,691	6,438,691	0
34410@-10-1	FMRE HOLDINGS LLC	WALTHAM	MA	INVESTMENT IN AFFILIATE	01/31/2010	12/31/2022	1,840,325	0	0	0	0	0	0	1,794,660	1,794,660	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							1,840,325	0	0	0	0	0	0	1,794,660	1,794,660	0	0	0	0
BBG000-BS-4	ASTIGNES ASIA RATES PARTNERS	SINGAPORE		ASTIGNES CAPITAL ASIA PTE. LTD.	02/27/2020	09/14/2022	11,529,106	3,470,894	0	0	0	3,470,894	0	15,000,000	15,000,000	0	0	0	0
617447-55-2	FM GLOBAL SELECT MANAGERS LP (Frmly known as MORGAN STANLEY INST.	W CONSHOHOCKEN	PA	MORGAN STANLEY	06/28/2004	12/20/2022	74,404,747	8,741,747	0	0	0	8,741,747	0	83,146,494	88,600,000	0	5,453,506	5,453,506	0
617447-53-7	MORGAN STANLEY IFHF SPV LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	09/01/2011	12/20/2022	0	0	0	0	0	0	0	0	137,398	0	137,398	137,398	0
09254D-10-5	BLACKROCK FIXED INCOME GLOBAL ALPHA ONSHORE FUND LLC	WILMINGTON	DE	BLACKROCK	05/31/2016	08/18/2022	24,478,564	521,436	0	0	0	521,436	0	25,000,000	25,000,000	0	0	0	0
568108-32-8	PIMCO ABSOLUTE RETURN STRATEGY III ONSHORE LLC	NEWPORT BEACH	CA	PACIFIC INVESTMENT MANAGEMENT COMPANY	07/15/2016	03/10/2022	43,171,301	0	0	0	0	0	0	43,171,301	56,342,602	0	13,171,301	13,171,301	0
009GZQ-BQ-2	BALYASNY ATLAS ENHANCED FUND LTD.	CHICAGO	IL	BALYASNY CAPITAL MANAGEMENT	09/02/2019	10/28/2022	16,665,109	1,834,891	0	0	0	1,834,891	0	18,500,000	18,500,000	0	0	0	0
BBG00N-L4-6	MILLENIUM USA LP	CHICAGO	IL	NORTHERN TRUST	01/01/2020	10/28/2022	6,830,082	837,990	0	0	0	837,990	0	7,668,072	7,668,072	0	0	0	0
BBG00D-BB-3	OBSIDIAN FUND LP	CHICAGO	IL	NORTHERN TRUST	02/01/2021	09/08/2022	13,031,148	(3,031,148)	0	0	0	(3,031,148)	0	10,000,000	10,000,000	0	0	0	0
BBG00M-92-6	TUDOR BVI GLOBAL	STAMFORD	CT	TUDOR INVESTMENT CORP	10/01/2018	10/04/2022	22,312,346	2,687,654	0	0	0	2,687,654	0	25,000,000	25,000,000	0	0	0	0
BBG00L-LP-3	ABRY ADVANCED SECURITIES FUND IV LP	CAYMAN ISLANDS		ABRY PARTNERS	12/06/2018	10/06/2022	1,930,103	(346,392)	0	0	0	(346,392)	0	1,583,711	1,583,711	0	0	0	0
BBG00M-H9-2	ABRY PARTNERS IX LP	BOSTON	MA	ABRY PARTNERS	02/28/2019	12/27/2022	2,758,514	493,917	0	0	0	493,917	0	3,252,431	3,252,431	0	0	0	0
BG011B-8C-2	ABRY SENIOR EQUITY VI	BOSTON	MA	ABRY PARTNERS	06/30/2022	10/18/2022	2,035	15	0	0	0	15	0	2,050	2,050	0	0	0	0
BBG00Q-21-6	ARES CORPORATE OPPORTUNITIES FUND VI	LOS ANGELES	CA	ARES MANAGEMENT CO., LLC	04/30/2020	11/29/2022	984,128	(4,736)	0	0	0	(4,736)	0	979,392	1,364,184	0	384,792	384,792	0
BBG00P-FC-0	AG CREDIT SOLUTIONS	NEW YORK	NY	ANGELO GORDON	09/30/2019	12/27/2022	1,772,866	(94,840)	0	0	0	(94,840)	0	1,678,026	1,678,026	0	0	0	0
BBG000-FC-5	AG DISLOCATIONS	NEW YORK	NY	ANGELO GORDON	09/30/2019	12/27/2022	0	0	0	0	0	0	0	0	7,745	0	7,745	7,745	0
BBG00P-SS-1	ALKALI IV	NEW YORK	NY	D.E. SHAW	07/01/2019	11/28/2022	3,676,954	150,893	0	0	0	150,893	0	3,827,847	3,827,847	0	0	0	0
BBG00L-BK-5	ARCLIGHT ENERGY PARTNERS FUND VII	BOSTON	MA	ARCLIGHT CAPITAL PARNTERS	07/08/2019	12/29/2022	1,001,264	735,802	0	0	0	735,802	0	1,737,066	1,737,066	0	0	0	0
BBG00L-LC-2	ARDIAN CO-INVESTMENT FUND V EUROPE	NEW YORK	NY	ARDIAN	02/21/2019	12/06/2022	1,125,266	118,234	0	0	0	118,234	0	1,243,500	1,243,500	0	0	0	0
BBG00M-H2-7	ARDIAN SECONDARY VIII	NEW YORK	NY	ARDIAN	03/31/2019	11/28/2022	1,847,622	36,535	0	0	0	36,535	0	1,884,157	1,884,157	0	0	0	0
AAS995-1Y-3	APOLLO HYBRID VALUE FUND	NEW YORK	NY	MORGAN STANLEY	09/14/2018	12/27/2022	6,424,901	1,321,569	0	0	0	1,321,569	0	7,746,470	9,716,848	0	1,970,378	1,970,378	0
BBG000-B9-6	BROOKFIELD INFRASTRUCTURE FUND IV-B, LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	11/15/2019	12/14/2022	926,673	55,990	0	0	0	55,990	0	982,663	1,513,382	0	530,719	530,719	0
BBG00Q-XK-0	BLACKSTONE LIFE SCIENCES V	NEW YORK	NY	BLACKSTONE	12/06/2018	11/17/2022	319,294	(31,859)	0	0	0	(31,859)	0	287,435	287,435	0	0	0	0
BBG00G-CR-0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES	CAYMAN ISLANDS		CARLYLE INVESTMENT MANAGEMENT LLC	12/21/2018	07/19/2022	1,836,114	506,110	0	0	0	506,110	0	2,342,224	2,720,508	0	378,284	378,284	0
BBG00S-YJ-8	CLAYTON, DUBILIER & RICE XI	DELAWARE	IA	CLAYTON, DUBILIER & RICE	04/10/2020	11/16/2022	337,583	(6,389)	0	0	0	(6,389)	0	331,194	331,194	0	0	0	0
BBG00G-XL-0	DYAL CAPITAL PARTNERS IV LP	NEW YORK	NY	DYAL CAPITAL PARTNERS IV LP	03/31/2019	12/20/2022	582,754	99,679	0	0	0	99,679	0	682,433	746,974	0	64,541	64,541	0
BBG00N-0S-6	FORTRESS CREDIT OPPORTUNITIES FUND V LP	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC	11/30/2018	12/09/2022	1,394,688	13,368	0	0	0	13,368	0	1,408,056	1,408,056	0	0	0	0
00M8VL-V6-2	FORTRESS LENDING FUND I LP	NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC	08/30/2019	11/15/2022	2,699,104	(86,288)	0	0	0	(86,288)	0	2,612,816	3,145,591	0	532,775	532,775	0
00MTY0-S2-2	ICONIQ STRATEGIC PARTNERS IV LP	CAYMAN ISLANDS		ICONIQ	07/01/2019	12/21/2022	359,294	(99,642)	0	0	0	(99,642)	0	259,652	2,115,839	0	1,856,186	1,856,186	0
BBG00Q-T5-8	KKR ASIA IV	NEW YORK	NY	KKR Investment Management LLC	05/15/2020	10/25/2022	165,822	3,830	0	0	0	3,830	0	169,652	238,902	0	69,250	69,250	0
BBG00Q-XX-2	KKR NEXT GENERATION FUND II	NEW YORK	NY	KKR Investment Management LLC	08/30/2019	12/13/2022	533,926	(60,271)	0	0	0	(60,271)	0	473,655	1,003,573	0	529,918	529,918	0
AAZ998-6E-8	KPS SPECIAL SITUATIONS FUND V, LP	NEW YORK	NY	KPS Investors V, LP	10/15/2019	10/27/2022	391,446	159,381	0	0	0	159,381	0	550,827	560,743	0	9,916	9,916	0
BBG00K-5T-5	LEXINGTON CAPITAL PARTNERS IX	NEW YORK	NY	LEXINGTON PARTNERS	11/30/2018	10/12/2022	668,610	90,459	0	0	0	90,459	0	759,069	1,527,690	0	768,621	768,621	0
BBG00P-V3-2	GCM GROSVENOR MAC II	NEW YORK	NY	CGM GROSVENOR	07/10/2019	12/23/2022	1,674,419	(20,692)	0	0	0	(20,692)	0	1,653,727	1,653,727	0	0	0	0
ABC995-8Q-8	OAKTREE OPPORTUNITIES XI	CAYMAN ISLANDS		OAKTREE OPPORTUNITIES FUND XI GP	07/08/2020	11/28/2022	59,142	4,550	0	0	0	4,550	0	63,692	63,692	0	0	0	0
00JSL5-G5-7	OAKTREE SPECIAL SITUATIONS FUND II LP	LOS ANGELES	CA	OAKTREE	11/16/2018	12/12/2022	3,686,905	746,867	0	0	0	746,867	0	4,433,772	4,433,772	0	0	0	0
BBG000-BW-5	PECO II	W CONSHOHOCKEN	PA	MORGAN STANLEY	04/03/2020	10/28/2022	1,335,703	144,123	0	0	0	144,123	0	1,479,826	1,479,826	0	0	0	0
617449-G2-3	MORGAN STANLEY PRIVATE MARKETS FUND IV LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	01/18/2008	11/14/2022	94,947	(66,336)	0	0	0	(66,336)	0	28,611	2,044,719	0	2,016,108	2,016,108	0
630254-0L-5	MORGAN STANLEY PRIVATE MARKETS FUND V LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	10/21/2010	07/12/2022	2,393,293	(380,510)	0	0	0	(380,510)	0	2,012,783	6,960,686	0	4,947,903	4,947,903	0
630548-FP-5	MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	01/16/2014	10/17/2022	6,856,500	656,281	0	0	0	656,281	0	7,512,781	7,512,781	0	0	0	0
654315-GE-4	RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP	W CONSHOHOCKEN	PA	MORGAN STANLEY	01/17/2014	03/03/2022	0	0	0	0	0	0	0	0	1,420,759	0	1,420,759	1,420,759	0
BBG00S-01-4	SILVER LAKE VI	NEW YORK	NY	SILVERLAKE PARTNERS	06/04/2020	09/26/2022	51,783	(7,488)	0	0	0	(7,488)	0	44,295	49,200	0	4,905	4,905	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
09157D-10-3	FM GLOBAL INVESTMENT PARTNERS, L.P.	PRINCETON	NJ	BLACKROCK	11/30/2016	12/13/2022	12,082,349	586,704	0	0	0	586,704	0	12,669,053	16,189,424	0	3,520,371	3,520,371	0
G3927R-90-9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP	NEW YORK	NY	GCM GROSVENOR	11/08/2005	09/28/2022	153,000	0	0	0	0	0	0	153,000	3,188,592	0	3,035,592	3,035,592	0
380990-22-6	GSPE - GOLDMAN SACHS PRIVATE EQUITY IX	NEW YORK	NY	GOLDMAN SACHS	08/28/2007	12/21/2022	13,479	50,863	0	0	0	50,863	0	64,342	5,110,595	0	5,046,253	5,046,253	0
380990-23-4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK	NY	GOLDMAN SACHS	08/19/2011	11/30/2022	4,981,766	115,643	0	0	0	115,643	0	5,097,409	18,355,229	0	13,257,821	13,257,821	0
380990-85-3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK	NY	GOLDMAN SACHS	11/28/2012	08/23/2022	1,753,757	(47,888)	0	0	0	(47,888)	0	1,705,869	4,589,309	0	2,883,440	2,883,440	0
156990-08-7	MSPE-CG SERIES HOLDING LLC (a/k/a CHRYSLER)	NEW YORK	NY	MORGAN STANLEY	07/23/2007	10/21/2022	7,477	1	0	0	0	1	0	7,478	7,478	0	0	0	0
349990-01-0	MSPE-FORTRESS INVESTMENT FUND IV (FUND D) L.P.	NEW YORK	NY	MORGAN STANLEY	07/10/2006	01/03/2022	47,083	0	0	0	0	0	0	47,083	0	0	(47,083)	(47,083)	0
999183-18-9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS, L.P.	NEW YORK	NY	MORGAN STANLEY	02/23/2007	12/21/2022	0	0	0	0	0	0	0	0	3,811	0	3,811	3,811	0
578990-01-2	MSPE-MBO CAPITAL 2	NEW YORK	NY	MORGAN STANLEY	05/22/2006	12/21/2022	0	0	0	0	0	0	0	0	3,037	0	3,037	3,037	0
746990-04-3	MSPE-QUAD PARTNERS III LP (2007-05-04)	NEW YORK	NY	MORGAN STANLEY	05/23/2007	12/21/2022	0	0	0	0	0	0	0	0	996	0	996	996	0
817999-63-4	MSPE-SEQUOIA CAPITAL INDIA GROWTH FUND I	CAYMAN ISLANDS		MORGAN STANLEY	07/14/2006	01/03/2022	23,045	0	0	0	0	0	0	23,045	0	0	(23,045)	(23,045)	0
223995-43-2	MSPE-TRINITY EQUITY HOLDINGS, LLC (2006-07-03)	NEW YORK	NY	MORGAN STANLEY	07/31/2006	01/03/2022	11,663	0	0	0	0	0	0	11,663	0	0	(11,663)	(11,663)	0
884998-80-8	MSPE-UNIVISION (THL EQUITY FUND VI INTERMEDIATE INVESTORS (UNIVISI	NEW YORK	NY	MORGAN STANLEY	03/19/2007	01/03/2022	106,522	0	0	0	0	0	0	106,522	0	0	(106,522)	(106,522)	0
549300-58-0	BLACKROCK SECURITIZED INVESTORS L.P.	WILMINGTON	DE	BLACKROCK	06/15/2020	09/30/2022	244,265	(25,674)	0	0	0	(25,674)	0	218,591	218,591	0	0	0	0
BBG00W-K5-4	APOLLO ACCORD FUND IV, L.P.	CAYMAN ISLANDS		APOLLO ACCORD ADVISORS IV, LP	09/25/2020	04/05/2022	812,500	0	0	0	0	0	0	812,500	1,690,245	0	877,745	877,745	0
BBG015-B6-0	APOLLO ACCORD FUND V, L.P.	NEW YORK	NY	APOLLO CAPITAL MANAGEMENT, L.P.	02/01/2022	10/06/2022	21,046,264	(1,229,325)	0	0	0	(1,229,325)	0	19,816,939	19,816,939	0	0	0	0
BBG00P-T7-6	AUDAX SENIOR LOAN FUND IV	NEW YORK	NY	AUDAX MANAGEMENT CO., LLC	07/31/2020	11/22/2022	1,257,790	(97,897)	0	0	0	(97,897)	0	1,159,893	1,159,893	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							302,855,016	18,548,051	0	0	0	18,548,051	0	321,403,067	384,098,825	0	62,695,758	62,695,758	0
BBG00L-G7-9	ARROWSTREET INTERNATIONAL EQUITY ACWI ex US TRUST FUND CLASS C	BOSTON	MA	ARROWSTREET	12/25/2019	06/15/2022	61,061,720	(41,910,641)	0	0	0	(41,910,641)	0	19,151,081	50,000,000	0	30,848,919	30,848,919	0
BBG000-QW-9	WELLINGTON MANAGEMENT EMERGING MARKET DEVELOPMENT	BOSTON	MA	WELLINGTON	12/02/2019	03/31/2022	16,125,524	0	0	0	0	0	0	16,125,522	27,055,145	0	10,929,622	10,929,622	0
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							77,187,244	(41,910,641)	0	0	0	(41,910,641)	0	35,276,603	77,055,145	0	41,778,541	41,778,541	0
6099999. Total - Unaffiliated							457,383,303	(22,782,092)	0	0	0	(22,782,092)	0	434,601,211	594,640,457	0	160,039,245	160,039,245	0
6199999. Total - Affiliated							1,840,325	0	0	0	0	0	0	1,794,660	1,794,660	0	0	0	0
6299999 - Totals							459,223,628	(22,782,092)	0	0	0	(22,782,092)	0	436,395,871	596,435,117	0	160,039,245	160,039,245	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
05581K-AB-7	BNP PARIBAS / BNP PA				1.G FE	798,593	98.2970	737,228	750,000	772,312	0	(21,577)	0	0	3.800	0.870	JJ	13,538	28,500	10/07/2021	01/10/2024
3130AT-2D-8	FEDERAL HOME LOAN BA				1.A FE	1,000,000	95.6410	956,410	1,000,000	1,000,000	0	0	0	0	5.000	5.000	FA	17,500	0	08/18/2022	08/25/2037
3130AT-3X-3	FEDERAL HOME LOAN BA				1.A FE	1,500,000	98.2360	1,473,540	1,500,000	1,500,000	0	0	0	0	5.000	5.000	MS	25,000	0	08/24/2022	09/01/2032
3130AT-V9-5	FEDERAL HOME LOAN BA				1.A FE	750,000	100.0890	750,668	750,000	750,000	0	0	0	0	6.000	6.000	MN	3,875	0	11/03/2022	11/23/2027
3130AT-ZD-2	FEDERAL HOME LOAN BA				1.B FE	1,000,000	100.6690	1,006,696	1,000,000	1,000,000	0	0	0	0	6.110	6.110	JD	1,697	0	11/28/2022	12/21/2032
38141G-YL-2	GOLDMAN SACHS GROUP				1.F FE	415,000	95.8310	397,699	415,000	415,000	0	0	0	0	0.925	0.920	AO	746	3,839	10/18/2021	10/21/2024
912810-TC-2	UNITED STATES TREAS				1.A FE	11,522,911	71.4510	11,171,364	15,635,000	11,562,259	0	39,348	0	0	2.000	3.970	MN	40,599	156,350	11/03/2022	11/15/2041
912810-TG-3	UNITED STATES TREAS				1.A FE	364,264	80.1560	316,616	395,000	364,481	0	217	0	0	2.875	3.280	MN	1,474	5,678	08/31/2022	05/15/2052
912810-TH-1	UNITED STATES TREAS				1.A FE	8,772,666	87.7180	8,276,193	9,435,000	8,776,184	0	3,518	0	0	3.250	3.750	MN	39,812	81,934	11/30/2022	05/15/2042
912828-3W-8	U S TREASURY N/B				1.A FE	686,867	94.0420	611,273	650,000	672,780	0	(4,180)	0	0	2.750	2.020	FA	6,752	17,875	07/17/2019	02/15/2028
912828-6T-2	UNITED STATES TREAS				1.A FE	305,473	90.9290	272,787	300,000	303,639	0	(527)	0	0	2.375	2.170	MN	925	7,125	05/31/2019	05/15/2029
912828-YQ-7	UNITED STATES TREAS		SD		1.A FE	5,783,660	91.3000	5,076,280	5,560,000	5,724,154	0	(42,521)	0	0	1.625	0.830	AO	21,078	46,032	05/16/2022	10/31/2026
912828-Z9-4	UNITED STATES TREAS				1.A FE	3,669,844	85.2420	3,409,680	4,000,000	3,692,752	0	22,908	0	0	1.500	2.690	FA	22,663	30,000	05/27/2022	02/15/2030
91282C-BE-0	UNITED STATES TREAS				1.A FE	12,085,213	95.3530	11,919,125	12,500,000	12,147,142	0	57,700	0	0	0.125	2.880	JJ	7,218	5,875	11/01/2022	01/15/2024
91282C-BR-1	UNITED STATES TREAS				1.A FE	7,490,332	94.8160	7,111,200	7,500,000	7,496,079	0	3,253	0	0	0.250	0.290	MS	5,594	18,750	03/25/2021	03/15/2024
91282C-CG-4	UNITED STATES TREAS				1.A FE	16,900,391	93.8670	15,957,390	17,000,000	16,950,870	0	33,621	0	0	0.250	0.440	JD	1,985	42,500	06/30/2021	06/15/2024
91282C-CL-3	UNITED STATES TREAS				1.A FE	10,016,797	93.6910	9,369,100	10,000,000	10,008,782	0	(5,687)	0	0	0.375	0.310	JJ	17,323	37,500	08/02/2021	07/15/2024
91282C-CS-8	UNITED STATES TREAS				1.A FE	39,161,484	81.1170	36,502,650	45,000,000	39,384,906	0	218,560	0	0	1.250	2.870	FA	212,466	206,250	10/31/2022	08/15/2031
91282C-CX-7	UNITED STATES TREAS				1.A FE	599,361	93.2140	587,248	630,000	607,187	0	7,826	0	0	0.375	2.560	MS	705	1,181	05/25/2022	09/15/2024
91282C-DA-6	UNITED STATES TREAS				1.A FE	10,738,631	96.6790	10,538,011	10,900,000	10,813,303	0	73,627	0	0	0.250	1.320	MS	6,962	21,125	06/02/2022	09/30/2023
91282C-DB-4	UNITED STATES TREAS				1.A FE	7,468,408	93.4020	7,005,150	7,500,000	7,480,423	0	10,854	0	0	0.625	0.770	AO	10,045	46,875	11/19/2021	10/15/2024
91282C-DF-5	UNITED STATES TREAS				1.A FE	3,297,198	86.3280	2,969,683	3,440,000	3,314,859	0	17,661	0	0	1.375	2.040	AO	8,187	47,300	02/11/2022	10/31/2028
91282C-DH-1	UNITED STATES TREAS	C			1.A FE	24,696,467	93.3510	23,881,986	25,583,000	24,926,833	0	229,308	0	0	0.750	2.140	MN	24,912	182,730	05/16/2022	11/15/2024
91282C-DN-8	UNITED STATES TREAS				1.A FE	9,524,088	93.6090	9,360,900	10,000,000	9,602,574	0	78,486	0	0	1.000	3.110	JD	4,670	50,000	08/01/2022	12/15/2024
91282C-DZ-1	UNITED STATES TREAS				1.A FE	677,024	94.1400	642,976	683,000	678,740	0	1,716	0	0	1.500	1.800	FA	3,870	5,123	02/14/2022	02/15/2025
91282C-EC-1	UNITED STATES TREAS				1.A FE	6,000,948	91.6010	5,496,060	6,000,000	6,000,811	0	(136)	0	0	1.875	1.870	FA	38,225	56,250	03/09/2022	02/28/2027
91282C-EG-2	UNITED STATES TREAS				1.A FE	39,109,875	97.0390	38,636,078	39,815,000	39,133,961	0	24,086	0	0	2.250	3.660	MS	230,146	281,280	12/21/2022	03/31/2024
91282C-EH-0	UNITED STATES TREAS				1.A FE	32,348,976	96.2650	31,801,143	33,035,000	32,390,681	0	41,705	0	0	2.625	3.520	AO	189,428	294,642	11/28/2022	04/15/2025
91282C-EN-7	UNITED STATES TREAS				1.A FE	13,039,855	94.7850	13,009,241	13,725,000	13,057,633	0	17,778	0	0	2.750	3.980	AO	64,644	0	11/28/2022	04/30/2027
91282C-EQ-0	UNITED STATES TREAS				1.A FE	13,445,961	96.4450	12,938,097	13,415,000	13,439,962	0	(5,999)	0	0	2.750	2.660	MN	47,897	184,456	05/31/2022	05/15/2025
91282C-ER-8	UNITED STATES TREAS				1.A FE	14,585,581	97.0350	14,555,250	15,000,000	14,587,945	0	2,364	0	0	2.500	4.520	MN	33,149	0	12/21/2022	05/31/2024
91282C-EU-1	UNITED STATES TREAS				1.A FE	7,198,342	96.6640	7,046,806	7,290,000	7,214,360	0	16,018	0	0	2.875	3.310	JD	9,788	104,794	06/13/2022	06/15/2025
91282C-EW-7	UNITED STATES TREAS				1.A FE	3,937,477	96.7260	3,772,314	3,900,000	3,933,978	0	(3,498)	0	0	3.250	3.040	JD	63,725	0	06/30/2022	06/30/2027
91282C-EY-3	UNITED STATES TREAS				1.A FE	234,082	96.8750	227,656	235,000	234,218	0	136	0	0	3.000	3.130	JJ	3,257	0	07/13/2022	07/15/2025
91282C-FA-4	UNITED STATES TREAS				1.A FE	33,171,946	97.5540	33,265,914	34,100,000	33,171,946	0	0	0	0	3.000	4.830	JJ	453,122	0	11/09/2022	07/31/2024
91282C-FB-2	UNITED STATES TREAS				1.A FE	2,055,385	94.6250	1,963,469	2,075,000	2,056,853	0	1,469	0	0	2.750	2.950	JJ	23,879	0	08/05/2022	07/31/2027
91282C-FC-0	UNITED STATES TREAS				1.A FE	29,686,417	92.1030	30,407,805	33,015,000	29,767,055	0	80,638	0	0	2.625	4.360	JJ	362,672	0	10/21/2022	07/31/2029
91282C-FE-6	UNITED STATES TREAS				1.A FE	8,957,379	97.1010	8,787,641	9,050,000	8,967,394	0	10,015	0	0	3.125	3.490	FA	106,823	0	08/31/2022	08/15/2025
91282C-FG-1	UNITED STATES TREAS				1.A FE	4,821,588	97.9250	4,842,391	4,945,000	4,829,867	0	8,279	0	0	3.250	4.710	FA	53,716	0	11/09/2022	08/31/2024
91282C-FN-6	UNITED STATES TREAS				1.A FE	12,618,181	99.5030	12,636,881	12,700,000	12,623,041	0	4,860	0	0	4.250	4.610	MS	137,903	0	12/14/2022	09/30/2024
91282C-FQ-9	UNITED STATES TREAS				1.A FE	7,971,296	99.7220	7,977,760	8,000,000	7,972,649	0	1,353	0	0	4.375	4.570	AO	59,615	0	11/22/2022	10/31/2024
91282C-FV-8	UNITED STATES TREAS				1.A FE	11,196,404	102.0700	11,110,320	10,885,000	11,193,902	0	(2,501)	0	0	4.125	3.770	MN	58,296	0	11/30/2022	11/15/2032
91282C-FW-6	UNITED STATES TREAS				1.A FE	16,936,473	100.6170	16,914,724	16,811,000	16,932,509	0	(3,964)	0	0	4.500	4.220	MN	98,219	0	11/30/2022	11/15/2025
91282C-FX-4	UNITED STATES TREAS				1.A FE	8,138,724	100.0110	8,100,891	8,100,000	8,138,296	0	(428)	0	0	4.500	4.230	MN	32,044	0	12/21/2022	11/30/2024
91282C-FY-2	UNITED STATES TREAS				1.A FE	4,169,750	99.3510	4,133,002	4,160,000	4,169,642	0	(108)	0	0	3.875	3.830	MN	14,171	0	11/25/2022	11/30/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-FZ-9	UNITED STATES TREAS				1.A FE	9,805,735	99.4680	9,767,758	9,820,000	9,805,847	0	112	0	0	3.875	3.900	MN	33,453	0	12/29/2022	11/30/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						458,655,047	XXX	447,693,054	478,202,000	459,567,809	0	916,290	0	0	XXX	XXX	XXX	2,613,768	1,963,964	XXX	XXX
01F022-61-8	UMBS TBA 30YR	&.			1.F FE	430,000	84.7960	423,983	500,000	430,000	0	0	0	0	2.500	3.750	MON	382	0	12/22/2022	01/15/2051
01F032-6C-3	UMBS TBA 30YR	&.			1.F FE	876,211	90.9520	909,524	1,000,000	876,211	0	0	0	0	3.500	4.660	MON	4,472	0	11/03/2022	12/15/2050
01F040-41-2	UMBS TBA 15YR				1.F FE	984,375	97.5350	975,352	1,000,000	984,375	0	0	0	0	4.000	4.230	MON	1,778	0	12/19/2022	01/15/2038
01F042-61-6	UMBS TBA 30YR				1.F FE	1,953,477	96.3280	1,926,562	2,000,000	1,953,477	0	0	0	0	4.500	4.700	MON	2,750	0	12/22/2022	01/15/2053
20754R-AB-2	FANNIE MAE				1.F FE	550,000	97.5240	536,382	550,000	550,000	0	0	0	0	1.600	1.600	MON	147	15,947	10/19/2021	10/25/2026
21H022-61-4	GOVT NATL MTG A GNMA				1.F FE	1,316,602	86.7810	1,301,715	1,500,000	1,316,602	0	0	0	0	2.500	3.530	MON	2,292	0	12/06/2022	01/20/2052
21H030-61-7	GNMAII JUMBO TBA 30Y				1.F FE	459,102	89.1600	445,804	500,000	459,102	0	0	0	0	3.000	3.700	MON	917	0	12/16/2022	01/15/2052
21H040-61-6	GNMAII JUMBO TBA 30Y				1.F FE	2,599,201	94.7300	2,552,990	2,695,000	2,599,201	0	0	0	0	4.000	4.310	MON	6,588	0	12/13/2022	01/15/2051
21H042-61-2	GNMAII JUMBO TBA 30Y				1.F FE	494,883	97.0930	485,469	500,000	494,883	0	0	0	0	4.500	4.630	MON	1,375	0	12/13/2022	01/15/2040
36179N-LF-3	GNMA PASS-THRU				1.F FE	1,178,291	101.0720	1,118,730	1,106,864	1,162,463	0	(31,793)	0	0	4.500	3.490	MON	4,151	49,809	08/28/2013	08/20/2043
36179Q-6P-1	GNMA PASSTHRU MA2678				1.F FE	1,231,657	93.4630	1,093,246	1,169,699	1,219,535	0	(26,990)	0	0	3.500	2.720	MON	3,412	40,939	03/31/2015	03/20/2045
36179Q-RZ-6	GNMA PASSTHRU MA2304				1.F FE	1,919,242	96.3120	1,723,648	1,789,650	1,893,881	0	49,469	0	0	4.000	2.880	MON	5,966	71,586	12/15/2014	10/20/2044
36179Q-YR-6	GNMA PASSTHRU MA2520				1.F FE	2,549,173	91.5610	2,258,818	2,466,988	2,532,367	0	24,094	0	0	3.000	2.530	MON	6,167	74,010	01/30/2015	01/20/2045
36179V-5A-4	GNMA PASSTHRU MA7141				1.F FE	122,535	100.7700	112,477	111,618	121,604	0	(4,167)	0	0	5.000	3.560	MON	465	5,581	05/18/2021	01/20/2051
36179V-DN-7	GNMA PASSTHRU MA6409				1.F FE	8,949,947	90.0400	7,860,602	8,730,115	8,921,995	0	(76,693)	0	0	3.000	2.630	MON	21,825	256,100	04/28/2022	01/20/2050
36179W-2V-9	GNMA PASSTHRU MA7988				1.F FE	928,577	89.2690	866,914	971,124	928,651	0	1,531	0	0	3.000	3.630	MON	2,428	11,981	11/15/2022	04/20/2052
36179W-7K-8	GNMA PASSTHRU MA8098				1.F FE	1,353,807	89.1830	1,337,758	1,499,999	1,353,807	0	0	0	0	3.000	3.810	MON	3,750	0	12/06/2022	06/20/2052
36179W-DQ-8	GNMA PASSTHRU MA7311				1.F FE	424,489	84.3950	358,965	425,336	424,507	0	132	0	0	2.000	2.010	MON	709	7,798	01/05/2022	04/20/2051
36179W-DW-5	GNMA PASSTHRU MA7317				1.F FE	526,170	100.7660	480,640	476,982	521,417	0	(28,506)	0	0	5.000	3.510	MON	1,987	23,849	05/18/2021	04/20/2051
36179W-FG-8	GNMA PASSTHRU MA7367				1.F FE	1,326,880	87.0860	1,304,301	1,497,713	1,326,880	0	0	0	0	2.500	7.730	MON	3,120	0	12/07/2022	05/20/2051
36179W-FM-5	GNMA PASSTHRU MA7372				1.F FE	341,302	100.7660	311,636	309,264	338,090	0	(18,889)	0	0	5.000	3.520	MON	1,289	15,463	05/13/2021	05/20/2051
36179W-JQ-2	GNMA PASSTHRU MA7471				1.F FE	943,464	83.9630	798,124	950,556	943,758	0	1,108	0	0	2.000	2.080	MON	1,584	17,427	01/13/2022	07/20/2051
36179W-JS-8	GNMA PASSTHRU MA7473				1.F FE	446,646	89.6270	453,456	505,936	446,885	0	1,212	0	0	3.000	4.020	MON	1,265	2,530	10/14/2022	07/20/2051
36179W-ND-6	GNMA PASSTHRU MA7588				1.F FE	614,815	84.2110	534,104	634,239	615,667	0	2,632	0	0	2.000	2.380	MON	1,057	10,571	02/11/2022	09/20/2051
36179W-QB-7	GNMA PASSTHRU MA7650				1.F FE	1,345,649	89.4980	1,296,685	1,448,841	1,346,864	0	4,007	0	0	3.000	4.090	MON	3,622	15,480	11/09/2022	10/20/2051
36179W-R2-6	GNMA PASSTHRU MA7705				1.F FE	426,351	86.8030	395,254	455,344	427,131	0	2,295	0	0	2.500	3.380	MON	949	5,692	05/19/2022	11/20/2051
36179W-TY-4	GNMA PASSTHRU MA7767				1.F FE	447,866	86.8840	440,003	506,421	447,866	0	0	0	0	2.500	3.470	MON	1,055	0	12/07/2022	12/20/2051
36179W-TZ-1	GNMA PASSTHRU MA7768				1.F FE	520,746	89.4930	510,722	570,680	520,950	0	839	0	0	3.000	3.730	MON	1,427	2,853	09/19/2022	12/20/2051
36179W-Y9-3	GNMA PASSTHRU MA7936				1.F FE	442,582	86.8070	436,623	502,978	442,582	0	0	0	0	2.500	3.500	MON	1,048	0	12/12/2022	03/20/2052
36179X-FK-7	GNMA PASSTHRU MA8270				1.F FE	3,019,487	100.7760	3,019,110	2,995,848	3,019,487	0	0	0	0	5.500	5.400	MON	13,731	0	11/28/2022	09/20/2052
36179X-HW-9	GNMA PASSTHRU MA8345				1.F FE	906,004	92.0180	916,343	995,823	906,159	0	351	0	0	3.500	4.260	MON	2,904	2,904	10/06/2022	10/20/2052
3617MK-2X-6	GNMA PASSTHRU BS8890				1.F FE	1,146,236	97.1250	1,080,857	1,112,850	1,141,192	0	(20,835)	0	0	4.500	3.960	MON	4,173	50,078	03/04/2020	02/20/2050
36181G-DG-1	GNMA PASS-THRU C SINGLE F				1.F FE	9,770,878	93.4250	9,045,810	9,682,375	9,747,741	0	(37,725)	0	0	3.500	3.330	MON	28,240	338,883	06/24/2013	06/20/2043
36186N-WN-5	GOVT NATL MTGE ASSN				1.F FE	2,079,784	89.4490	1,833,849	2,050,153	2,074,447	0	(6,410)	0	0	3.000	2.810	MON	2,734	61,505	08/31/2015	08/15/2045
36200Q-2T-0	GOVT NATL MTGE ASSN				1.F FE	112,167	104.6330	114,877	109,791	110,944	0	(589)	0	0	7.000	6.570	MON	640	7,685	03/21/2002	02/15/2032
36200Q-JJ-4	GOVT NATL MTGE ASSN				1.F FE	80,920	101.4120	79,419	78,313	79,652	0	(754)	0	0	7.000	6.370	MON	457	5,482	05/17/2002	03/15/2032
36201M-2F-8	GOVT NATL MTGE ASSN				1.F FE	154,060	102.1640	152,164	148,941	151,564	0	(1,568)	0	0	7.000	6.360	MON	869	10,426	05/17/2002	05/15/2032
36202C-6Y-4	GOVT NATL MTGE ASSN				1.F FE	35,839	101.7930	36,390	35,749	35,396	0	235	0	0	6.000	6.290	MON	165	2,140	01/11/1999	12/20/2028
36204J-NZ-5	GOVT NATL MTGE ASSN				1.F FE	11,339	100.0150	12,505	12,503	12,301	0	373	0	0	7.000	8.990	MON	72	875	02/11/2010	02/15/2024
3622AA-UR-3	GNMA PASSTHRU 785192				1.F FE	181,878	95.7410	160,978	168,138	180,595	0	(5,757)	0	0	4.000	2.690	MON	560	6,726	05/18/2021	11/20/2050
38376R-R4-0	GNMA REMIC TRUST				1.F FE	1,626,901	95.9500	1,519,244	1,583,371	1,619,755	0	(12,093)	0	0	3.000	2.860	MON	3,958	47,591	07/01/2021	01/20/2067
38380H-CH-3	GNMA REMIC TRUST				1.F FE	80,441	94.6350	79,357	83,855	80,560	0	1,853	0	0	3.000	3.650	MON	210	2,553	05/29/2020	05/20/2047
38381R-G6-0	GOVT NATL MTG A				1.F FE	454,712	97.8060	445,154	455,139	454,773	0	45	0	0	4.802	4.810	MON	668	9,218	03/13/2019	03/20/2049

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
38383A-BJ-2	GNMA REMIC TR				1.F FE	90	0.0330	48	0	86	0	(5)	0	0	0.020	(5.670)	MON	3	5	08/31/2022	01/20/2050
38383C-3X-6	GNMA REMIC TRUST				1.F FE	21,680	1.6070	14,865	0	20,645	0	(1,035)	0	0	0.915	1.500	MON	971	1,803	09/12/2022	11/20/2051
38383C-FR-6	GNMA REMIC TRUST				1.F FE	17,092	1.6060	10,457	0	16,174	0	(918)	0	0	0.915	(7.040)	MON	682	1,269	09/08/2022	10/20/2051
38383P-5X-5	GNMA REMIC TRUST				1.F FE	12,148	1.8240	12,898	0	11,570	0	(578)	0	0	0.830	29.330	MON	461	1,566	09/27/2022	04/20/2052
38383P-B4-2	GNMA REMIC TRUST				1.F FE	7,813	1.8310	5,722	0	7,637	0	(176)	0	0	1.565	47.160	MON	442	1,236	09/08/2022	04/20/2052
38383P-NA-5	GNMA REMIC TRUST				1.F FE	27,419	1.5670	18,580	0	26,788	0	(631)	0	0	1.442	46.570	MON	1,854	3,307	09/06/2022	03/20/2052
38383P-RN-3	GNMA REMIC TRUST				1.F FE	4,651	1.7130	3,566	0	4,533	0	(118)	0	0	1.215	35.800	MON	272	580	09/13/2022	03/20/2052
38383R-3S-4	GNMA REMIC TRUST				1.F FE	5,018	1.4950	3,430	0	4,899	0	(119)	0	0	1.592	57.270	MON	367	754	09/08/2022	05/20/2052
38383R-FV-4	GNMA REMIC TRUST				1.F FE	11,436	1.9560	7,866	0	11,099	0	(337)	0	0	1.792	44.360	MON	673	1,591	09/07/2022	04/20/2052
38383R-WA-1	GNMA REMIC TRUST				1.F FE	23,510	1.4960	15,418	0	22,793	0	(717)	0	0	1.542	49.140	MON	1,647	3,218	09/02/2022	04/20/2052
38383T-2H-5	GNMA REMIC TRUST				1.F FE	25,787	1.0880	14,964	0	25,339	0	(448)	0	0	1.702	80.100	MON	2,248	5,027	09/06/2022	07/20/2052
38383T-YC-1	GNMA REMIC TRUST				1.F FE	22,098	1.6120	24,254	0	22,002	0	(97)	0	0	1.030	61.900	MON	1,071	1,991	11/01/2022	07/20/2052
38383Y-AV-4	GNMA REMIC TRUST				1.F FE	8,588	1.2990	6,736	0	8,519	0	(69)	0	0	1.315	73.050	MON	688	952	09/20/2022	08/20/2052
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						55,552,016	XXX	51,885,348	55,888,196	55,397,401	0	(187,841)	0	0	XXX	XXX	XXX	158,737	1,196,981	XXX	XXX
0109999999. Total - U.S. Government Bonds						514,207,063	XXX	499,578,402	534,090,196	514,965,210	0	728,449	0	0	XXX	XXX	XXX	2,772,505	3,160,945	XXX	XXX
013051-DT-1	ALBERTA PROV				1.D FE	7,717,592	94.4900	6,992,304	7,400,000	7,616,074	0	(61,484)	0	0	2.200	1.320	JD	14,050	162,800	12/14/2021	06/01/2026
013051-DW-4	ALBERTA PROV				1.D FE	14,117,728	94.8510	12,567,784	13,250,000	13,898,050	0	(141,311)	0	0	2.550	1.400	JD	29,159	337,875	10/01/2021	06/01/2027
013051-EG-8	ALBERTA PROV				1.D FE	2,853,424	87.8120	2,458,739	2,800,000	2,843,470	0	(5,393)	0	0	2.050	1.820	JD	4,954	57,400	02/19/2021	06/01/2030
01306Z-CU-3	ALBERTA PROV MEDIUM TERM				1.D FE	12,972,440	98.2750	12,775,828	13,000,000	12,997,197	0	2,596	0	0	2.850	2.870	JJ	167,128	370,500	01/18/2012	01/19/2024
01306Z-CV-1	PROVINCE OF ALBERTA				1.D FE	7,128,670	93.9620	6,577,347	7,000,000	7,091,840	0	(23,503)	0	0	2.900	2.660	MS	57,760	145,000	08/12/2022	09/20/2029
11070T-AJ-7	BC PROV				1.B FE	13,653,990	94.8220	12,611,353	13,300,000	13,537,588	0	(65,328)	0	0	2.300	1.760	JD	12,152	305,900	01/05/2022	06/18/2026
11070T-AL-2	BC PROV				1.B FE	14,476,420	94.8950	13,285,412	14,000,000	14,394,858	0	(81,562)	0	0	2.550	1.880	JD	14,182	357,000	01/12/2022	06/18/2027
135087-H2-3	CANADA GOVT				1.A FE	26,148,390	93.6980	24,829,970	26,500,000	26,160,566	0	12,176	0	0	2.000	2.240	JD	45,740	420,000	07/04/2022	06/01/2028
135087-J3-9	CANADA GOVT				1.A FE	81,688,865	94.1360	80,110,502	85,100,000	81,869,146	0	180,281	0	0	2.250	2.900	JD	165,246	1,110,375	10/03/2022	06/01/2029
135087-L9-3	CANADA GOVT				1.A FE	63,923,774	91.1890	60,385,554	66,220,000	64,322,112	0	394,755	0	0	1.000	1.810	MS	221,338	537,200	05/27/2022	09/01/2026
135087-M8-4	CANADA GOVT				1.A FE	41,579,573	91.4110	41,820,533	45,750,000	42,028,671	0	449,099	0	0	1.250	3.360	MS	191,147	285,938	06/24/2022	03/01/2027
135087-M9-2	CANADA GOVT				1.A FE	13,574,680	96.1900	13,466,726	14,000,000	13,734,138	0	159,458	0	0	0.750	2.530	FA	44,014	52,500	04/28/2022	02/01/2024
135087-N6-7	CANADA GOVT				1.A FE	15,905,510	93.8180	15,949,162	17,000,000	15,931,904	0	26,394	0	0	2.250	3.270	JD	32,918	157,500	12/06/2022	12/01/2029
135087-N8-3	CANADA GOVT				1.B FE	3,455,375	97.1470	3,400,159	3,500,000	3,455,988	0	613	0	0	2.750	3.040	MS	32,171	0	12/06/2022	09/01/2027
135087-N9-1	CANADA GOVT				1.B FE	10,811,790	97.8500	10,763,533	11,000,000	10,836,103	0	24,313	0	0	2.750	3.720	FA	126,801	0	10/03/2022	08/01/2024
135087-P4-0	CANADA GOVT				1.B FE	14,789,850	98.1520	14,722,860	15,000,000	14,795,036	0	5,186	0	0	3.000	3.790	MN	75,205	0	12/13/2022	11/01/2024
13509P-FL-2	CANADA HOUSING TRUST				1.A FE	48,005,604	93.3810	44,636,118	47,800,000	47,913,426	0	(28,162)	0	0	1.900	1.830	MS	268,728	908,200	01/07/2020	09/15/2026
13509P-GF-4	CANADA HOUSING TRUST				1.A FE	7,767,760	93.5650	7,485,232	8,000,000	7,795,151	0	27,391	0	0	2.350	2.880	MS	55,627	94,000	04/05/2022	03/15/2028
13509P-GS-6	CANADA HOUSING TRUST				1.A FE	25,630,210	94.4270	22,662,576	24,000,000	25,334,936	0	(210,521)	0	0	2.650	1.660	JD	30,493	636,000	02/02/2022	12/15/2028
13509P-HD-8	CANADA HOUSING TRUST				1.A FE	11,866,970	90.4860	11,763,258	13,000,000	11,904,919	0	37,949	0	0	2.100	3.520	MS	80,778	10,500	10/03/2022	09/15/2029
13509P-HJ-5	CANADA HOUSING TRUST				1.A FE	10,556,040	95.6510	10,521,632	11,000,000	10,570,370	0	14,330	0	0	1.800	3.890	JD	9,222	99,000	12/06/2022	12/15/2024
13509P-HX-4	CANADA HOUSING TRUST				1.A FE	18,007,610	90.2400	16,694,474	18,500,000	18,107,689	0	95,293	0	0	1.100	1.650	JD	9,757	203,500	12/14/2021	12/15/2026
563469-UJ-2	MANITOBA PROV				1.E FE	12,327,710	95.5460	10,987,859	11,500,000	12,062,157	0	(160,496)	0	0	2.550	1.080	JD	24,504	293,250	08/25/2021	06/02/2026
563469-UP-8	MANITOBA PROV				1.E FE	5,455,395	94.9730	5,081,088	5,350,000	5,438,510	0	(16,885)	0	0	2.600	2.200	JD	11,623	139,100	02/07/2022	06/02/2027
563469-UV-5	MANITOBA PROV				1.E FE	2,040,800	87.6190	1,752,398	2,000,000	2,033,203	0	(4,122)	0	0	2.050	1.810	JD	3,426	41,000	02/22/2021	06/02/2030
614852-PH-8	MONTREAL QUE				1.D FE	2,194,200	97.0180	1,940,360	2,000,000	2,101,864	0	(37,398)	0	0	3.000	1.060	MS	20,055	60,000	07/02/2020	09/01/2025
614853-DS-5	MONTREAL QUE				1.D FE	2,189,000	95.6110	1,912,234	2,000,000	2,114,476	0	(30,344)	0	0	2.750	1.150	MS	18,384	55,000	07/08/2020	09/01/2026
62620D-AK-7	BC MUNI FINANCE				1.A FE	4,788,950	93.1290	4,423,670	4,750,000	4,769,448	0	(7,893)	0	0	1.100	0.920	JD	4,509	52,250	07/02/2020	06/01/2025
669827-GA-9	NOVA SCOTIA PROV				1.C FE	2,831,490	92.9960	2,789,898	3,000,000	2,833,801	0	2,311	0	0	2.100	3.460	JD	5,351	0	12/06/2022	06/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68323A-CG-7	ONTARIO PROV				1.D FE	4,959,550	98.8100	4,940,515	5,000,000	4,961,332	0	1,782	0	0	3.500	4.070	JD	14,384	0	12/06/2022	06/02/2024
68323A-DM-3	ONTARIO PROV				1.D FE	34,475,325	95.1200	32,816,573	34,500,000	34,554,339	0	(17,420)	0	0	2.400	2.330	JD	69,189	828,000	02/22/2021	06/02/2026
68323A-EE-0	ONTARIO PROV				1.E FE	26,553,985	95.0440	24,236,322	25,500,000	26,187,030	0	(278,492)	0	0	2.600	1.940	JD	55,401	663,000	10/01/2020	06/02/2027
68333Z-AE-7	ONTARIO PROV				1.D FE	12,232,810	93.2170	12,118,301	13,000,000	12,279,963	0	47,153	0	0	2.700	3.670	JD	29,330	175,500	08/11/2022	06/02/2029
68333Z-AJ-6	ONTARIO PROV				1.E FE	10,417,925	92.4700	9,709,445	10,500,000	10,432,344	0	14,419	0	0	1.850	2.010	FA	81,425	161,875	02/02/2022	02/01/2027
68333Z-AM-9	ONTARIO PROV				1.D FE	27,458,330	88.2330	25,146,405	28,500,000	27,615,600	0	142,015	0	0	1.050	1.720	MS	94,284	257,250	04/05/2022	09/08/2027
74814Z-ES-8	QUEBEC PROV				1.D FE	4,981,100	99.1850	4,959,255	5,000,000	4,981,903	0	803	0	0	3.750	3.990	MS	62,671	0	12/06/2022	09/01/2024
74814Z-EV-1	PROV OF QUEBEC				1.D FE	18,274,359	96.7950	17,447,353	18,025,000	18,131,984	0	(38,630)	0	0	2.750	2.510	MS	167,055	495,688	04/08/2019	09/01/2025
74814Z-EX-7	QUEBEC PROV				1.D FE	8,481,600	95.3540	7,628,344	8,000,000	8,281,868	0	(74,001)	0	0	2.500	1.510	MS	66,849	200,000	04/02/2020	09/01/2026
74814Z-FB-4	QUEBEC PROV				1.D FE	8,409,725	95.4980	7,401,095	7,750,000	8,239,279	0	(101,045)	0	0	2.750	1.340	MS	71,236	213,125	12/14/2021	09/01/2027
74814Z-FF-5	QUEBEC PROV				1.D FE	3,417,408	90.6770	3,083,038	3,400,000	3,415,480	0	(1,928)	0	0	2.300	2.220	MS	26,138	78,200	02/02/2022	09/01/2029
891288-DK-5	TORONTO ONT				1.C FE	3,545,182	96.5930	3,211,747	3,325,000	3,426,989	0	(47,759)	0	0	2.450	0.970	FA	33,031	81,463	07/02/2020	02/06/2025
891288-DS-8	TORONTO ONT				1.C FE	3,192,000	91.9310	2,757,933	3,000,000	3,160,608	0	(21,738)	0	0	2.650	1.810	MN	11,544	79,500	07/15/2021	11/09/2029
50046P-EM-3	KOMMUNINVEST I SVERI		D		1.A FE	798,480	97.2990	778,392	800,000	799,656	0	566	0	0	0.250	0.320	FA	789	2,000	11/24/2020	08/09/2023
50048M-CY-4	KOMMUNALBANKEN AS		D		1.A FE	1,107,747	95.8080	1,063,469	1,110,000	1,109,295	0	751	0	0	0.250	0.310	JD	177	2,775	12/04/2020	12/08/2023
AL8613-04-7	INDIA GOVERNMENT BOND		B		2.C FE	1,194,925	1.1900	1,190,611	1,223,650	1,195,162	0	238	0	0	6.790	7.220	JD	1,154	41,543	12/07/2022	12/26/2029
AN5281-53-9	INDIA GOVERNMENT BOND		B		2.C FE	1,985,186	1.2040	1,806,474	1,835,475	1,864,113	0	(4,334)	0	(116,738)	6.790	6.370	MN	15,925	128,138	03/28/2022	05/15/2027
AS9049-85-7	AUSTRALIAN GOVERNMENT		B		1.C FE	23,330,000	91.0120	12,214,752	13,421,000	15,074,782	0	(226,796)	0	(510,761)	2.500	0.780	MN	38,001	343,244	04/16/2020	05/21/2030
AW5669-29-5	INDIA GOVERNMENT BOND		B		2.C FE	2,005,861	1.2220	1,833,823	1,835,475	1,883,110	0	(4,823)	0	(117,928)	7.260	6.720	JJ	61,816	68,610	03/28/2022	01/14/2029
AX6650-94-6	INDIA HOUSING & URBAN DEV CORP		B		1.A FE	1,409,807	1.2820	1,282,648	1,223,650	1,317,352	0	(9,956)	0	(82,498)	8.410	6.860	MS	30,450	53,534	03/28/2022	03/15/2029
BJ3916-12-6	AUSTRALIAN GOVERNMENT		B		1.A FE	18,163,600	79.9010	10,723,615	13,421,000	12,206,130	0	28,571	0	(510,761)	1.000	2.160	JD	4,056	102,973	09/23/2022	12/21/2030
BJ9441-20-2	INDIA GOVERNMENT BOND		B		2.C FE	2,562,917	1.1740	2,348,674	2,447,300	2,419,798	0	8,419	0	(151,538)	5.220	5.710	JD	5,678	90,102	03/28/2022	06/15/2025
BK8304-77-0	INDIA HOUSING & URBAN DEV CORP		B		1.A FE	645,612	1.1700	585,371	611,825	607,532	0	(33)	0	(38,046)	5.350	5.600	AUG	13,452	33,981	03/25/2022	04/11/2025
BP0261-41-5	AUSTRALIAN GOVERNMENT		B		1.A FE	12,357,150	81.4740	8,201,063	10,065,750	8,330,314	0	39,827	0	(383,071)	1.750	3.860	MN	19,951	131,250	09/23/2022	11/21/2032
BQ4051-93-5	INDIA GOVERNMENT BOND		B		2.C FE	1,233,608	1.1290	1,129,796	1,223,650	1,164,811	0	4,148	0	(72,945)	6.100	6.850	JJ	35,041	38,432	03/28/2022	07/12/2031
BS3776-97-5	INDIA GOVERNMENT BOND		B		2.C FE	1,921,603	1.1640	1,746,271	1,835,475	1,812,392	0	4,289	0	(113,499)	5.740	6.100	MN	13,462	108,323	03/28/2022	11/15/2026
BT4506-93-2	INDIA GOVERNMENT BOND		B		2.C FE	2,959,312	1.1600	2,900,051	3,059,125	2,923,256	0	1,518	0	(37,575)	6.540	7.210	JJ	91,142	20,602	12/07/2022	01/17/2032
BY4725-15-0	INDIA GOVERNMENT BOND		B		2.C FE	1,221,233	1.2180	1,218,266	1,223,650	1,221,273	0	40	0	0	7.260	7.280	FA	31,833	0	12/07/2022	08/22/2032
E16831-48-7	AUSTRALIAN GOVERNMENT GOVERNMEN		B		1.A FE	33,018,770	100.6560	18,912,841	18,789,400	18,968,108	0	(611,202)	0	(715,065)	5.500	2.310	AO	204,412	1,057,193	07/27/2018	04/21/2023
EJ2445-69-4	AUSTRALIAN GOVERNMENT		B		1.A FE	18,757,970	99.2620	11,989,822	12,078,900	12,204,474	0	(99,035)	0	(459,685)	2.750	1.930	AO	65,704	339,812	03/18/2019	04/21/2024
EJ3938-53-1	AUSTRALIAN GOVERNMENT		B		1.A FE	9,728,300	96.8610	6,499,890	6,710,500	6,534,810	0	6,944	0	(255,380)	3.250	3.710	AO	43,139	111,554	09/23/2022	04/21/2029
EJ6791-30-9	AUSTRALIAN GOVERNMENT GOVERNMEN		B		1.A FE	22,147,627	99.5500	13,694,737	13,756,525	14,259,601	0	(226,162)	0	(523,530)	3.250	1.590	AO	88,435	457,373	11/23/2020	04/21/2025
JV3198-66-2	AUSTRALIAN GOVERNMENT		B		1.A FE	17,919,720	95.8620	11,579,103	12,078,900	12,050,814	0	5,540	0	(459,685)	2.750	2.800	MN	37,622	339,812	10/20/2017	11/21/2027
LW0207-67-7	AUSTRALIAN GOVERNMENT		B		1.A FE	35,946,310	92.8590	22,744,347	24,493,325	24,282,276	0	37,131	0	(932,138)	2.250	2.410	MN	62,418	563,779	03/18/2019	05/21/2028
ZN6998-22-5	REC LIMITED - GOVERNMENT OWNED		B		1.A FE	1,226,160	1.2200	1,220,027	1,223,650	1,225,938	0	(222)	0	0	7.550	7.510	MAR	7,593	0	12/07/2022	03/31/2028
Z05418-62-9	AUSTRALIAN GOVERNMENT		B		1.A FE	17,756,460	89.3360	10,790,845	12,078,900	11,963,959	0	31,785	0	(459,685)	0.500	0.760	MS	17,017	61,784	05/25/2021	09/21/2026
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						894,257,467	XXX	777,279,777	829,767,125	819,580,366	0	(829,894)	0	(5,940,528)	XXX	XXX	XXX	3,448,226	14,222,203	XXX	XXX
0309999999. Total - All Other Government Bonds						894,257,467	XXX	777,279,777	829,767,125	819,580,366	0	(829,894)	0	(5,940,528)	XXX	XXX	XXX	3,448,226	14,222,203	XXX	XXX
13063C-JG-6	CALIFORNIA ST			1	1.C FE	3,856,074	102.1140	3,385,079	3,315,000	3,425,971	0	(55,300)	0	0	5.000	3.180	JD	13,813	165,750	03/13/2014	12/01/2024
13063C-RD-4	CALIFORNIA ST				1.C FE	1,949,407	102.5430	1,686,832	1,645,000	1,698,510	0	(44,834)	0	0	5.000	2.160	MS	27,417	82,250	02/06/2017	03/01/2024
20772K-AQ-2	CONNECTICUT ST				1.D FE	2,579,125	100.5620	2,353,151	2,340,000	2,354,666	0	(50,013)	0	0	5.000	2.800	AO	24,700	117,000	03/29/2018	04/15/2023
20772K-CG-2	CONNECTICUT ST				1.D FE	1,108,640	104.0930	1,040,930	1,000,000	1,054,791	0	(15,052)	0	0	4.000	2.340	JD	1,778	40,000	04/18/2019	06/15/2026
373384-6E-1	GEORGIA STATE N				1.A FE	2,884,475	105.8620	2,646,550	2,500,000	2,651,174	0	(57,899)	0	0	5.000	2.490	JJ	62,500	125,000	10/18/2018	07/01/2025
57582N-J2-2	MASSACHUSETTS STATE				1.B FE	792,799	105.3120	684,528	650,000	687,017	0	(18,645)	0	0	5.500	2.440	JD	2,979	35,750	12/19/2016	12/01/2024
57582P-AF-7	MASSACHUSETTS STATE MUNICIPAL				1.B FE	1,570,627	106.8560	1,378,442	1,290,000	1,393,778	0	(37,438)	0	0	5.250	2.130	MS	22,575	67,725	01/25/2018	09/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677522-NQ-3	OHIO ST				1.B FE	822,352	102.6460	713,390	695,000	718,351	0	(18,926)	0	0	5.000	2.160	MS	10,232	34,750	03/20/2017	03/15/2024
677522-UV-4	OHIO ST MUNICIPAL				1.B FE	5,957,590	108.1640	5,408,200	5,000,000	5,468,102	0	(124,112)	0	0	5.000	2.260	FA	104,167	250,000	03/04/2019	08/01/2026
880443-BS-4	TENNESSEE ST ENERGY				1.F FE	7,549,275	103.3010	6,585,439	6,375,000	6,817,260	0	(111,901)	0	0	5.250	3.220	MS	111,563	334,688	10/08/2015	09/01/2026
917542-VB-5	UTAH ST				1.A FE	2,734,892	103.3910	2,414,180	2,335,000	2,434,799	0	(64,824)	0	0	5.000	2.090	JJ	58,375	116,750	03/06/2018	07/01/2024
93974E-WQ-5	WASHINGTON ST				1.B FE	1,038,192	108.0650	1,037,424	960,000	1,038,102	0	(90)	0	0	4.000	2.630	JJ	19,200	0	12/28/2022	07/01/2029
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						32,843,448	XXX	29,334,145	28,105,000	29,742,521	0	(599,034)	0	0	XXX	XXX	XXX	459,299	1,369,663	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						32,843,448	XXX	29,334,145	28,105,000	29,742,521	0	(599,034)	0	0	XXX	XXX	XXX	459,299	1,369,663	XXX	XXX
041431-SP-3	ARLINGTON CNTY VA MUNICIPAL				1.A FE	3,832,628	106.1350	3,449,388	3,250,000	3,474,511	0	(82,194)	0	0	5.000	2.270	FA	61,389	162,500	06/07/2018	08/15/2025
05914F-S2-7	BALTIMORE CNTY MD				1.A FE	3,281,582	105.0000	2,934,750	2,795,000	2,954,764	0	(71,152)	0	0	5.000	2.280	MS	46,583	139,750	03/01/2018	03/01/2025
166393-5K-0	CHESTERFIELD CNTY VA				1.A FE	2,551,303	104.5830	2,211,930	2,115,000	2,233,233	0	(57,264)	0	0	5.000	2.130	JJ	52,875	105,750	02/22/2017	01/01/2025
25476F-SP-4	DISTRICT OF COLUMBIA				1.B FE	390,992	105.6310	369,709	350,000	369,801	0	(7,844)	0	0	5.000	2.570	JD	1,458	17,500	03/24/2020	06/01/2025
25476F-TL-2	DISTRICT OF COLUMBIA				1.B FE	3,033,217	107.9380	2,730,831	2,530,000	2,772,311	0	(67,745)	0	0	5.000	2.080	JD	10,542	126,500	01/11/2019	06/01/2026
49474F-SB-7	KING COUNTY WAS				1.A FE	3,904,866	105.6880	3,492,988	3,305,000	3,539,036	0	(90,294)	0	0	5.000	2.070	JJ	82,625	165,250	01/15/2019	07/01/2025
64966M-HD-4	NEW YORK, NY			1	1.C FE	4,433,775	107.7210	4,039,538	3,750,000	4,207,868	0	(43,285)	0	0	5.000	3.400	JD	15,625	187,500	05/09/2017	12/01/2031
676295-FU-7	OGDEN CITY UT SCH DIST				1.A FE	217,778	109.9770	219,954	200,000	217,347	0	(431)	0	0	5.000	2.910	JD	444	5,000	11/18/2022	06/15/2027
717883-XQ-0	PHILADELPHIA PA SCH DIST				1.F FE	27,099	108.1970	27,049	25,000	26,685	0	(328)	0	0	5.000	3.420	MS	417	1,250	09/23/2021	09/01/2027
717883-XS-6	PHILADELPHIA PA SCH DIST				1.E FE	10,812,409	106.8620	10,659,485	9,975,000	10,647,302	0	(130,681)	0	0	5.000	3.420	MS	166,250	498,750	09/23/2021	09/01/2027
955686-SU-5	WEST SAINT PAUL MN INDEP SCH DIST 197				1.B FE	2,547,145	109.3160	2,355,760	2,155,000	2,356,744	0	(46,287)	0	0	5.000	2.570	FA	44,896	107,750	09/13/2018	02/01/2027
95736U-7R-9	WESTCHESTER CNTY NY			1	1.B FE	2,136,860	106.8080	2,136,160	2,000,000	2,091,443	0	(16,873)	0	0	4.000	3.000	JD	3,556	80,000	03/23/2020	12/15/2031
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						37,169,654	XXX	34,627,542	32,450,000	34,891,045	0	(614,378)	0	0	XXX	XXX	XXX	486,660	1,597,500	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						37,169,654	XXX	34,627,542	32,450,000	34,891,045	0	(614,378)	0	0	XXX	XXX	XXX	486,660	1,597,500	XXX	XXX
01026C-AC-5	ALABAMA ECONOMIC SET				1.G FE	457,953	96.8140	440,504	455,000	456,314	0	(459)	0	0	3.163	3.050	MS	4,238	14,392	04/04/2019	09/15/2025
010609-FD-2	ALABAMA ST PUB SCH &				1.B FE	3,763,820	106.4870	3,269,151	3,070,000	3,465,587	0	(138,505)	0	0	5.000	0.420	MN	25,583	153,500	10/23/2020	11/01/2025
010609-FG-5	ALABAMA ST PUB SCH &				1.C FE	2,883,725	112.6310	2,815,775	2,500,000	2,844,520	0	(39,205)	0	0	5.000	2.450	MN	20,833	125,000	04/12/2022	11/01/2028
010685-LD-5	ALACHUA CNTY FL			1	1.G FE	2,395,640	105.9230	2,118,460	2,000,000	2,210,444	0	(59,188)	0	0	5.000	1.800	JD	8,333	100,000	10/21/2019	12/01/2037
010831-BZ-7	ALAMEDA CNTY CALIF JT PWR			1	1.B FE	657,091	102.4100	619,581	605,000	610,642	0	(5,920)	0	0	5.250	4.200	JD	2,647	31,763	09/12/2013	12/01/2025
01728A-3L-8	ALLEGHENY CNTY PA HO				1.F FE	2,160,384	105.9020	2,043,909	1,930,000	2,037,609	0	(30,961)	0	0	5.000	3.180	AO	24,125	96,500	10/30/2018	04/01/2026
01728R-MP-1	ALLEGHENY CNTY PA HGR EDU BLDG AUTH			1	1.D FE	3,104,225	109.6510	2,741,275	2,500,000	2,854,009	0	(48,624)	0	0	5.000	2.640	FA	52,083	125,000	06/15/2017	08/01/2029
02765U-GA-6	AMERICAN MUNI PWR-OHIO INC OH REV			1	1.F FE	5,617,900	102.0850	5,104,250	5,000,000	5,317,555	0	(70,736)	0	0	5.000	3.330	FA	94,444	250,000	06/28/2018	02/15/2027
02765U-QC-1	AMERICAN MUN PWR OHI				1.F FE	1,010,819	107.8560	1,024,632	950,000	1,009,098	0	(1,721)	0	0	5.000	3.370	FA	17,944	0	11/10/2022	02/15/2027
038699-TU-8	ARAPAHOE CNTY COLO S				1.C FE	396,705	115.7520	393,557	340,000	392,335	0	(4,370)	0	0	5.500	2.670	JD	1,558	9,350	06/17/2022	12/01/2028
04109F-BB-3	ARKANSAS ST DEV FIN AUTH HOSP REVENEU			1	2.A FE	3,120,339	103.0340	2,823,132	2,740,000	2,861,086	0	(36,595)	0	0	5.000	3.470	FA	57,083	137,000	12/17/2014	02/01/2026
041431-TN-7	ARLINGTON CNTY VA				1.A FE	2,544,341	113.9290	2,540,617	2,230,000	2,533,841	0	(10,500)	0	0	5.000	2.950	JD	4,956	55,750	09/14/2022	06/15/2030
04780N-HZ-3	ATLANTA GA DEV AUTH			1	1.F FE	1,755,825	105.0300	1,575,450	1,500,000	1,590,336	0	(24,037)	0	0	5.000	3.160	JJ	37,500	75,000	05/11/2015	07/01/2026
04780T-EC-4	ATLANTA GA ARPT PASS				1.D FE	826,189	105.2490	794,630	755,000	817,351	0	(8,838)	0	0	5.000	2.520	JJ	19,714	0	06/09/2022	07/01/2026
048506-BX-6	ATLANTIC CNTY NJ IMPT AUTH				1.C FE	2,703,474	103.0470	2,323,710	2,255,000	2,356,583	0	(59,194)	0	0	5.000	2.230	MS	37,583	112,750	10/13/2016	09/01/2024
052477-PK-6	AUSTIN TEX WTR & WAS				1.C FE	1,414,537	112.0160	1,445,006	1,290,000	1,411,227	0	(3,310)	0	0	5.000	3.220	MN	16,842	0	10/07/2022	11/15/2028
05914F-5S-5	BALTIMORE CNTY MD				1.A FE	777,644	115.7590	810,313	700,000	776,319	0	(1,325)	0	0	5.000	3.280	MS	11,667	0	11/08/2022	03/01/2030
088365-LE-9	BEXAR CNTY TEX HOSP				1.B FE	524,365	104.9840	524,920	500,000	524,243	0	(122)	0	0	5.000	4.660	FA	8,333	0	09/09/2022	02/15/2047
09182N-BR-0	BLACK BELT ENERGY GA				1.B FE	4,410,863	97.5250	3,954,639	4,055,000	4,346,171	0	(38,095)	0	0	4.000	2.840	JD	13,517	117,800	10/03/2022	06/01/2051
09182N-CB-4	BLACK BELT ENERGY GA				1.B FE	1,031,880	99.3420	993,420	1,000,000	1,028,839	0	(3,041)	0	0	4.000	3.290	JD	3,333	16,667	06/01/2022	07/01/2052
09182R-BE-0	BLACK BELT ENERGY GA				1.F FE	2,055,320	98.6060	1,972,120	2,000,000	2,035,218	0	(7,577)	0	0	4.000	3.540	AO	20,000	80,000	04/01/2020	10/01/2049
09182T-AM-9	BLACK BELT ENERGY GA				1.F FE	2,687,520	98.8070	2,351,607	2,380,000	2,623,659	0	(60,197)	0	0	4.000	1.310	JD	7,933	93,084	12/01/2021	10/01/2052
101547-WR-4	BOULDER VLY CO CH DIST #RE-2 BOULDER				1.B FE	1,567,248	115.3100	1,383,720	1,200,000	1,415,010	0	(41,046)	0	0	6.000	2.140	JD	6,000	72,000	02/14/2019	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
106241-D9-0	BRAZOSPORT TEX INDPT				1.A FE	2,662,929	110.4970	2,646,403	2,395,000	2,636,369	0	(26,560)	0	0	5.000	2.870	FA	45,239	59,875	05/20/2022	02/15/2028
107416-QM-4	BREVARD CNTY FL HLTH FACS AUTH REVENUE				1.F FE	2,250,560	103.0970	2,061,940	2,000,000	2,235,242	0	(15,318)	0	0	5.000	3.500	AO	25,000	46,667	03/24/2022	04/01/2047
113709-SH-3	BROOKLAND CAYCE S C				1.C FE	1,614,150	109.1210	1,669,551	1,530,000	1,610,935	0	(3,215)	0	0	5.000	3.620	MS	25,500	0	10/25/2022	03/01/2029
114894-XJ-2	BROWARD CLNTY FL ARPT SYS REVENUE			1	1.F FE	1,824,420	105.5920	1,583,880	1,500,000	1,697,740	0	(26,227)	0	0	5.000	2.830	AO	18,750	75,000	11/08/2017	10/01/2029
115065-B6-0	BROWARD CNTY FLA SCH				1.E FE	10,085,280	110.8890	8,871,120	8,000,000	9,321,034	0	(226,287)	0	0	5.000	1.830	JJ	200,000	400,000	07/10/2019	07/01/2028
118217-CL-0	BUCKEYE OHIO TOB SET				1.F FE	2,666,700	107.3030	2,146,060	2,000,000	2,492,693	0	(62,404)	0	0	5.000	1.480	JD	8,333	100,000	02/26/2020	06/01/2030
118217-CM-8	BUCKEYE OHIO TOB SET			1	1.F FE	2,644,380	106.8410	2,136,820	2,000,000	2,476,833	0	(60,139)	0	0	5.000	1.580	JD	8,333	100,000	02/26/2020	06/01/2031
13013J-AP-1	CALIFORNIA CMNTY CHO				1.E FE	1,530,125	98.4690	1,230,863	1,250,000	1,496,274	0	(26,649)	0	0	4.000	1.540	FA	20,833	42,778	09/10/2021	02/01/2052
13032U-NM-6	CALIFORNIA ST HLTH FAC FING AUTH REVENU			1	1.F FE	1,594,931	109.3510	1,421,563	1,300,000	1,476,423	0	(22,966)	0	0	5.000	2.810	MN	8,306	65,000	06/22/2017	11/15/2029
13048V-YX-0	CALIFORNIA MUN FIN A				1.G FE	803,232	110.6560	663,936	600,000	783,610	0	(18,839)	0	0	5.000	1.400	FA	12,500	18,750	12/09/2021	02/01/2032
13063D-LL-0	CALIFORNIA ST				1.D FE	1,593,843	119.1620	1,590,813	1,335,000	1,593,229	0	(614)	0	0	5.000	2.630	AO	16,688	0	12/21/2022	04/01/2032
13063D-NG-9	CALIFORNIA ST				1.C FE	2,983,788	113.6840	3,058,100	2,690,000	2,969,545	0	(14,243)	0	0	5.000	3.150	AO	33,625	67,250	09/28/2022	04/01/2031
13063D-PC-6	CALIFORNIA ST				1.C FE	3,257,730	107.7290	3,231,870	3,000,000	3,218,093	0	(39,637)	0	0	5.000	2.650	AO	37,500	75,000	05/17/2022	04/01/2026
13063D-PH-5	CALIFORNIA ST				1.D FE	1,134,745	113.9400	1,150,794	1,010,000	1,124,321	0	(10,424)	0	0	5.000	3.000	AO	12,625	25,250	05/12/2022	04/01/2029
13063D-Q8-4	CALIFORNIA ST				1.D FE	1,585,319	110.6090	1,493,222	1,350,000	1,558,618	0	(26,701)	0	0	5.000	2.130	AO	16,875	36,375	03/10/2022	04/01/2035
13063D-QQ-4	CALIFORNIA ST				1.D FE	270,563	114.5570	269,209	235,000	267,988	0	(2,575)	0	0	5.000	2.710	AO	2,938	5,875	05/27/2022	10/01/2031
13063D-TE-8	CALIFORNIA ST				1.C FE	589,810	115.7590	578,795	500,000	583,687	0	(6,123)	0	0	5.000	2.440	MS	8,333	12,500	06/01/2022	03/01/2030
13063D-U5-5	CALIFORNIA ST				1.D FE	1,371,798	107.9210	1,375,993	1,275,000	1,368,221	0	(3,577)	0	0	4.000	2.790	MS	14,308	0	09/09/2022	09/01/2029
13063D-VT-2	CALIFORNIA ST			1	1.C FE	9,145,932	116.6420	7,879,167	6,755,000	8,627,991	0	(226,023)	0	0	5.000	1.270	MN	56,292	337,750	09/03/2020	11/01/2031
13063D-WS-3	CALIFORNIA ST				1.D FE	551,011	117.0570	561,874	480,000	550,168	0	(844)	0	0	5.000	2.900	MN	4,000	0	11/21/2022	11/01/2030
13068L-M8-5	CALIFORNIA ST PUBLIC WKS BRD LEASE REV				1.D FE	2,229,075	103.8210	2,045,274	1,970,000	2,048,235	0	(45,399)	0	0	5.000	2.550	MS	32,833	98,500	11/07/2018	09/01/2024
13077C-4K-7	CALIFORNIA ST UNIV R				1.D FE	2,000,000	87.5980	1,751,960	2,000,000	2,000,000	0	0	0	0	0.550	0.550	MN	1,833	11,000	07/29/2021	11/01/2049
13281N-YP-1	CAMDEN CNTY N J IMPT			1	1.F FE	5,140,791	113.0580	4,397,956	3,890,000	4,852,302	0	(120,348)	0	0	5.000	1.500	JJ	97,250	194,500	07/16/2020	07/01/2032
153476-CQ-7	CENTRAL FL EXPRSSWAIY AUTH FL			1	1.E FE	1,526,013	108.7410	1,359,263	1,250,000	1,416,456	0	(23,087)	0	0	5.000	2.740	JJ	31,250	62,500	12/06/2017	07/01/2029
155048-DF-5	CENTRAL PUGET SOUND				1.B FE	1,058,000	107.6790	1,076,790	1,000,000	1,054,829	0	(3,171)	0	0	5.000	3.460	MN	8,333	25,000	10/04/2022	11/01/2033
158862-BZ-4	CHANDLER ARIZ INDL D			1	1.E FE	3,703,816	101.6080	3,287,019	3,235,000	3,385,285	0	(103,567)	0	0	5.000	1.680	JD	13,479	161,750	11/14/2019	06/01/2049
160070-DD-7	CHARLESTON CNTY S C ARPT			1	1.E FE	1,698,918	101.1650	1,770,388	1,750,000	1,708,095	0	1,251	0	0	5.500	5.710	JJ	48,125	96,250	08/23/2013	07/01/2041
160853-VE-4	CHARLOTTE-MECKLENBER				1.D FE	7,732,440	110.5490	6,632,940	6,000,000	7,674,091	0	(37,193)	0	0	5.000	3.410	JJ	138,333	340,000	05/21/2021	01/15/2050
161045-QH-5	CHARLOTTE N C WTR &				1.A FE	1,129,880	112.5120	1,125,120	1,000,000	1,117,365	0	(12,515)	0	0	5.000	2.690	JJ	25,000	25,000	05/09/2022	07/01/2028
167560-ST-9	CHICAGO IL MET WTR RECLAMATION DIST				1.C FE	3,721,470	103.9890	3,119,670	3,000,000	3,174,759	0	(88,723)	0	0	5.000	1.890	JD	12,500	150,000	06/08/2016	12/01/2024
167593-JQ-6	CHICAGO ILL O HARE INTL A			1	1.F FE	1,400,431	100.0000	1,240,000	1,240,000	1,240,000	0	(20,529)	0	0	5.000	3.300	JJ	31,000	62,000	02/18/2014	01/01/2023
167593-QF-2	CHICAGO IL O'HARE INTERNATIONAL ARPT RE				1.F FE	4,739,743	102.9330	4,395,239	4,270,000	4,432,053	0	(77,444)	0	0	5.000	3.030	JJ	106,750	213,500	10/30/2018	01/01/2025
167593-QG-0	CHICAGO IL O'HARE INTL ARPT REV			1	1.F FE	6,796,204	102.8220	6,143,615	5,975,000	6,246,096	0	(84,447)	0	0	5.000	3.390	JJ	149,375	298,750	10/09/2015	01/01/2026
167615-TK-9	CHICAGO ILL PK DIST			1	1.D FE	3,572,303	101.9200	3,164,616	3,105,000	3,244,558	0	(43,460)	0	0	5.000	3.410	JJ	77,625	155,250	06/05/2014	01/01/2026
167727-ZM-1	CHICAGO ILL WST TRANS REV			1	1.E FE	11,765,200	106.5950	10,659,500	10,000,000	10,965,989	0	(227,150)	0	0	5.000	2.450	JJ	250,000	500,000	05/09/2019	01/01/2029
179090-KD-6	CLACKAMAS CNTY OR SCH DIST				1.C FE	2,614,819	103.4140	2,316,474	2,240,000	2,331,561	0	(62,887)	0	0	5.250	2.300	JD	9,800	117,600	04/20/2018	06/01/2024
180848-SQ-7	CLARK CNTY NEV FOR I				1.B FE	1,717,373	109.6760	1,710,946	1,560,000	1,715,244	0	(2,129)	0	0	5.000	2.600	JD	6,500	0	12/06/2022	06/01/2028
181000-QZ-6	CLARK CNTY NEV HWY I				1.D FE	3,876,635	114.5810	4,010,335	3,500,000	3,867,980	0	(8,655)	0	0	5.000	3.400	JJ	87,500	0	10/13/2022	07/01/2030
181059-TC-0	CLARK CNTY NV SCH DIST			1	1.E FE	3,774,854	106.3460	3,488,149	3,280,000	3,485,218	0	(65,735)	0	0	5.000	2.780	JD	7,289	164,000	05/12/2018	06/15/2026
181059-TE-6	CLARK CNTY NEV SCH DIST			1	1.E FE	6,308,154	106.0840	5,702,015	5,375,000	5,862,350	0	(80,599)	0	0	5.000	3.170	JD	11,944	268,750	01/05/2017	06/15/2028
181685-HZ-4	CLARKE CNTY GA HOSP AUTH				1.E FE	1,846,395	106.4020	1,596,030	1,500,000	1,634,889	0	(36,589)	0	0	5.000	2.310	JJ	37,500	75,000	10/28/2016	07/01/2026
181685-JA-7	CLARKE CNTY GA HOSP AUTH			1	1.E FE	3,036,400	106.4830	2,662,075	2,500,000	2,709,896	0	(56,718)	0	0	5.000	2.480	JJ	62,500	125,000	10/28/2016	07/01/2027
184540-6R-8	CLEAR CREEK TX INDEP SCH DIST MUNICIPAL				1.A FE	1,947,154	102.2850	1,682,588	1,645,000	1,696,686	0	(45,044)	0	0	5.000	2.150	FA	31,072	82,250	02/23/2017	02/15/2024
187145-CS-4	CLIFTON TX HGR EDU FIN CORP REV			1	1.A FE	1,190,430	103.3400	1,033,400	1,000,000	1,065,799	0	(16,927)	0	0	5.000	3.060	FA	18,889	50,000	09/19/2014	08/15/2026
187145-KG-1	CLIFTON TEX HIGHER E			1	1.A FE	1,841,985	105.5520	1,583,280	1,500,000	1,766,587	0	(38,454)	0	0	4.000	1.200	FA	22,667	60,000	01/07/2021	08/15/2032

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
196474-5K-2	COLORADO ST HLTH FACS AUTH REVENUE				1.C FE	7,516,729	106.0590	6,830,200	6,440,000	7,305,251	0	(46,847)	0	0	5.000	3.740	MN	41,144	322,000	10/02/2018	11/15/2036
19648F-KE-3	COLORADO ST HLTH FACS AUTH REVENUE				2.A FE	2,492,840	107.9840	2,159,680	2,000,000	2,317,716	0	(53,308)	0	0	5.000	1.980	FA	41,667	100,000	08/08/2019	08/01/2028
19648F-KS-2	COLORADO ST HLTH FACS AUTH REVENUE			1	2.A FE	4,575,534	100.2330	3,833,912	3,825,000	4,399,403	0	(79,306)	0	0	5.000	2.510	FA	79,688	191,250	10/28/2020	08/01/2044
19648F-LE-2	COLORADO ST HLTH FACS AUTH REVENUE				1.D FE	3,066,891	112.3160	2,639,426	2,350,000	2,826,161	0	(75,396)	0	0	5.000	1.460	JJ	58,750	117,500	08/21/2019	01/01/2029
19648F-WC-4	COLORADO HEALTH FACS				2.A FE	542,856	108.3020	557,755	515,000	542,098	0	(758)	0	0	5.000	3.980	MN	4,721	0	10/19/2022	11/01/2028
19648F-WH-3	COLORADO HEALTH FACS				2.A FE	729,687	109.3150	765,205	700,000	729,252	0	(435)	0	0	5.000	4.470	MN	6,417	0	10/19/2022	11/01/2033
19648F-WK-6	COLORADO HEALTH FACS				1.G FE	1,050,870	109.3880	1,093,880	1,000,000	1,050,130	0	(740)	0	0	5.250	4.610	MN	9,625	0	10/19/2022	11/01/2035
19668Q-JP-1	COLORADO ST BLDG EXC				1.D FE	971,573	106.7070	885,668	830,000	893,786	0	(18,890)	0	0	5.000	2.490	MS	12,219	41,500	08/08/2018	03/15/2026
19668Q-KG-9	COLORADO ST BLDG EXC			1	1.D FE	2,771,048	110.1740	2,671,720	2,425,000	2,629,107	0	(35,466)	0	0	5.000	3.230	MS	35,701	121,250	10/11/2018	03/15/2031
196711-PZ-2	COLORADO ST COPS				1.D FE	500,000	99.0240	495,120	500,000	500,000	0	0	0	0	3.107	3.100	MS	5,178	15,535	03/15/2018	09/01/2023
20282E-AK-2	COMMONWEALTH FING ASUTH PA			1	1.E FE	2,807,525	109.0310	2,725,775	2,500,000	2,690,058	0	(25,838)	0	0	5.000	3.650	JD	10,417	125,000	02/14/2018	06/01/2029
20772J-A5-1	CONNECTICUT ST			1	1.D FE	3,058,294	104.8980	3,052,532	2,910,000	3,055,460	0	(2,834)	0	0	5.000	2.650	MS	42,842	0	12/13/2022	03/15/2029
20772J-Y9-7	CONNECTICUT ST				1.D FE	1,654,340	105.3340	1,511,543	1,435,000	1,502,238	0	(26,987)	0	0	5.000	2.940	MN	9,168	71,750	12/06/2016	05/15/2025
20772K-HR-3	CONNECTICUT ST				1.D FE	1,138,450	110.4890	1,104,890	1,000,000	1,125,223	0	(13,227)	0	0	5.000	2.350	JJ	23,056	25,000	06/03/2022	01/15/2028
20772K-SN-0	CONNECTICUT ST				1.D FE	1,710,090	113.2690	1,699,035	1,500,000	1,709,234	0	(856)	0	0	5.000	3.330	MN	3,542	0	12/02/2022	11/15/2035
207758-B6-9	CONNECTICUT ST SPL T				1.D FE	1,735,598	107.6200	1,700,396	1,580,000	1,709,237	0	(26,361)	0	0	5.000	2.430	MN	13,167	79,000	04/13/2022	05/01/2026
207758-F9-9	CONNECTICUT ST SPL T				1.D FE	1,120,720	112.5730	1,125,730	1,000,000	1,111,367	0	(9,353)	0	0	5.000	2.910	MN	8,333	25,000	06/17/2022	11/01/2028
207758-G8-0	CONNECTICUT ST SPL T				1.D FE	3,185,900	115.2490	2,881,225	2,500,000	3,132,028	0	(53,872)	0	0	5.000	1.880	MN	20,833	114,583	03/02/2022	11/01/2034
207758-M9-1	CONNECTICUT ST SPL T				1.D FE	550,584	116.8820	572,722	490,000	549,790	0	(794)	0	0	5.000	3.470	JJ	3,675	0	10/19/2022	07/01/2032
207758-SD-6	CONNECTICUT ST SPL T			1	1.D FE	6,039,000	103.7940	5,189,700	5,000,000	5,359,568	0	(91,637)	0	0	5.000	2.910	MS	83,333	250,000	10/02/2014	09/01/2026
207758-TY-9	CONNECTICUT ST SPL TAX			1	1.D FE	1,212,080	105.8780	1,058,780	1,000,000	1,077,337	0	(20,282)	0	0	5.000	2.720	FA	20,833	50,000	10/05/2015	08/01/2026
207758-YE-7	CONNECTICUT ST SPL TAX OBLIG			1	1.D FE	2,233,820	111.6570	2,233,140	2,000,000	2,145,248	0	(22,369)	0	0	5.000	3.590	AO	25,000	100,000	10/17/2018	10/01/2030
207758-ZM-8	CONNECTICUT ST SPL T				1.D FE	718,276	107.6200	699,530	650,000	706,207	0	(12,069)	0	0	5.000	2.290	MN	5,417	32,500	03/29/2022	05/01/2026
20775C-6L-3	CONNECTICUT ST HSG F			1	1.A FE	1,837,721	83.8020	1,504,246	1,795,000	1,829,224	0	(4,992)	0	0	2.300	1.980	MN	5,275	41,285	04/12/2021	11/15/2035
20775D-GP-1	CONNECTICUT ST HEALT				1.A FE	566,880	114.6380	584,654	510,000	565,066	0	(1,815)	0	0	5.000	3.150	JJ	12,750	0	10/03/2022	07/01/2029
20775D-MN-9	CONNECTICUT ST HEALTH & EDL				1.F FE	1,382,095	96.0800	1,100,116	1,145,000	1,357,856	0	(21,886)	0	0	4.000	1.740	JD	3,817	45,800	11/19/2021	06/01/2039
20775H-BP-7	CONNECTICUT ST HSG F				1.A FE	1,332,177	108.3620	1,137,801	1,050,000	1,263,966	0	(28,963)	0	0	5.000	1.830	MN	6,708	52,500	07/29/2020	11/15/2029
20775H-FR-9	CONNECTICUT ST HSG F			1	1.A FE	1,240,000	82.1400	1,018,536	1,240,000	1,240,000	0	0	0	0	1.650	1.650	MN	2,614	20,460	04/21/2021	11/15/2032
20775Y-AR-7	CONNECTICUT ST REVOL			1	1.A FE	3,286,454	100.3300	2,979,801	2,970,000	3,171,646	0	(28,562)	0	0	5.000	3.750	MS	49,500	148,500	09/20/2018	03/01/2029
220245-H3-1	CORPUS CHRISTI TEX U				1.D FE	1,457,049	111.9050	1,230,955	1,100,000	1,363,672	0	(38,565)	0	0	5.000	1.180	JJ	24,292	55,000	07/01/2020	07/15/2029
232769-DS-5	CYPRESS-FAIRBANKS TE				1.A FE	2,051,823	110.4410	2,081,813	1,885,000	2,048,306	0	(3,516)	0	0	5.000	3.950	FA	35,606	0	09/21/2022	02/15/2033
232769-GX-1	CYPRESS-FAIRBANKS TE				1.A FE	2,181,195	111.3040	2,092,515	1,880,000	2,144,406	0	(36,789)	0	0	5.000	2.090	FA	35,511	47,000	03/24/2022	02/15/2028
235036-5F-3	DALLAS FORT WORTH TE				1.E FE	3,518,519	115.4480	3,036,282	2,630,000	3,321,096	0	(82,768)	0	0	5.000	1.440	MN	21,917	131,500	07/15/2020	11/01/2030
235241-PW-0	DALLAS TEX AREA RAPI				1.C FE	925,066	104.2160	927,522	890,000	921,049	0	(4,017)	0	0	5.000	3.110	JD	3,708	22,250	09/28/2022	12/01/2024
246352-HL-5	DELAWARE RIV PORT AU				1.E FE	2,000,652	106.6560	1,834,483	1,720,000	1,845,597	0	(39,860)	0	0	5.000	2.460	JJ	43,000	86,000	12/12/2018	01/01/2026
246428-K4-7	DELAWARE TRANSN AUTH				1.B FE	1,572,707	115.7320	1,643,394	1,420,000	1,570,278	0	(2,429)	0	0	5.000	3.390	JJ	35,500	0	11/08/2022	07/01/2031
249182-HD-1	DENVER COLO CITY & CNTY A			1	1.F FE	4,694,528	101.6570	4,396,665	4,325,000	4,398,862	0	(37,132)	0	0	5.250	4.290	MN	29,014	227,063	07/11/2013	11/15/2024
249182-JW-7	DENVER CITY & CNTY CO ARPT REVENUE				1.E FE	338,144	104.0880	296,651	285,000	298,428	0	(6,931)	0	0	5.000	2.410	MN	1,821	14,250	11/18/2016	11/15/2024
249182-KQ-8	DENVER CITY & CNTY CO ARPT REVENUE			1	1.E FE	1,481,163	105.9690	1,324,613	1,250,000	1,401,851	0	(16,685)	0	0	5.000	3.230	MN	7,986	62,500	11/30/2017	11/15/2030
249182-KZ-8	DENVER CITY & CNTY CO ARPT REVENUE				1.F FE	2,510,488	105.8230	2,306,941	2,180,000	2,346,547	0	(39,582)	0	0	5.000	2.920	JD	9,083	109,000	08/15/2018	12/01/2026
249182-LB-0	DENVER CITY & CNTY CO ARPT REVENUE				1.F FE	10,162,567	107.4130	9,355,672	8,710,000	9,602,692	0	(135,524)	0	0	5.000	3.090	JD	36,292	435,500	08/15/2018	12/01/2028
249182-QG-4	DENVER COLO CITY & C				1.E FE	1,018,791	109.7130	987,417	900,000	1,013,811	0	(4,980)	0	0	5.000	3.340	MN	5,750	14,500	07/08/2022	11/15/2031
25476F-SX-7	DISTRICT COLUMBIA			1	1.B FE	2,485,420	107.6830	2,153,660	2,000,000	2,331,667	0	(83,239)	0	0	5.000	0.700	JD	8,333	100,000	02/17/2021	06/01/2033
25476F-YE-2	DISTRICT COLUMBIA				1.B FE	599,653	113.6060	602,112	530,000	599,537	0	(116)	0	0	5.000	2.650	FA	11,042	0	12/22/2022	02/01/2029
25477G-NY-7	DISTRICT COLUMBIA IN				1.B FE	2,608,840	111.7010	2,591,463	2,320,000	2,593,464	0	(15,376)	0	0	5.000	2.550	MS	38,667	0	09/08/2022	03/01/2028

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
25477G-RM-9	DIST OF COLUMBIA INCOME TAX SECURED REV			1	1.B FE	2,147,078	114.4200	2,105,328	1,840,000	2,070,616	0	(28,398)	0	0	5.000	3.040	MS	30,667	92,000	03/24/2020	03/01/2032
25477G-TG-0	DISTRICT COLUMBIA IN				1.B FE	2,744,100	108.4080	2,791,506	2,575,000	2,743,021	0	(1,079)	0	0	5.000	4.530	MN	21,458	64,375	09/21/2022	05/01/2045
25483V-UP-7	DISTRICT OF COLUMBIA HOSP			1	1.G FE	2,911,243	102.3050	2,675,276	2,615,000	2,821,573	0	(32,432)	0	0	5.000	3.450	AO	32,688	130,750	12/03/2020	10/01/2043
26822L-MP-6	E 470 PUB HWY AUTH C				1.F FE	1,140,264	109.4490	985,041	900,000	1,057,895	0	(32,770)	0	0	5.000	1.120	MS	15,000	45,000	06/11/2020	09/01/2027
282317-HJ-8	EGG HARBOR TWP N J S				1.D FE	1,095,910	107.4280	1,074,280	1,000,000	1,077,664	0	(18,246)	0	0	5.750	2.570	JJ	26,514	28,750	05/13/2022	07/15/2025
283822-GH-1	EL PASO TEX WTR & SW				1.B FE	1,223,400	102.6000	1,026,000	1,000,000	1,031,116	0	(26,038)	0	0	5.000	2.280	MS	16,667	50,000	12/05/2014	03/01/2024
29270C-4E-2	ENERGY NORTHWEST WAS				1.C FE	5,329,828	107.8120	5,266,616	4,885,000	5,295,224	0	(34,604)	0	0	5.000	2.480	JJ	122,125	0	09/07/2022	07/01/2026
29270C-4N-2	ENERGY NORTHWEST WAS				1.D FE	1,090,664	111.6430	1,088,519	975,000	1,080,492	0	(10,172)	0	0	5.000	2.860	JJ	28,302	0	05/11/2022	07/01/2028
311450-FX-3	FARMINGTON N MEX POL				2.B FE	1,215,000	88.8060	1,078,993	1,215,000	1,215,000	0	0	0	0	0.875	0.870	JD	886	10,631	09/16/2021	06/01/2040
31222T-AT-0	FAYETTE CNTY GA HOSP			1	1.E FE	1,990,142	101.5870	1,767,614	1,740,000	1,801,618	0	(60,752)	0	0	5.000	1.420	JJ	43,500	87,000	10/17/2019	07/01/2054
340117-HU-7	FLORENCE CNTY S C				1.D FE	1,095,570	111.9590	1,119,590	1,000,000	1,091,978	0	(3,592)	0	0	5.000	3.140	JD	4,167	25,000	10/05/2022	06/01/2028
34073T-GA-9	FLORIDA ST HIGR EDUCLTNL FACS FINAN AUT			1	1.G FE	2,332,901	104.4360	1,989,506	1,905,000	2,057,036	0	(44,440)	0	0	5.000	2.430	AO	23,813	95,250	04/13/2016	04/01/2027
34153Q-JU-1	FLORIDA ST BRD ED PU				1.A FE	2,019,219	109.8490	2,076,146	1,890,000	2,014,624	0	(4,595)	0	0	5.000	3.380	JD	7,875	47,250	10/26/2022	06/01/2029
34153Q-SC-1	FLORIDA ST BRD ED PU				1.A FE	1,911,953	114.1490	1,900,581	1,665,000	1,901,854	0	(10,099)	0	0	5.000	2.580	JD	6,938	41,625	09/13/2022	06/01/2029
34160P-EP-0	FLORIDA ST DEPT MGMT				1.B FE	3,776,321	115.0680	3,204,644	2,785,000	3,634,410	0	(103,969)	0	0	5.000	0.950	MN	23,208	139,250	07/15/2021	11/01/2030
342816-P2-5	FLORIDA ST MUN PWR A				1.F FE	2,914,135	108.9250	2,734,018	2,510,000	2,738,780	0	(44,276)	0	0	5.000	2.930	AO	31,375	125,500	11/07/2018	10/01/2027
343137-GL-3	FLORIDA ST TPK AUTH				1.C FE	2,596,556	107.9510	2,569,234	2,380,000	2,565,770	0	(30,786)	0	0	5.000	2.650	JJ	59,500	59,500	05/18/2022	07/01/2026
349461-AH-6	FORT WORTH TEX INDPT				1.A FE	1,361,744	111.1010	1,310,992	1,180,000	1,339,818	0	(21,926)	0	0	5.000	2.190	FA	22,289	29,500	03/31/2022	02/15/2028
373064-P3-2	GEORGETOWN TEX UTIL				1.C FE	1,555,092	113.9170	1,594,838	1,400,000	1,546,430	0	(8,662)	0	0	5.000	3.570	FA	42,972	0	05/13/2022	08/15/2032
373385-LT-8	GEORGIA ST				1.A FE	2,812,472	106.8350	2,777,710	2,600,000	2,796,456	0	(16,016)	0	0	4.000	2.520	JJ	50,267	0	06/23/2022	07/01/2028
37970P-GH-9	GLOUCESTER CNTY N J			1	1.F FE	3,817,539	104.5390	3,449,787	3,300,000	3,486,009	0	(49,367)	0	0	5.000	3.280	JJ	82,500	165,000	07/17/2015	07/01/2026
38122N-A5-1	GOLDEN ST TOB SECURI				1.D FE	1,800,000	98.4020	1,771,236	1,800,000	1,800,000	0	0	0	0	0.672	0.670	JD	1,008	12,096	09/30/2021	06/01/2023
38122N-D8-2	GOLDEN ST TOB SECURI				2.C FE	500,000	88.6080	443,040	500,000	500,000	0	0	0	0	3.850	3.850	JD	1,604	18,501	12/08/2021	06/01/2050
387460-PE-2	GRANITE SCH DIST UTA				1.A FE	2,830,134	109.8950	2,736,386	2,490,000	2,782,995	0	(47,139)	0	0	5.000	2.190	JD	10,375	124,500	03/30/2022	06/01/2028
387874-YV-6	GRANT CNTY WASH PUB			1	1.C FE	2,665,750	96.4860	2,412,150	2,500,000	2,589,069	0	(33,002)	0	0	2.000	0.650	JJ	25,000	50,000	08/19/2020	01/01/2044
387883-XJ-5	GRANT CNTY WASH PUB				1.D FE	1,693,208	106.9240	1,662,668	1,555,000	1,668,545	0	(24,664)	0	0	5.000	2.460	JJ	38,875	38,875	04/25/2022	01/01/2043
39081H-AB-8	GREAT LAKES MI AUTH SEWAGE DISPOSAL SYS				1.E FE	5,658,851	105.2680	4,900,225	4,655,000	4,964,411	0	(118,997)	0	0	5.000	2.250	JJ	116,375	232,750	10/14/2016	07/01/2025
391554-BP-6	GREATER ALBANY SCH D				1.B FE	1,990,999	109.6680	2,045,308	1,865,000	1,985,013	0	(5,987)	0	0	5.000	3.430	JD	4,144	46,625	09/29/2022	06/15/2029
396649-EK-7	GREENVILLE TN HLTH & EDUCTNL FACS BRD H				1.G FE	987,670	106.6160	911,567	855,000	925,335	0	(14,379)	0	0	5.000	3.030	JJ	21,375	42,750	05/10/2018	07/01/2027
396784-PP-9	GREENWICH CONN				1.A FE	3,115,890	102.2780	3,068,340	3,000,000	3,087,044	0	(28,846)	0	0	5.000	2.160	JJ	69,167	0	08/23/2022	01/15/2024
407272-Y5-6	HAMILTON CNTY OHIO H				1.D FE	6,042,608	109.3210	5,356,729	4,900,000	5,691,025	0	(164,260)	0	0	5.000	1.360	FA	92,556	245,000	02/01/2022	08/15/2027
407287-ME-8	HAMILTON CNTY OHIO S			1	1.D FE	2,456,960	107.9130	2,158,260	2,000,000	2,302,340	0	(75,230)	0	0	5.000	1.050	JD	8,333	100,000	12/03/2020	12/01/2030
40934T-AM-5	HAMPTON RDS VA TRANS				1.C FE	1,093,520	111.4020	1,114,020	1,000,000	1,090,276	0	(3,244)	0	0	5.000	3.040	JJ	25,000	0	10/18/2022	07/01/2036
40934T-AV-5	HAMPTON RDS VA TRANS				1.E FE	2,074,843	107.7420	2,025,550	1,880,000	2,043,152	0	(31,691)	0	0	5.000	2.400	JJ	47,000	47,000	04/13/2022	07/01/2026
414018-5C-1	HARRIS CNTY TEX FLOOD CTL			1	1.A FE	5,481,405	103.8760	4,674,420	4,500,000	4,766,838	0	(92,206)	0	0	5.000	2.740	AO	56,250	225,000	05/09/2014	10/01/2025
414018-6T-3	HARRIS CNTY TEX FLOO				1.A FE	1,181,521	110.0370	1,210,407	1,100,000	1,179,554	0	(1,967)	0	0	5.000	3.340	AO	13,750	0	11/10/2022	10/01/2030
416489-VP-4	HARTFORD CNTY CONN M				1.D FE	1,988,315	113.8770	1,992,848	1,750,000	1,968,564	0	(19,751)	0	0	5.000	2.890	JJ	40,347	43,750	05/03/2022	07/15/2029
421110-2G-1	HAYS TEX CONS INDPT				1.A FE	535,080	108.9180	544,590	500,000	534,083	0	(997)	0	0	5.000	3.220	FA	9,444	0	11/14/2022	02/15/2030
425507-JP-6	HENNEPIN CNTY MINN N				1.A FE	1,251,833	115.3360	1,285,996	1,115,000	1,248,177	0	(3,656)	0	0	5.000	3.070	JD	4,646	27,875	10/12/2022	12/01/2029
438687-UG-8	HONOLULU HAWAII CITY				1.B FE	1,113,190	110.8060	1,108,060	1,000,000	1,111,699	0	(1,491)	0	0	5.000	2.520	MN	20,417	0	12/06/2022	11/01/2027
445047-HY-2	HUMBLE TEX INDPT SCH				1.A FE	1,623,975	113.0790	1,667,915	1,475,000	1,618,939	0	(5,036)	0	0	5.000	3.230	FA	27,861	0	10/04/2022	02/15/2029
45203H-Z6-2	ILLINOIS ST FIN AUTH REVENUE			1	1.B FE	2,957,625	106.3430	2,658,575	2,500,000	2,703,312	0	(66,899)	0	0	5.000	2.110	JD	10,417	125,000	01/28/2019	12/01/2026
45204E-XU-7	ILLINOIS FIN AUTH RE				1.C FE	761,803	108.7170	761,019	700,000	761,484	0	(319)	0	0	5.000	2.670	JJ	17,500	0	12/22/2022	01/01/2028
45204E-YU-6	ILLINOIS ST FIN AUTH REVENUE			1	1.F FE	1,252,999	106.2190	1,141,854	1,075,000	1,170,050	0	(16,701)	0	0	5.000	3.130	MS	17,917	53,750	08/31/2017	03/01/2028
452153-AP-4	ILLINOIS ST				2.B FE	2,648,205	101.1960	2,276,910	2,250,000	2,614,430	0	(33,775)	0	0	5.000	2.770	MS	37,500	112,500	02/22/2022	03/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452153-BS-7	ILLINOIS ST				2.B FE	2,323,780	103.4030	2,068,060	2,000,000	2,285,188	0	(38,592)	0	0	5.000	2.400	JD	8,333	96,111	02/16/2022	12/01/2028
452227-MY-4	ILLINOIS ST SALES TAX REVENUE				1.C FE	5,123,020	105.8530	4,869,238	4,600,000	4,853,222	0	(68,098)	0	0	5.000	3.300	JD	38,333	230,000	10/16/2018	06/15/2026
45470R-CS-3	INDIANA FIN AUTH HWY				1.B FE	1,812,073	104.3870	1,826,773	1,750,000	1,805,119	0	(6,953)	0	0	5.000	3.290	JD	7,292	43,750	09/28/2022	12/01/2024
45470R-CT-1	INDIANA FIN AUTH HWY				1.B FE	2,357,120	106.7480	2,134,960	2,000,000	2,146,787	0	(48,047)	0	0	5.000	2.380	JD	8,333	100,000	06/07/2018	12/01/2025
45470Y-EX-5	INDIANA FIN AUTH HEA			1	1.C FE	1,837,093	97.5920	1,751,776	1,795,000	1,834,613	0	(724)	0	0	2.250	2.160	JD	3,366	40,388	06/19/2019	12/01/2058
45505M-MH-6	INDIANA ST FIN AUTH				1.D FE	1,532,790	115.1330	1,554,296	1,350,000	1,527,469	0	(5,321)	0	0	5.000	3.690	AO	16,875	15,750	06/27/2022	10/01/2035
45506D-2J-3	INDIANA ST FIN AUTH				1.A FE	1,251,392	110.0220	1,094,719	995,000	1,216,169	0	(34,839)	0	0	5.000	1.200	FA	20,729	49,750	12/22/2021	02/01/2031
45506D-7S-8	INDIANA ST FIN AUTH				1.B FE	1,340,000	93.2260	1,249,228	1,340,000	1,340,000	0	0	0	0	2.432	2.430	JJ	16,294	32,589	12/06/2019	07/01/2026
45528U-LV-1	INDIANAPOLIS IN LOCAL PUBLIC IMPT BOND			1	1.F FE	3,767,908	101.5150	3,309,389	3,260,000	3,372,649	0	(53,696)	0	0	5.000	3.200	JJ	81,500	163,000	09/17/2014	01/01/2025
45528U-XD-8	INDIANAPOLIS IN LOCAL PUBLIC IMPT BOND				1.C FE	1,156,900	104.3060	1,043,060	1,000,000	1,049,875	0	(24,048)	0	0	5.000	2.430	JJ	25,000	50,000	05/07/2018	01/01/2025
45528U-YM-7	INDIANAPOLIS IND LOC				1.F FE	1,707,872	113.2010	1,720,655	1,520,000	1,691,960	0	(15,912)	0	0	5.000	2.930	JJ	38,000	38,000	05/18/2022	01/01/2039
45528U-ZK-0	INDIANAPOLIS IND LOC			1	1.F FE	2,377,931	104.0070	2,282,954	2,195,000	2,362,766	0	(15,165)	0	0	5.000	3.590	FA	45,729	54,875	05/12/2022	02/01/2054
46246K-Z7-0	IOWA FIN AUTH REV				1.A FE	2,599,164	101.2150	2,333,006	2,305,000	2,342,180	0	(62,685)	0	0	5.000	2.200	FA	48,021	115,250	10/02/2018	08/01/2023
462590-NJ-5	IOWA STUDENT LN LIQU				1.C FE	1,679,415	109.9270	1,648,905	1,500,000	1,669,674	0	(9,741)	0	0	5.000	3.360	JD	6,250	32,917	06/09/2022	12/01/2030
46615S-BA-5	JEA FL WTR & SWR REVENUE			1	1.C FE	2,320,233	102.6030	2,005,889	1,955,000	2,092,642	0	(47,920)	0	0	5.000	2.340	AO	24,438	97,750	01/09/2018	10/01/2025
469487-JU-7	JACKSONVILLE FL SPL REVENUE			1	1.D FE	2,896,450	103.4950	2,587,375	2,500,000	2,673,297	0	(33,081)	0	0	5.000	3.400	AO	31,250	125,000	06/23/2015	10/01/2027
469487-PR-7	JACKSONVILLE FLA SPL				1.C FE	1,963,539	113.4400	1,922,808	1,695,000	1,944,199	0	(19,340)	0	0	5.000	2.610	AO	21,188	42,375	06/02/2022	10/01/2030
472628-QW-9	JEFFERSON CNTY			1	1.D FE	3,575,610	108.6310	3,258,930	3,000,000	3,317,801	0	(71,113)	0	0	5.000	2.340	MS	44,167	150,000	04/02/2019	09/15/2028
480772-RH-7	JORDAN UT SCH DIST				1.A FE	2,999,910	105.5810	2,702,874	2,560,000	2,720,920	0	(62,939)	0	0	5.000	2.350	JD	5,689	128,000	05/16/2018	06/15/2025
485106-YM-4	KANSAS CITY MO SPL O				1.F FE	662,576	105.2940	647,558	615,000	653,234	0	(9,343)	0	0	5.000	2.570	MS	10,250	10,592	04/14/2022	09/01/2025
49118N-ER-2	KENTUCKY ASSET / LIABILIT			1	1.E FE	3,073,491	103.1290	2,784,483	2,700,000	2,828,016	0	(32,107)	0	0	5.000	3.600	MS	45,000	135,000	03/31/2014	09/01/2026
49474F-ZQ-6	KING CNTY WASH				1.A FE	887,736	116.8640	934,912	800,000	886,325	0	(1,411)	0	0	5.000	3.520	JJ	20,000	0	10/28/2022	01/01/2032
495224-2G-1	KING CNTY WA SCH DIST #1 SEATTLE				1.B FE	357,222	104.1970	317,801	305,000	320,639	0	(7,899)	0	0	5.000	2.250	JD	1,271	15,250	02/28/2018	12/01/2024
495260-E9-8	KING CNTY WASH SCH D				1.B FE	3,106,020	103.5630	3,106,890	3,000,000	3,103,605	0	(2,415)	0	0	4.000	2.930	JD	10,000	0	11/30/2022	12/01/2032
514045-M6-7	LANCASTER CNTY PA HOSP AUTH				1.D FE	2,408,025	107.9240	2,093,726	1,940,000	2,116,738	0	(46,211)	0	0	5.000	2.360	FA	36,644	97,000	03/18/2016	08/15/2026
516391-DV-8	LANSING MICH BRD WTR			1	1.D FE	2,832,614	94.7700	2,501,928	2,640,000	2,757,758	0	(38,862)	0	0	2.000	0.500	JJ	26,400	52,800	01/13/2021	07/01/2051
523510-ES-0	LEE CNTY FL SOL WST SYS REVENUE				2.A FE	2,728,913	102.0080	2,295,180	2,250,000	2,361,091	0	(61,696)	0	0	5.000	2.110	AO	28,125	112,500	08/25/2016	10/01/2024
523510-ET-8	LEE CNTY FL SOL WST SYS REVENUE				2.A FE	3,447,972	103.2800	3,134,548	3,035,000	3,196,521	0	(55,572)	0	0	5.000	2.970	AO	33,722	151,750	03/16/2018	10/01/2025
529063-UK-3	LEXINGTON CNTY S C S				1.C FE	380,253	113.0190	367,312	325,000	377,146	0	(3,108)	0	0	5.000	2.170	FA	6,771	0	08/10/2022	02/01/2030
53627N-AE-1	LIONS GATE CAPITAL HOLD			1	5.A FE	490,000	58.1090	284,734	490,000	284,734	(205,266)	0	0	0	5.500	5.500	AO	5,689	26,950	03/23/2021	04/15/2029
544445-FQ-7	LOS ANGELES CALIF DE				1.D FE	2,960,425	107.0520	2,997,456	2,800,000	2,954,894	0	(5,532)	0	0	5.000	3.850	MN	17,889	70,000	10/12/2022	05/15/2028
544445-LP-2	LOS ANGELES CALIF DE				1.D FE	750,591	107.0020	759,714	710,000	749,275	0	(1,315)	0	0	5.000	3.850	MN	4,536	17,750	10/18/2022	05/15/2028
544445-NF-2	LOS ANGELES CALIF DE				1.D FE	872,289	107.0020	882,767	825,000	870,639	0	(1,651)	0	0	5.000	3.850	MN	5,271	20,625	10/07/2022	05/15/2028
544445-NH-8	LOS ANGELES CALIF DE				1.D FE	2,113,217	107.8430	2,032,841	1,885,000	2,099,851	0	(13,366)	0	0	5.000	3.020	MN	12,043	47,125	07/20/2022	05/15/2029
544646-4W-9	LOS ANGELES CA UNIF SCH DIST			1	1.D FE	2,697,787	108.2250	2,375,539	2,195,000	2,464,402	0	(45,014)	0	0	5.000	2.590	JJ	54,875	109,750	06/29/2017	07/01/2028
54473E-XK-5	LOS ANGELES CNTY CAL				1.C FE	163,899	112.0780	168,117	150,000	163,742	0	(157)	0	0	5.000	3.780	JD	625	3,729	11/15/2022	12/01/2040
546398-C4-8	LOUISIANA PUB FACS A				1.F FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.800	3.800	MON	15,833	0	12/14/2022	08/01/2049
546399-LC-8	LOUISIANA PUB FACS A				2.B FE	293,775	106.7200	234,784	220,000	283,742	0	(6,782)	0	0	5.000	1.460	AO	2,750	11,000	06/10/2021	10/01/2032
546417-CW-4	LOUISIANA ST				1.D FE	1,424,507	112.3780	1,432,820	1,275,000	1,422,108	0	(2,399)	0	0	5.000	2.940	MS	21,250	0	11/17/2022	03/01/2029
54714C-AF-4	LOVE FIELD TX ARPT MODERNIZATON CORP				1.F FE	1,162,580	101.1900	1,011,900	1,000,000	1,018,220	0	(21,339)	0	0	5.000	2.770	MN	8,333	50,000	07/24/2015	11/01/2023
54714C-AG-2	LOVE FIELD TX ARPT MODERNIZATON CORP				1.F FE	4,039,133	102.9100	3,545,250	3,445,000	3,635,527	0	(101,391)	0	0	5.000	1.910	MN	28,708	172,250	07/30/2019	11/01/2024
54714C-AH-0	LOVE FIELD TX ARPT MODERNIZATON CORP				1.F FE	1,165,050	104.3470	1,043,470	1,000,000	1,051,115	0	(17,008)	0	0	5.000	3.100	MN	8,333	50,000	07/24/2015	11/01/2025
54714F-AG-5	LOVE FIELD TX ARPT MODERNIZATON CORP			1	2.B FE	1,355,232	99.9930	1,244,913	1,245,000	1,311,276	0	(9,915)	0	0	5.000	3.960	MN	10,375	62,250	03/21/2018	11/01/2028
54811B-SQ-5	LOWER COLORADO			1	1.F FE	1,390,960	111.3570	1,280,606	1,150,000	1,308,886	0	(22,621)	0	0	5.000	2.630	MN	7,347	57,500	03/15/2019	05/15/2031
54811G-H3-7	LOWER COLO RIV AUTH				1.F FE	3,487,890	112.6080	3,614,717	3,210,000	3,481,387	0	(6,503)	0	0	5.000	3.680	MN	20,508	80,250	10/13/2022	05/15/2032

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
550728-AF-6	LUZERNE CNTY PA INDL			1	1.E FE	2,250,000	90.1870	2,029,208	2,250,000	2,250,000	0	0	0	0	2.450	2.450	JD	4,594	55,125	11/22/2019	12/01/2039
56035D-AL-6	MAIN STREET NATURAL GAS INC GA GAS REV			1	1.B FE	5,000,000	99.5620	4,978,100	5,000,000	5,000,000	0	0	0	0	2.620	2.620	MON	10,917	83,278	01/29/2018	04/01/2048
56036Y-DK-8	MAIN STREET NATURAL GAS INC GA GAS REV				1.G FE	6,828,205	106.7550	5,711,393	5,350,000	6,094,619	0	(118,629)	0	0	5.500	2.840	MS	86,640	294,250	04/19/2016	09/15/2028
56042T-BQ-0	MAINE ST FIN AUTH LOAN REVENUE				1.F FE	1,468,094	106.6980	1,317,720	1,235,000	1,375,786	0	(26,576)	0	0	5.000	2.520	MN	5,317	61,750	05/08/2019	12/01/2027
56052A-H4-1	MAINE ST				1.C FE	396,413	113.9590	387,461	340,000	393,133	0	(3,280)	0	0	5.000	2.360	JD	1,417	5,856	07/13/2022	06/01/2029
56682H-BT-5	MARICOPA CNTY ARIZ I				1.D FE	253,331	109.6320	252,154	230,000	251,210	0	(2,121)	0	0	5.000	3.000	JJ	5,750	5,750	06/15/2022	01/01/2028
56682H-CX-5	MARICOPA CNTY ARIZ I				1.D FE	1,986,412	91.9460	1,967,644	2,140,000	1,986,437	0	24	0	0	4.000	4.480	JJ	42,800	0	12/29/2022	01/01/2048
569203-PB-2	MARION & POLK CNTYS				1.B FE	613,830	113.4640	595,686	525,000	607,194	0	(6,636)	0	0	5.000	2.370	JD	1,167	26,250	06/07/2022	06/15/2029
574193-VF-2	MARYLAND ST				1.A FE	1,116,260	114.2760	1,142,760	1,000,000	1,112,836	0	(3,424)	0	0	5.000	3.050	JD	4,167	22,083	10/12/2022	06/01/2029
574204-L5-0	MARYLAND ST DEPT OF TRANPRTNCONSOL				1.B FE	4,443,120	106.4490	4,071,674	3,825,000	4,080,686	0	(88,805)	0	0	5.000	2.470	AO	47,813	191,250	09/24/2018	10/01/2025
574204-U9-2	MARYLAND ST DEPT TRA				1.B FE	1,227,827	114.9950	1,282,194	1,115,000	1,225,540	0	(2,287)	0	0	5.000	3.370	JD	8,982	0	11/01/2022	12/01/2029
57421C-AT-1	MARYLAND ST HEALTH &			1	1.F FE	2,474,031	103.5190	2,173,899	2,100,000	2,270,262	0	(83,991)	0	0	5.000	0.900	JJ	52,500	105,000	07/16/2020	07/01/2045
574300-MT-3	MARYLAND ST TRANSN A				1.C FE	1,083,190	105.6390	1,056,390	1,000,000	1,065,479	0	(17,711)	0	0	5.000	2.290	JJ	25,000	25,000	04/14/2022	07/01/2025
575579-HB-6	MASSACHUSETTS BAY TR				1.C FE	3,339,814	103.3170	2,996,193	2,900,000	3,023,984	0	(80,534)	0	0	5.000	2.090	JJ	72,500	145,000	12/12/2018	07/01/2024
57563C-DE-9	MASSACHUSETTS ST TRANSPRTN MET HIGHWAY				1.C FE	2,148,528	106.8050	1,943,851	1,820,000	1,956,138	0	(43,256)	0	0	5.000	2.400	JJ	45,500	91,000	05/08/2018	01/01/2026
57563C-EK-4	MASSACHUSETTS ST DEPT OF TRANS MET HGWY				1.E FE	3,616,170	106.3000	3,189,000	3,000,000	3,306,829	0	(99,256)	0	0	5.000	1.500	JJ	75,000	150,000	10/29/2019	01/01/2026
57563C-EL-2	MASSACHUSETTS DEPT T				1.E FE	617,675	108.0730	540,365	500,000	567,058	0	(16,135)	0	0	5.000	1.530	JJ	12,500	25,000	10/03/2019	01/01/2027
57563C-ES-7	MASSACHUSETTS DEPT T				1.F FE	1,029,568	110.6010	1,072,830	970,000	1,028,186	0	(1,381)	0	0	5.000	3.870	JJ	24,250	0	10/28/2022	01/01/2034
57563R-PB-9	MASSACHUSSETTS ST EDUCTNL FINGAUTH				1.C FE	2,301,780	102.0940	2,041,880	2,000,000	2,068,956	0	(44,486)	0	0	5.000	2.640	JJ	50,000	100,000	06/02/2017	07/01/2024
57563R-RK-7	MASSACHUSETTS EDL FI				1.C FE	1,775,505	106.1450	1,592,175	1,500,000	1,689,920	0	(39,899)	0	0	5.000	2.040	JJ	37,500	75,000	10/23/2020	07/01/2027
57563R-RN-1	MASSACHUSETTS EDL FI				1.C FE	1,580,072	107.9860	1,403,818	1,300,000	1,522,877	0	(26,723)	0	0	5.000	2.480	JJ	32,500	65,000	10/23/2020	07/01/2030
57582N-UZ-6	MASSACHUSETTS ST				1.B FE	1,411,332	119.3120	1,431,744	1,200,000	1,404,762	0	(6,570)	0	0	5.500	2.970	FA	27,500	0	09/22/2022	08/01/2030
57584X-DN-8	MASSACHUSETTS ST DEV FIN AGY REVENUE				1.G FE	1,023,706	100.7420	891,567	885,000	894,772	0	(19,147)	0	0	5.000	2.760	JJ	22,125	44,250	08/21/2015	07/01/2023
57586N-5W-7	MASSACHUSETTS ST HSG FIN AGY				1.C FE	165,000	95.9060	158,245	165,000	165,000	0	0	0	0	1.550	1.550	JD	213	2,558	11/21/2019	06/01/2025
575896-SC-0	MASSACHUSETTS ST PORT AUTH				1.C FE	3,025,876	106.4440	2,751,577	2,585,000	2,814,263	0	(42,359)	0	0	5.000	2.850	JJ	64,625	92,250	09/27/2022	07/01/2027
575896-YN-9	MASSACHUSETTS ST POR				1.C FE	2,619,585	109.6950	2,522,985	2,300,000	2,603,513	0	(16,072)	0	0	5.000	3.020	JJ	51,431	0	07/13/2022	07/01/2030
581664-LG-2	MCKINNEY TX INDEP SCH DIST				1.A FE	424,714	115.9950	417,582	360,000	422,312	0	(2,402)	0	0	5.000	2.620	FA	6,800	0	07/22/2022	02/15/2032
584283-GN-9	MEDFORD ORE HOSP FAC				1.E FE	787,014	112.0940	672,564	600,000	744,372	0	(17,650)	0	0	5.000	1.630	FA	11,333	30,000	07/08/2020	08/15/2030
591745-4F-8	MET ATLANTA GA RAPID TRANSIT AUTH				1.C FE	4,418,240	101.7470	4,069,880	4,000,000	4,110,436	0	(71,706)	0	0	4.000	2.120	JJ	80,000	160,000	07/16/2018	07/01/2024
591852-A8-1	METROPOLITAN COUNCIL				1.A FE	1,472,780	105.0000	1,317,750	1,255,000	1,329,755	0	(33,350)	0	0	5.000	2.170	MS	20,917	62,750	07/18/2018	03/01/2025
591852-Z8-4	METROPOLITAN COUNCIL				1.A FE	4,011,192	115.3360	4,042,527	3,505,000	3,972,645	0	(38,547)	0	0	5.000	2.860	JD	14,604	175,250	05/11/2022	12/01/2029
592041-WJ-2	MET GOVT NASHVILLE &			1	1.G FE	1,650,360	96.4660	1,446,990	1,500,000	1,576,663	0	(22,400)	0	0	4.053	2.400	JJ	30,398	60,795	08/08/2019	07/01/2026
592190-QQ-8	METROPOLITAN NASHVIL				1.E FE	1,206,236	109.6830	1,233,934	1,125,000	1,205,778	0	(459)	0	0	5.250	4.320	JJ	3,938	0	11/17/2022	07/01/2035
59261A-E7-8	METROPOLITAN TRANSN				1.G FE	1,787,825	100.0750	1,611,208	1,610,000	1,614,935	0	(58,749)	0	0	5.000	1.310	MN	10,286	80,500	01/07/2020	02/01/2023
59261A-HP-5	METROPOLITAN TRANSN			1	1.G FE	2,973,124	100.0470	2,621,231	2,620,000	2,955,883	0	(4,153)	0	0	5.250	4.500	MN	17,576	137,550	06/21/2018	11/15/2056
592647-EE-7	MET WASHINGTON DC ARPTS AUTH ARPT SYS R			1	1.D FE	3,372,820	106.0690	2,916,898	2,750,000	3,091,683	0	(54,319)	0	0	5.000	2.650	AO	34,375	137,500	06/07/2017	10/01/2028
592647-JY-8	METROPOLITAN WASH D				1.D FE	1,104,675	108.0490	1,096,697	1,015,000	1,103,873	0	(802)	0	0	5.000	3.530	AO	12,688	0	12/02/2022	10/01/2029
59266T-UH-2	METROPOLITAN WTR DIS				1.B FE	1,022,388	116.1460	1,033,699	890,000	1,014,276	0	(8,111)	0	0	5.000	2.720	AO	11,125	10,383	06/23/2022	10/01/2029
59333M-R7-2	MIAMI-DADE CNTY FL SCH BRD			1	1.E FE	11,470,200	104.1840	10,418,400	10,000,000	10,512,927	0	(143,135)	0	0	5.000	3.360	MN	83,333	500,000	06/26/2015	05/01/2026
59334D-MC-5	MIAMI-DADE CNTY FLA			1	1.D FE	2,136,946	103.6600	1,803,684	1,740,000	2,073,350	0	(37,651)	0	0	4.000	1.520	AO	17,400	69,600	04/09/2021	10/01/2033
59334P-HE-0	MIAMI-DADE CNTY FLA				1.C FE	2,653,244	112.4830	2,643,351	2,350,000	2,652,319	0	(925)	0	0	5.000	2.820	JJ	58,750	0	12/21/2022	07/01/2032
59335K-AT-4	MIAMI-DADE CNTY FLA SEAPO			1	1.G FE	1,045,190	102.2720	1,022,720	1,000,000	1,004,271	0	(5,447)	0	0	6.000	5.410	AO	15,000	60,000	09/11/2013	10/01/2038
59335K-AU-1	MIAMI-DADE CNTY FLA SEAPO			1	1.G FE	988,540	101.9230	1,019,230	1,000,000	990,817	0	302	0	0	5.500	5.580	AO	13,750	55,000	09/11/2013	10/01/2042
59447P-6E-6	MICHIGAN ST FIN AUTH REVENUE			1	1.E FE	2,004,178	103.2520	1,775,934	1,720,000	1,823,954	0	(38,444)	0	0	5.000	2.560	FA	35,833	86,000	01/23/2018	08/01/2025
59447P-7L-9	MICHIGAN ST FIN AUTH REVENUE			1	1.D FE	3,365,325	106.3980	3,021,703	2,840,000	3,087,704	0	(58,597)	0	0	5.500	3.110	JD	13,017	156,200	10/11/2018	12/01/2026

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
59447P-7P-0	MICHIGAN FIN AUTH RE			1	1.D FE	4,619,843	106.0910	4,164,072	3,925,000	4,396,972	0	(59,286)	0	0	5.500	3.520	JD	17,990	215,875	01/14/2019	12/01/2029
59447T-2Y-8	MICHIGAN FIN AUTH RE				1.D FE	2,714,545	109.4230	2,434,662	2,225,000	2,645,173	0	(69,371)	0	0	5.000	1.370	JD	9,271	94,563	01/12/2022	12/01/2043
59447T-4A-8	MICHIGAN FIN AUTH RE				1.F FE	1,360,128	106.2500	1,360,000	1,280,000	1,357,338	0	(2,790)	0	0	5.000	3.100	MN	8,178	0	09/01/2022	11/15/2044
59447T-MA-8	MICHIGAN STATE MUNICIPAL				1.F FE	4,400,525	105.1950	4,018,449	3,820,000	4,057,933	0	(78,604)	0	0	5.000	2.730	MN	24,406	191,000	06/01/2018	11/15/2025
59447T-QG-1	MICHIGAN ST FIN AUTH REVENUE			1	1.D FE	1,831,290	109.9940	1,649,910	1,500,000	1,690,904	0	(29,420)	0	0	5.000	2.660	JD	6,250	75,000	12/08/2017	12/01/2028
59447T-TV-5	MICHIGAN ST FIN AUTH REVENUE				1.D FE	592,705	108.0290	540,145	500,000	548,690	0	(11,726)	0	0	5.000	2.380	JD	2,083	25,000	01/10/2019	12/01/2026
59447T-XP-3	MICHIGAN FIN AUTH RE				1.D FE	670,000	95.5270	640,031	670,000	670,000	0	0	0	0	2.308	2.300	JD	1,289	15,464	12/05/2019	12/01/2024
59468P-AA-3	MICHIGAN ST STRATEGI				1.G FE	300,000	93.8150	281,445	300,000	300,000	0	0	0	0	1.450	1.450	FA	1,813	1,735	07/30/2021	08/01/2027
594712-VF-5	MICHIGAN ST UNIV REV			1	1.C FE	3,991,358	106.1390	3,449,518	3,250,000	3,835,831	0	(89,512)	0	0	5.000	1.870	FA	61,389	162,500	03/31/2021	02/15/2048
60412A-WK-5	MINNESOTA ST				1.A FE	4,624,210	116.8110	4,660,759	3,990,000	4,600,134	0	(24,076)	0	0	5.000	2.760	MS	66,500	37,500	09/28/2022	09/01/2030
60416S-4C-1	MINNESOTA ST HSG FIN			1	1.B FE	525,000	86.6240	454,776	525,000	525,000	0	0	0	0	2.625	2.620	JJ	6,891	13,781	01/24/2020	01/01/2040
605581-HW-0	MISSISSIPPI ST				1.C FE	270,360	108.9180	272,295	250,000	270,214	0	(146)	0	0	5.000	4.070	JD	1,042	6,250	11/22/2022	12/01/2033
606092-FY-5	MISSOURI JT MUN ELEC			1	1.F FE	1,420,944	101.7890	1,221,468	1,200,000	1,248,448	0	(23,195)	0	0	5.000	2.900	JJ	30,000	60,000	09/24/2014	01/01/2025
60637A-GJ-5	MISSOURI ST HEALTH & EDL			1	1.D FE	1,149,890	102.5260	1,025,260	1,000,000	1,037,660	0	(14,721)	0	0	5.000	3.360	JD	4,167	50,000	04/24/2014	06/01/2025
60637A-HK-1	MISSOURI ST HEALTH &				1.F FE	2,251,204	105.3080	1,963,994	1,865,000	1,981,167	0	(38,377)	0	0	5.000	2.730	MN	11,915	93,250	04/09/2015	11/15/2025
60637A-HL-9	MISSOURI ST HEALTH &			1	1.F FE	4,527,493	104.9260	3,992,434	3,805,000	4,075,466	0	(64,877)	0	0	5.000	3.030	MN	24,310	190,250	04/09/2015	11/15/2026
60637A-LL-4	MISSOURI ST HLTH & EDUCTNL FAC REV				1.E FE	2,515,160	106.2770	2,125,540	2,000,000	2,192,609	0	(54,647)	0	0	5.000	2.030	MN	12,778	100,000	09/21/2016	05/15/2026
60637A-MX-7	MISSOURI ST HLTH & EDUCTNL FAC REV				1.E FE	3,960,915	104.6050	3,661,175	3,500,000	3,679,461	0	(70,829)	0	0	5.000	2.790	JD	14,583	175,000	10/26/2018	06/01/2025
625506-HX-1	MULTNOMAH CNTY ORE	@			1.A FE	750,960	72.3600	723,600	1,000,000	760,714	0	9,754	0	0	0.000	4.300	N/A	0	0	09/08/2022	06/01/2029
626207-J8-8	MUNICIPAL ELEC AUTH GA			1	1.G FE	2,389,220	103.2590	2,065,180	2,000,000	2,155,780	0	(36,201)	0	0	5.000	2.920	JJ	50,000	100,000	12/10/2015	01/01/2027
626207-Q4-9	MUNICIPAL ELEC AUTH			1	1.G FE	3,123,825	105.9270	2,648,175	2,500,000	2,791,812	0	(54,134)	0	0	5.000	2.500	JJ	62,500	125,000	05/19/2016	01/01/2028
63968A-ZQ-1	NEBRASKA PUB PWR DIS			1	1.E FE	1,608,009	104.2270	1,354,951	1,300,000	1,393,214	0	(29,557)	0	0	5.000	2.500	JJ	32,500	65,000	01/22/2015	01/01/2026
641462-JU-1	NEVADA ST				1.B FE	1,183,220	113.5450	1,135,450	1,000,000	1,165,305	0	(17,915)	0	0	5.000	2.190	MN	8,333	45,000	04/01/2022	05/01/2029
645021-AK-2	NEW HAVEN CONN				1.E FE	1,867,980	111.2180	1,668,270	1,500,000	1,758,136	0	(36,089)	0	0	5.000	2.170	FA	31,250	75,000	11/07/2019	08/01/2029
645424-AJ-1	NEW HOPE CULTURAL EDU FACT FIN CORP TX			1	1.D FE	1,799,250	108.5340	1,628,010	1,500,000	1,669,249	0	(27,418)	0	0	5.000	2.810	FA	28,333	75,000	12/14/2017	08/15/2028
64577B-KT-0	NEW JERSEY ECONOMIC DEV AUTH			1	2.A FE	8,531,504	104.2440	8,558,432	8,210,000	8,330,087	0	(31,422)	0	0	5.000	4.530	JD	18,244	410,500	08/26/2015	06/15/2026
646039-XV-4	NEW JERSEY ST				1.G FE	3,611,888	92.0240	3,299,060	3,585,000	3,599,930	0	(4,170)	0	0	2.250	2.120	JD	6,722	80,663	01/29/2020	06/01/2026
646039-YL-5	NEW JERSEY ST				1.G FE	2,557,978	109.2840	2,475,283	2,265,000	2,535,566	0	(22,412)	0	0	5.000	2.150	JD	9,438	56,625	08/10/2022	06/01/2027
646039-YM-3	NEW JERSEY ST				1.G FE	2,440,340	111.2120	2,224,240	2,000,000	2,323,267	0	(56,237)	0	0	5.000	1.850	JD	8,333	100,000	11/19/2020	06/01/2028
646039-YN-1	NEW JERSEY ST				1.G FE	4,406,326	113.0770	3,872,887	3,425,000	4,208,659	0	(116,493)	0	0	5.000	1.270	JD	14,271	171,250	05/11/2021	06/01/2029
646066-7N-4	NEW JERSEY ST EDL FA			1	1.F FE	1,001,922	105.4650	965,005	915,000	961,477	0	(17,680)	0	0	5.000	2.870	JJ	22,875	45,750	09/01/2020	07/01/2026
646066-7Y-0	NEW JERSEY ST EDL FA			1	1.F FE	1,297,572	104.3680	1,236,761	1,185,000	1,245,192	0	(22,898)	0	0	5.000	2.870	JJ	29,625	59,250	09/01/2020	07/01/2026
646080-TQ-4	NEW JERSEY ST HGR EDU ASSISTANCE AUTH				1.C FE	4,526,956	101.3700	4,140,965	4,085,000	4,163,457	0	(83,337)	0	0	5.000	2.860	JD	17,021	204,250	05/09/2018	12/01/2023
646080-VU-2	NEW JERSEY ST HIGHER				1.C FE	1,638,628	106.6050	1,412,516	1,325,000	1,563,983	0	(46,898)	0	0	5.000	1.210	JD	5,521	66,250	05/13/2021	12/01/2027
646080-WN-7	NEW JERSEY ST HIGHER				1.B FE	2,781,717	109.0630	2,753,841	2,525,000	2,764,812	0	(16,904)	0	0	5.000	3.600	JD	10,521	72,243	04/22/2022	12/01/2030
646136-3W-9	NEW JERSEY ST TRANSN				2.A FE	1,387,121	105.1280	1,324,613	1,260,000	1,316,249	0	(17,800)	0	0	5.000	3.390	JD	2,800	63,000	10/04/2018	12/15/2025
646136-4A-6	NEW JERSEY ST TRANSN			1	2.A FE	2,257,364	108.6960	2,190,224	2,015,000	2,180,461	0	(20,547)	0	0	5.000	3.650	JD	4,478	100,750	01/11/2019	12/15/2029
646136-X4-8	NEW JERSEY ST TRANSN			1	2.A FE	561,720	104.3800	521,900	500,000	531,810	0	(12,397)	0	0	5.250	2.560	JD	1,167	26,250	07/14/2020	06/15/2029
64613C-BW-7	NEW JERSEY ST TRANSN				1.G FE	406,683	110.8080	404,449	365,000	406,461	0	(222)	0	0	5.000	3.630	JD	1,166	0	11/30/2022	06/15/2033
64613C-CG-1	NEW JERSEY ST TRANSN				1.G FE	807,413	105.9750	794,813	750,000	807,207	0	(206)	0	0	5.250	4.290	JD	2,516	0	12/13/2022	06/15/2043
646140-DH-3	NEW JERSEY ST TPK AU				1.D FE	1,226,850	107.5300	1,075,300	1,000,000	1,166,134	0	(31,729)	0	0	5.000	1.530	JJ	25,000	50,000	01/22/2021	01/01/2028
647110-FQ-3	NEW MEXICO EDL ASSIS				1.C FE	6,666,867	105.8300	5,931,772	5,605,000	6,431,859	0	(220,935)	0	0	5.000	0.900	MS	93,417	204,738	12/02/2021	09/01/2026
64966Q-J5-0	NEW YORK N Y				1.C FE	1,476,554	116.8750	1,548,594	1,325,000	1,474,682	0	(1,872)	0	0	5.000	3.490	AO	13,434	0	11/10/2022	10/01/2031
64966Q-YP-9	NEW YORK N Y				1.C FE	800,864	116.7290	782,084	670,000	791,806	0	(9,058)	0	0	5.000	2.620	FA	13,958	10,143	03/29/2022	08/01/2031
64971P-KA-2	NEW YORK N Y CITY IN				1.E FE	606,631	111.6010	602,645	540,000	606,200	0	(431)	0	0	5.000	3.080	MS	9,000	0	12/08/2022	03/01/2030

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
64971X-C3-0	NEW YORK N Y CITY TR				1.A FE	4,048,317	117.3430	3,502,689	2,985,000	3,918,273	0	(99,328)	0	0	5.000	1.250	MN	24,875	149,250	09/08/2021	11/01/2032
64971X-GM-4	NEW YORK N Y CITY TR				1.B FE	1,295,452	110.7590	1,273,729	1,150,000	1,282,882	0	(12,570)	0	0	5.000	2.450	MN	9,583	28,750	07/01/2022	11/01/2027
64971X-QD-3	NEW YORK N Y CITY TR				1.B FE	1,074,070	114.1540	1,141,540	1,000,000	1,072,918	0	(1,152)	0	0	5.000	3.910	MN	8,333	0	11/07/2022	05/01/2034
64971X-RR-1	NEW YORK N Y CITY TR				1.A FE	667,845	116.3640	669,093	575,000	667,786	0	(59)	0	0	5.000	2.700	MN	4,792	0	12/27/2022	11/01/2030
64972C-4F-7	NEW YORK CITY HSG DEV CORP MUNICIPAL				1.C FE	1,302,187	98.4590	1,275,044	1,295,000	1,298,259	0	(922)	0	0	2.800	2.720	MN	6,043	36,260	07/17/2018	05/01/2026
64972E-XR-5	NEW YORK N Y CITY HS			1	1.C FE	1,950,000	67.4490	1,315,256	1,950,000	1,950,000	0	0	0	0	2.250	2.250	MN	7,313	43,875	04/21/2021	11/01/2041
64972G-A2-0	NEW YORK N Y CITY MU				1.B FE	2,184,121	118.1160	2,250,110	1,905,000	2,167,801	0	(16,319)	0	0	5.000	3.130	JD	4,233	70,908	05/19/2022	06/15/2031
64972G-WP-5	NEW YORK N Y CITY MU				1.B FE	10,134,675	116.4000	8,730,000	7,500,000	9,563,535	0	(263,717)	0	0	5.000	1.140	JD	16,667	375,000	10/22/2020	06/15/2030
64972G-ZQ-0	NEW YORK N Y CITY MU				1.B FE	5,312,975	106.9030	4,767,874	4,460,000	5,057,897	0	(200,585)	0	0	5.000	0.430	JD	9,911	223,000	09/15/2021	06/15/2027
64986D-BN-4	NEW YORK ST ENVIRONM			1	1.A FE	2,396,888	97.9130	2,364,599	2,415,000	2,398,142	0	425	0	0	4.000	4.040	JD	4,293	96,600	03/23/2020	06/15/2046
64987J-DR-9	NEW YORK ST HSG FIN			1	1.C FE	890,000	91.3180	812,730	890,000	890,000	0	0	0	0	0.750	0.750	MN	1,113	6,675	12/03/2020	11/01/2025
64988Y-JN-8	NEW YORK ST MTG AGY				1.B FE	2,045,654	106.3650	1,744,386	1,640,000	1,946,946	0	(56,140)	0	0	5.000	1.300	AO	20,500	82,000	03/19/2021	04/01/2028
649902-AY-9	NEW YORK ST DORM AUT				1.B FE	5,864,244	113.8880	5,318,570	4,670,000	5,409,382	0	(133,041)	0	0	5.500	2.250	MS	75,628	256,850	04/05/2021	03/15/2028
64990A-JQ-9	NEW YORK ST DORM AUTH SALES TAX REVENUE				1.B FE	3,858,047	107.4060	3,501,436	3,260,000	3,524,072	0	(78,414)	0	0	5.000	2.360	MS	47,994	163,000	07/24/2018	03/15/2026
64990E-MQ-7	NEW YORK ST DORM AUTH ST			1	1.B FE	5,941,150	102.4760	5,123,800	5,000,000	5,288,246	0	(86,729)	0	0	5.000	3.040	FA	94,444	250,000	08/05/2014	02/15/2026
64990F-KK-9	NEW YORK ST DORM AUT				1.B FE	571,070	111.4730	557,365	500,000	565,603	0	(5,467)	0	0	5.000	2.310	MS	7,361	12,500	07/12/2022	03/15/2028
64990F-PD-0	NEW YORK ST DORM AUTH ST PERSONAL INCOM				1.C FE	1,766,537	111.3040	1,547,126	1,390,000	1,632,707	0	(45,326)	0	0	5.000	1.450	FA	26,256	69,500	12/19/2019	02/15/2028
64990G-AT-9	NEW YORK ST DORM AUT			1	1.E FE	342,483	107.7430	323,229	300,000	325,338	0	(6,351)	0	0	5.000	2.620	AO	3,750	15,000	03/25/2020	10/01/2027
65000B-KX-5	NEW YORK ST DORM AUT				2.A FE	577,160	106.6580	533,290	500,000	566,521	0	(10,639)	0	0	5.000	1.900	JJ	12,500	6,389	03/09/2022	07/01/2027
65000B-QC-5	NEW YORK ST DORM AUT				1.C FE	5,000	112.1250	5,606	5,000	5,000	0	0	0	0	5.000	5.000	AO	63	125	09/19/2022	10/01/2030
65000B-QT-8	NEW YORK ST DORM AUT				1.D FE	1,590,000	111.0970	1,766,442	1,590,000	1,590,000	0	0	0	0	5.000	5.000	AO	19,875	39,750	09/19/2022	10/01/2030
650028-YG-2	NEW YORK ST TWY AUTH				1.B FE	2,081,941	115.1260	2,049,243	1,780,000	2,066,531	0	(15,410)	0	0	5.000	2.540	MS	26,206	11,619	07/14/2022	03/15/2030
650028-YH-0	NEW YORK ST TWY AUTH				1.B FE	1,195,360	116.8270	1,168,270	1,000,000	1,186,799	0	(8,561)	0	0	5.000	2.470	MS	14,722	6,528	07/28/2022	03/15/2031
650028-YM-9	NEW YORK ST TWY AUTH				1.B FE	5,796,750	114.0880	5,704,400	5,000,000	5,774,887	0	(21,863)	0	0	5.000	3.430	MS	73,611	32,639	07/18/2022	03/15/2035
650028-ZQ-9	NEW YORK ST TWY AUTH				1.B FE	1,397,371	105.7060	1,453,458	1,375,000	1,397,146	0	(225)	0	0	5.000	4.790	MS	20,243	0	11/02/2022	03/15/2055
650035-W9-5	NEW YORK ST URBAN DE				1.B FE	302,441	107.5640	290,423	270,000	288,085	0	(5,321)	0	0	5.000	2.800	MS	3,975	13,500	03/24/2020	03/15/2026
650036-FF-8	NEW YORK ST URBAN DE				1.B FE	1,310,987	116.8270	1,390,241	1,190,000	1,308,281	0	(2,706)	0	0	5.000	3.590	MS	12,892	0	09/30/2022	03/15/2031
650116-FB-7	NEW YORK TRANSN DEV				2.B FE	2,084,206	105.1770	1,977,328	1,880,000	2,059,543	0	(24,663)	0	0	5.000	2.900	JD	7,833	60,839	04/06/2022	12/01/2027
650116-FG-6	NEW YORK TRANSN DEV				2.A FE	2,547,720	107.0630	2,408,918	2,250,000	2,530,509	0	(17,211)	0	0	5.000	3.500	JD	9,375	72,813	04/06/2022	12/01/2032
65818P-KM-0	NORTH CAROLINA CAP F			1	1.D FE	6,268,863	105.9930	5,697,124	5,375,000	5,890,702	0	(140,423)	0	0	5.000	2.140	JJ	134,375	268,750	04/03/2020	01/01/2032
658207-P3-3	NORTH CAROLINA HSG F				1.B FE	1,968,490	110.6030	1,858,130	1,680,000	1,948,361	0	(20,129)	0	0	5.000	2.760	JJ	42,000	14,700	03/24/2022	01/01/2031
658256-4F-6	NORTH CAROLINA ST				1.A FE	639,036	108.0060	648,036	600,000	636,479	0	(2,557)	0	0	5.000	3.110	JD	2,500	15,000	09/28/2022	06/01/2026
658256-4G-4	NORTH CAROLINA ST				1.A FE	995,661	110.2010	991,809	900,000	994,308	0	(1,353)	0	0	5.000	2.480	JD	3,750	0	12/07/2022	06/01/2027
65829Q-CT-9	NORTH CAROLINA ST LTD OBLIG				1.B FE	2,710,492	102.9260	2,413,615	2,345,000	2,429,513	0	(61,787)	0	0	5.000	2.240	MN	19,542	117,250	04/03/2018	05/01/2024
65829Q-CY-8	NORTH CAROLINA ST LTD OBLIG			1	1.B FE	2,346,544	109.6320	2,176,195	1,985,000	2,252,947	0	(37,870)	0	0	5.000	2.670	MN	16,542	99,250	01/13/2022	05/01/2029
65830R-BB-4	NORTH CAROLINA ST TURNPIKE AUTH				1.E FE	783,176	101.8620	692,662	680,000	696,407	0	(15,997)	0	0	5.000	2.540	JJ	17,000	34,000	03/23/2017	01/01/2024
66285W-L9-5	NORTH TEX TWY AUTH R				1.B FE	2,373,555	100.0000	2,370,000	2,370,000	2,370,000	0	(3,555)	0	0	5.000	3.860	JJ	59,250	0	11/10/2022	01/01/2025
66285W-M4-5	NORTH TEXAS MUN				1.E FE	130,320	100.1380	130,179	130,000	130,307	0	(13)	0	0	5.000	4.870	JJ	3,250	0	11/10/2022	01/01/2025
66285W-NC-6	NORTH TEX TWY AUTH R				1.F FE	2,666,377	103.8130	2,320,221	2,235,000	2,333,505	0	(47,292)	0	0	5.000	2.720	JJ	55,875	111,750	04/09/2015	01/01/2025
667825-U5-0	NORTHWEST TEX INDPT				1.A FE	1,845,952	102.3400	1,637,440	1,600,000	1,683,990	0	(74,602)	0	0	5.000	0.310	FA	30,222	80,000	10/26/2020	02/15/2024
677522-7H-1	OHIO ST				1.B FE	1,647,266	115.9590	1,733,587	1,495,000	1,644,118	0	(3,148)	0	0	5.000	3.470	JD	3,322	37,375	10/25/2022	06/15/2030
677524-BN-9	OHIO ST ADULT CORRECTIONAL CAPITAL			1	1.C FE	1,237,810	110.0700	1,100,700	1,000,000	1,133,397	0	(21,323)	0	0	5.000	2.490	AO	12,500	50,000	10/18/2017	10/01/2028
677524-BP-4	OHIO ST ADULT CORRECTIONAL CAPITAL			1	1.C FE	1,230,840	109.7900	1,097,900	1,000,000	1,139,921	0	(18,648)	0	0	5.000	2.710	AO	12,500	50,000	10/18/2017	10/01/2029
677581-GH-7	OHIO ST MAJOR NEW ST				1.C FE	1,534,365	107.7160	1,497,252	1,390,000	1,510,597	0	(23,769)	0	0	5.000	2.370	JD	3,089	69,500	04/13/2022	12/15/2026
67760A-FT-8	OHIO ST PARKS & REC				1.C FE	1,003,621	117.1890	996,107	850,000	996,639	0	(6,981)	0	0	5.000	2.800	JD	3,542	21,250	07/01/2022	12/01/2031

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
67766W-XQ-0	OHIO ST WTR DEV AUTH WTR POLL CONTROL R				1.A FE	3,836,723	110.0260	3,443,814	3,130,000	3,522,182	0	(84,072)	0	0	5.000	2.020	JD	13,042	156,500	02/22/2019	06/01/2027
67766W-ZD-7	OHIO ST WTR DEV AUTH				1.A FE	1,155,913	106.6780	1,152,122	1,080,000	1,155,840	0	(74)	0	0	5.000	3.900	JD	4,500	0	12/28/2022	12/01/2050
678908-4D-3	OKLAHOMA DEV FIN AUT				1.D FE	744,620	90.9950	682,463	750,000	744,681	0	61	0	0	4.380	4.420	MN	11,498	0	08/29/2022	11/01/2045
678908-4F-8	OKLAHOMA DEV FIN AUT				1.D FE	1,000,000	96.4310	964,310	1,000,000	1,000,000	0	0	0	0	4.135	4.130	JD	13,094	0	08/31/2022	12/01/2033
67910H-QV-5	OKLAHOMA ST MUN PWR				1.F FE	943,178	110.1210	825,908	750,000	899,605	0	(29,115)	0	0	5.000	0.910	JJ	18,750	37,500	06/18/2021	01/01/2028
686053-DR-7	OREGON SCH BRDS ASSN				1.C FE	507,030	101.6000	508,000	500,000	506,538	0	(492)	0	0	5.528	5.040	JD	13,897	0	09/22/2022	06/30/2028
68609B-R3-3	OREGON ST FOR ISSU				1.B FE	629,598	110.1970	611,593	555,000	621,875	0	(7,722)	0	0	5.000	2.220	FA	11,563	13,875	06/07/2022	08/01/2028
696560-KB-6	PALM BEACH CNTY FLA			1	1.C FE	2,804,670	104.8220	2,358,495	2,250,000	2,447,078	0	(49,495)	0	0	5.000	2.530	AO	28,125	112,500	01/15/2015	10/01/2026
70868Y-AH-2	PENNSYLVANIA ECONOMI				2.B FE	5,680,752	106.9350	5,646,168	5,280,000	5,679,935	0	(817)	0	0	5.000	4.070	JD	6,600	0	12/14/2022	06/30/2033
70869P-LH-8	PENNSYLVANIA ST ECON DEV AUTH REV			1	1.F FE	3,785,243	106.9550	3,235,389	3,025,000	3,327,015	0	(77,444)	0	0	5.000	2.180	MS	44,535	151,250	09/21/2016	03/15/2027
70870J-AW-8	PENNSYLVANIA ECONOMI				1.F FE	1,383,917	99.8510	1,467,810	1,470,000	1,385,033	0	1,116	0	0	4.000	4.600	MN	7,513	29,400	10/07/2022	11/15/2035
70878C-AR-6	PENNSYLVANIA HIGHER				1.F FE	1,498,560	106.4190	1,489,866	1,400,000	1,491,544	0	(7,016)	0	0	5.000	3.840	JD	5,833	33,444	05/12/2022	06/01/2029
70879Q-RY-1	PENNSYLVANIA HSG FIN				1.B FE	1,000,000	94.2240	942,240	1,000,000	1,000,000	0	0	0	0	4.150	4.150	AO	10,375	13,718	04/28/2022	10/01/2042
70914P-E3-2	PENNSYLVANIA ST			1	1.D FE	3,387,542	107.7290	3,113,368	2,890,000	3,174,332	0	(55,860)	0	0	5.000	2.750	MS	42,547	144,500	01/09/2019	09/15/2027
70917S-7L-1	PENNSYLVANIA ST HIGH				1.D FE	4,469,129	113.1410	3,744,967	3,310,000	4,196,294	0	(112,833)	0	0	5.000	1.230	JD	7,356	165,500	07/15/2020	06/15/2030
709221-VF-9	PENNSYLVANIA ST TPK				1.D FE	2,819,055	104.0250	2,741,059	2,635,000	2,803,985	0	(15,070)	0	0	5.000	3.780	JD	10,979	131,750	05/24/2022	12/01/2048
709224-PB-9	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE			1	1.G FE	3,603,180	106.1180	3,183,540	3,000,000	3,224,737	0	(61,996)	0	0	5.000	2.690	JD	12,500	150,000	05/25/2016	06/01/2028
709224-QF-9	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1	1.E FE	3,129,108	103.0510	2,828,750	2,745,000	3,074,006	0	(11,351)	0	0	5.000	4.080	JD	11,438	137,250	09/13/2017	12/01/2041
709224-RS-0	PENNSYLVANIA ST TPK COMMN			1	1.F FE	7,920,733	108.1960	6,886,675	6,365,000	7,009,992	0	(155,718)	0	0	5.000	2.280	JD	26,521	318,250	09/23/2016	12/01/2027
709225-DJ-2	PENNSYLVANIA ST TPK				1.G FE	1,322,260	111.6440	1,116,440	1,000,000	1,268,932	0	(37,414)	0	0	5.000	0.970	JD	4,167	50,000	07/21/2021	12/01/2029
717813-YS-2	PHILADELPHIA PA				1.F FE	12,235,089	113.5090	10,238,512	9,020,000	11,796,660	0	(316,171)	0	0	5.000	1.120	MN	75,167	451,000	07/28/2021	05/01/2031
717817-UA-6	PHILADELPHIA PA ARPT REVENUE			1	1.F FE	2,950,938	105.1050	2,611,859	2,485,000	2,746,004	0	(43,146)	0	0	5.000	2.910	JJ	62,125	124,250	12/15/2017	07/01/2028
71783M-AN-5	PHILADELPHIA PA GAS WKS REVENUE			1	1.G FE	1,639,238	107.4500	1,450,575	1,350,000	1,508,038	0	(25,871)	0	0	5.000	2.720	FA	28,125	67,500	08/09/2017	08/01/2028
717883-VX-7	PHILADELPHIA PA SCH DIST				1.E FE	1,884,255	110.5790	1,658,685	1,500,000	1,770,233	0	(37,403)	0	0	5.000	2.090	MS	25,000	75,000	10/18/2019	09/01/2029
717883-VY-5	PHILADELPHIA PA SCH			1	1.E FE	2,502,300	110.6660	2,213,320	2,000,000	2,353,704	0	(48,864)	0	0	5.000	2.130	MS	33,333	100,000	10/18/2019	09/01/2030
717893-L5-8	PHILADELPHIA PA WTR			1	1.E FE	1,674,700	113.9640	1,424,550	1,250,000	1,589,902	0	(41,426)	0	0	5.000	1.300	AO	15,625	62,500	12/07/2020	10/01/2033
71883R-QT-3	PHOENIX ARIZ CIVIC I				1.C FE	2,914,970	111.9140	2,864,998	2,560,000	2,886,953	0	(28,017)	0	0	5.000	2.500	JJ	64,000	64,000	06/27/2022	07/01/2028
720175-A4-0	PIEDMONT MUN PWR AGY				1.G FE	1,055,820	100.0000	1,000,000	1,000,000	1,000,000	0	(47,402)	0	0	5.000	0.250	JJ	25,000	33,889	10/14/2021	01/01/2023
720175-ZB-7	PIEDMONT MUN PWR AGY				1.G FE	3,637,770	106.7100	3,201,300	3,000,000	3,494,981	0	(121,293)	0	0	5.000	0.800	JJ	75,000	101,667	09/29/2021	01/01/2027
720175-ZN-1	PIEDMONT MUN PWR AGY				1.G FE	1,136,470	106.5250	1,065,250	1,000,000	1,114,772	0	(21,698)	0	0	5.000	2.000	JJ	25,000	25,000	03/11/2022	01/01/2030
731167-FY-3	POLK COUNTY FL UTILITY SYS REVENUE				1.C FE	1,311,790	112.4080	1,124,080	1,000,000	1,212,983	0	(35,616)	0	0	5.000	1.160	MS	16,667	50,000	02/21/2020	10/01/2028
73358X-BX-9	PORT AUTH N Y & N J				1.D FE	987,447	105.8270	978,900	925,000	982,932	0	(4,515)	0	0	5.000	3.230	AO	9,764	23,125	09/07/2022	10/15/2026
73358X-GU-0	PORT AUTH N Y & N J				1.D FE	2,591,662	112.0620	2,566,220	2,290,000	2,591,030	0	(631)	0	0	5.000	3.440	JJ	2,863	0	12/16/2022	01/15/2033
734260-6M-9	PORT HOUSTON AUTH TE				1.B FE	2,508,467	113.8060	2,486,661	2,185,000	2,498,214	0	(10,254)	0	0	5.000	3.500	AO	27,313	54,625	07/05/2022	10/01/2034
735389-WE-4	PORT OF SEATTLE WA REVENUE			1	1.E FE	4,825,315	102.6540	4,393,591	4,280,000	4,468,401	0	(53,782)	0	0	5.000	3.550	AO	53,500	214,000	07/22/2015	04/01/2026
736740-QF-1	PORTLAND ORE REV				1.A FE	1,692,176	105.1340	1,503,416	1,430,000	1,506,407	0	(32,602)	0	0	5.000	2.540	AO	17,875	71,500	12/02/2016	04/01/2025
736740-UX-7	PORTLAND ORE REV				1.A FE	3,179,793	115.9580	3,107,674	2,680,000	3,152,785	0	(27,008)	0	0	5.000	2.390	JD	11,167	67,000	07/11/2022	06/01/2030
736740-WB-3	PORTLAND ORE REV				1.A FE	1,968,260	114.6710	1,949,407	1,700,000	1,945,398	0	(22,862)	0	0	5.000	2.650	AO	21,250	42,500	04/20/2022	10/01/2029
744142-HN-3	PROVO UTAH				1.B FE	1,410,210	109.2350	1,403,670	1,285,000	1,408,941	0	(1,269)	0	0	5.000	2.500	FA	26,771	0	12/13/2022	02/01/2027
74440D-AQ-7	KENTUCKY ST PUBLIC ENERGY AUTH GAS SPLY			1	1.E FE	1,094,120	99.9500	999,500	1,000,000	1,020,157	0	(15,732)	0	0	4.000	2.350	AO	10,000	40,000	01/19/2018	04/01/2024
74440D-AR-5	KENTUCKY ST PUBLIC ENERGY AUTH GAS SPLY			1	1.E FE	2,415,649	99.8360	2,216,359	2,220,000	2,261,990	0	(32,744)	0	0	4.000	2.450	AO	22,200	88,800	01/19/2018	04/01/2048
74440D-DS-0	KENTUCKY INC KY PUB				1.E FE	3,155,299	96.9160	2,737,877	2,825,000	3,126,088	0	(29,211)	0	0	4.000	2.450	FA	47,083	44,886	02/24/2022	08/01/2052
744434-ED-9	PUBLIC PWR GENERATION AGY NE REVENUE			1	1.G FE	2,722,236	105.7900	2,496,644	2,360,000	2,543,398	0	(49,359)	0	0	5.000	2.660	JJ	59,000	118,000	03/26/2019	01/01/2032
74444Y-AK-0	PUBLIC FIN AUTH WI LEASE DEV REVENUE			1	1.C FE	4,151,521	106.5360	3,568,956	3,350,000	3,676,862	0	(73,517)	0	0	5.000	2.510	MS	55,833	167,500	01/08/2016	03/01/2027
74447H-AA-6	PUBLIC FIN AUTH WIS				1.F FE	5,000,000	100.6800	5,034,000	5,000,000	5,000,000	0	0	0	0	3.700	3.700	AO	48,306	0	09/13/2022	10/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74514L-3H-8	PUERTO RICO COMWLTH				5.B	1,081,880	102.4870	1,024,870	1,000,000	1,024,870	(52,511)	(4,499)	0	0	5.625	4.250	JJ	28,125	0	07/20/2022	07/01/2029
751073-ME-4	RALEIGH-DURHAM N C A				1.D FE	929,839	105.9440	921,713	870,000	925,954	0	(3,885)	0	0	5.000	3.980	MN	7,250	21,750	05/23/2022	05/01/2036
76222R-A8-5	RHODE ISLAND ST & PR				1.C FE	2,309,567	113.7470	2,297,689	2,020,000	2,298,276	0	(11,291)	0	0	5.000	2.760	AO	21,322	24,408	09/08/2022	10/15/2029
762323-BA-0	RHODE IS ST STUDENT				1.C FE	1,112,922	106.6980	960,282	900,000	1,061,862	0	(31,754)	0	0	5.000	1.220	JD	3,750	45,000	05/13/2021	12/01/2027
762323-BX-0	RHODE IS ST STUDENT				1.C FE	1,905,890	107.9100	1,888,425	1,750,000	1,893,052	0	(12,838)	0	0	5.000	3.460	JD	7,292	44,722	04/29/2022	12/01/2028
764791-AV-1	RICHMOND IN HOSP AUTH REVENUE			1	1.G FE	2,178,011	102.9780	1,910,242	1,855,000	1,955,294	0	(31,427)	0	0	5.000	3.090	JJ	46,375	92,750	02/11/2015	01/01/2026
76541V-RS-8	RICHMOND VA				1.B FE	3,315,375	103.4570	3,015,772	2,915,000	3,027,473	0	(70,888)	0	0	5.000	2.430	JJ	67,207	145,750	10/11/2018	07/15/2024
765433-KD-8	RICHMOND VA PUBLIC UTILITY REVENUE				1.C FE	2,238,730	107.1000	2,275,875	2,125,000	2,230,498	0	(8,232)	0	0	5.000	3.270	JJ	48,993	0	09/28/2022	01/15/2026
765433-KG-1	RICHMOND VA PUB UTIL			1	1.C FE	1,843,965	106.7680	1,601,520	1,500,000	1,705,264	0	(66,922)	0	0	5.000	0.460	JJ	34,583	75,000	12/01/2020	01/15/2029
77158P-FP-2	ROCHESTER MN ELEC UTILITY REVENUE				1.D FE	124,329	101.8920	106,987	105,000	107,768	0	(2,961)	0	0	5.000	2.080	JD	438	5,250	01/11/2017	12/01/2023
771694-PX-8	ROCHESTER N Y				1.D FE	2,646,209	111.3650	2,566,963	2,305,000	2,624,137	0	(22,072)	0	0	5.000	2.340	FA	47,701	0	07/21/2022	08/01/2028
783244-GX-8	RUTHERFORD CNTY TENN				1.B FE	630,468	105.5220	633,132	600,000	630,117	0	(351)	0	0	4.000	2.740	AO	6,000	0	12/08/2022	04/01/2030
786744-HU-9	SAGINAW MICH HOSP FI				2.A FE	1,332,670	108.7040	1,087,040	1,000,000	1,237,608	0	(34,955)	0	0	5.000	1.190	JJ	25,000	50,000	02/28/2020	07/01/2029
79020F-AX-4	SAINT JOHN THE BAPTIST PARISH LA REVENU				2.C FE	1,000,000	96.9100	969,100	1,000,000	1,000,000	0	0	0	0	2.100	2.100	JD	12,250	21,000	09/13/2019	06/01/2037
791526-TJ-5	ST LOUIS CNTY MO SPL				1.C FE	1,119,990	107.8750	1,078,750	1,000,000	1,107,683	0	(12,307)	0	0	5.000	2.120	JD	4,167	25,000	07/11/2022	12/01/2026
792909-FB-4	SAINT PAUL MN HSG & REDEV AUTH HLTH			1	1.G FE	1,324,367	107.2850	1,180,135	1,100,000	1,236,166	0	(17,599)	0	0	5.000	2.990	MN	7,028	55,000	08/11/2017	11/15/2029
79467B-CU-7	SALES TAX SECURITIZA				1.D FE	3,718,769	108.2920	3,335,394	3,080,000	3,533,158	0	(69,674)	0	0	5.000	2.340	JJ	77,000	154,000	06/02/2020	01/01/2029
795576-FJ-1	SALT LAKE CNTY UTAH ARPT REVENUE				1.F FE	1,929,301	103.8000	1,691,940	1,630,000	1,736,326	0	(40,857)	0	0	5.000	2.300	JJ	40,750	81,500	01/22/2018	07/01/2025
795576-FL-6	SALT LAKE CNTY UT ARPT REVENUE				1.F FE	1,316,094	106.1450	1,178,210	1,110,000	1,207,151	0	(19,927)	0	0	5.000	2.910	JJ	27,750	55,500	02/09/2017	07/01/2027
79574C-BR-3	SALT RIVER AZ PROJ AGRIC IMPT & PWR				1.B FE	2,238,741	107.0430	1,980,296	1,850,000	1,987,842	0	(43,789)	0	0	5.000	2.410	JJ	46,250	92,500	11/18/2016	01/01/2026
79574C-BS-1	SALT RIV PROJ AGRIC				1.B FE	862,660	109.2580	846,750	775,000	853,277	0	(9,384)	0	0	5.000	2.340	JJ	19,375	19,375	06/27/2022	01/01/2027
79574C-CL-5	SALT RIVER AZ PROJ AGRIC IMPT & PWR				1.B FE	2,337,000	109.2580	2,185,160	2,000,000	2,174,887	0	(40,888)	0	0	5.000	2.680	JJ	50,000	100,000	11/08/2018	01/01/2027
79574C-ED-1	SALT RIV PROJ AGRIC				1.B FE	1,154,290	115.1570	1,151,570	1,000,000	1,154,070	0	(220)	0	0	5.000	2.580	JJ	25,000	0	12/22/2022	01/01/2030
79625G-BM-4	SAN ANTONIO TEX ELEC				1.D FE	1,891,420	110.6000	1,880,200	1,700,000	1,890,247	0	(1,173)	0	0	5.000	3.220	FA	35,417	0	12/09/2022	02/01/2035
79625G-EC-3	SAN ANTONIO TEX ELEC				1.D FE	1,670,392	107.2250	1,410,009	1,315,000	1,639,642	0	(29,842)	0	0	4.000	1.370	FA	21,917	35,067	12/16/2021	02/01/2033
79766D-RP-6	SAN FRANCISCO CALIF				1.E FE	1,304,472	105.6860	1,268,232	1,200,000	1,294,287	0	(10,185)	0	0	5.000	3.050	MN	10,000	30,000	06/27/2022	05/01/2027
79773K-GQ-1	SAN FRANCISCO CALIF				1.A FE	3,528,654	100.2350	3,037,121	3,030,000	3,456,430	0	(62,013)	0	0	4.000	1.680	JD	5,387	121,200	11/01/2021	06/15/2043
798170-BB-1	SAN JOSE CALIF REDEV				1.D FE	1,159,480	110.1520	1,101,520	1,000,000	1,103,056	0	(20,911)	0	0	5.000	2.600	FA	20,833	50,000	03/25/2020	08/01/2027
80483B-BS-1	SAVANNAH GA ECON DEV AUTH				2.B FE	1,250,000	96.5550	1,206,938	1,250,000	1,250,000	0	0	0	0	1.900	1.900	MN	3,958	23,750	09/20/2019	08/01/2024
812627-BG-1	SEATTLE WASH				1.A FE	1,158,729	104.5180	1,149,698	1,100,000	1,154,528	0	(4,201)	0	0	4.000	3.070	JD	3,667	22,000	06/27/2022	12/01/2028
812627-LY-1	SEATTLE WASH				1.A FE	2,986,556	116.0570	2,994,271	2,580,000	2,963,257	0	(23,300)	0	0	5.000	2.830	MS	43,000	36,908	06/22/2022	09/01/2030
812643-XJ-8	SEATTLE WASH MUN LT				1.C FE	500,254	116.2410	528,897	455,000	499,718	0	(537)	0	0	5.000	3.760	JJ	10,617	0	11/08/2022	07/01/2034
837123-GX-0	SOUTH CAROLINA ST PORTS AUTH PORTS REVE				1.E FE	2,910,245	105.5860	2,650,209	2,510,000	2,694,571	0	(49,540)	0	0	5.000	2.780	JJ	62,750	125,500	05/31/2018	07/01/2026
837123-GY-8	SOUTH CAROLINA ST PORTS AUTH PORTS REVE				1.E FE	2,341,480	106.6160	2,132,320	2,000,000	2,180,356	0	(37,054)	0	0	5.000	2.850	JJ	50,000	100,000	05/31/2018	07/01/2027
837151-E9-6	SOUTH CAROLINA ST PU				1.F FE	3,171,085	100.0110	3,220,354	3,220,000	3,171,085	0	0	0	0	5.000	5.100	JD	13,417	161,000	04/14/2022	12/01/2048
837151-KD-0	SOUTH CAROLINA ST PU			1	1.F FE	2,843,717	103.3300	2,397,256	2,320,000	2,472,755	0	(49,749)	0	0	5.000	2.630	JD	9,667	116,000	10/17/2014	12/01/2025
837151-NE-5	SOUTH CAROLINA ST PUBLIC SVC AUTH REV				1.F FE	1,114,310	101.8380	1,018,380	1,000,000	1,020,494	0	(21,797)	0	0	5.000	2.720	JD	4,167	50,000	06/26/2018	12/01/2023
837151-S5-9	SOUTH CAROLINA ST PU				1.E FE	1,653,432	112.7870	1,753,838	1,555,000	1,652,421	0	(1,011)	0	0	5.000	4.220	JD	9,935	0	11/09/2022	12/01/2032
837151-WT-2	SOUTH CAROLINA ST PU			1	1.F FE	1,954,800	109.7340	1,646,010	1,500,000	1,863,891	0	(42,574)	0	0	5.000	1.710	JD	6,250	75,000	10/28/2020	12/01/2031
837151-ZJ-1	SOUTH CAROLINA ST PU				1.F FE	1,874,976	110.7830	1,634,049	1,475,000	1,842,841	0	(32,135)	0	0	5.000	1.940	JD	6,146	56,951	02/09/2022	12/01/2031
83755V-ZP-2	SOUTH DAKOTA ST HLTH & EDUCTNL FACS			1	1.E FE	1,462,791	105.2770	1,305,435	1,240,000	1,326,028	0	(20,844)	0	0	5.000	3.060	MN	10,333	62,000	10/15/2015	11/01/2026
838810-DS-5	S MIAMI FL HLTH FACS AUTH			1	1.E FE	3,517,680	107.9240	3,237,720	3,000,000	3,317,900	0	(42,446)	0	0	5.000	3.210	FA	56,667	150,000	12/15/2017	08/15/2029
84131T-AQ-5	SOUTHEAST ALA GAS SU			1	1.F FE	5,924,614	99.6630	5,760,521	5,780,000	5,833,117	0	(34,318)	0	0	4.000	3.360	JD	19,267	231,200	03/27/2020	06/01/2049
86476P-N4-6	SUFFOLK CNTY N Y				1.E FE	2,454,975	107.7620	2,424,645	2,250,000	2,439,349	0	(15,626)	0	0	5.000	2.570	MS	37,500	0	09/01/2022	09/01/2026
87122N-FT-1	SYCAMORE OHIO CMNTY				1.B FE	2,463,896	106.4010	2,197,181	2,065,000	2,325,371	0	(50,897)	0	0	4.000	1.340	JD	6,883	82,600	03/12/2020	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87638K-BT-8	TARRANT CNTY TEX COL				1.C FE	2,366,960	103.6290	2,072,580	2,000,000	2,148,603	0	(91,131)	0	0	5.000	0.400	FA	37,778	100,000	07/07/2020	08/15/2024
87638Q-PE-3	TARRANT CNTY TX CULTURAL EDU FACS FIN			1	1.D FE	2,489,100	106.1350	2,122,700	2,000,000	2,176,240	0	(49,743)	0	0	5.000	2.270	MN	12,778	100,000	04/07/2016	11/15/2028
87638Q-QJ-1	TARRANT CNTY TEX CUL			1	1.C FE	2,267,411	110.6570	1,925,432	1,740,000	2,122,006	0	(51,767)	0	0	5.000	1.630	JD	7,250	87,000	02/07/2020	12/01/2032
87638Q-SF-7	TARRANT CNTY TEX CUL				1.D FE	862,793	105.6070	876,538	830,000	862,019	0	(774)	0	0	5.000	3.770	MN	3,574	0	11/10/2022	11/15/2052
876443-LG-5	TARRANT REGL WTR DIS				1.B FE	1,671,061	104.8500	1,646,145	1,570,000	1,648,859	0	(22,202)	0	0	5.000	2.600	MS	26,167	39,250	05/13/2022	03/01/2025
876448-BQ-3	TARRANT TX REGL WTR DIST WTR TRANSM				1.C FE	3,893,700	102.0190	3,060,570	3,000,000	3,072,950	0	(107,464)	0	0	6.000	2.300	MS	60,000	180,000	09/16/2014	09/01/2023
880397-BG-8	TENNERGY CORP TENN G				1.B FE	1,894,012	101.4730	1,821,440	1,795,000	1,870,112	0	(23,900)	0	0	5.000	2.520	MS	29,917	44,875	06/06/2022	02/01/2050
880397-BW-3	TENNERGY CORP TENN G			1	1.E FE	3,493,648	97.7780	2,869,784	2,935,000	3,371,609	0	(73,857)	0	0	4.000	1.270	MS	39,133	117,400	04/21/2021	12/01/2051
880443-HZ-2	TENNESSEE ST ENERGY ACQUSITION CORP			1	1.F FE	1,848,409	100.1650	1,853,053	1,850,000	1,848,441	0	32	0	0	4.000	4.000	MN	12,333	37,000	10/18/2022	05/01/2048
880443-JE-7	TENNESSEE ST ENERGY MUNICIPAL			1	1.F FE	2,414,675	99.2920	2,482,300	2,500,000	2,419,036	0	1,607	0	0	4.000	4.200	MN	16,667	100,000	03/25/2020	11/01/2049
880461-7E-2	TENNESSEE HSG DEV AG				1.B FE	1,394,055	106.8120	1,388,556	1,300,000	1,392,476	0	(1,579)	0	0	5.000	2.850	JJ	32,500	0	12/06/2022	07/01/2026
880461-VP-0	TENNESSEE HSG DEV AGY RSDL FING PROGRAM			1	1.B FE	699,979	97.8200	684,740	700,000	699,979	0	0	0	0	3.050	3.050	JJ	10,675	21,350	08/10/2018	01/01/2029
882117-2E-3	TEXAS ST A&M UNIV PERM UNIV FUND N				1.A FE	6,711,961	106.9620	5,674,334	5,305,000	5,693,781	0	(149,004)	0	0	5.500	2.450	JJ	145,888	291,775	07/31/2017	07/01/2025
88213A-QU-2	TEXAS A & M UNIV REV				1.A FE	565,542	113.2450	588,874	520,000	564,507	0	(1,035)	0	0	5.000	3.490	MN	3,322	13,000	10/27/2022	05/15/2029
88256H-BE-7	TEXAS MUN GAS ACQUIS				2.A FE	1,790,319	103.8370	1,427,759	1,375,000	1,707,071	0	(45,238)	0	0	5.000	1.350	JD	3,056	68,750	01/26/2021	12/15/2029
882669-BF-0	TEXAS ST PUBLIC FIN AUTH LEASE REVENUE			1	1.B FE	2,835,698	112.1940	2,524,365	2,250,000	2,633,321	0	(58,670)	0	0	5.000	2.010	FA	46,875	112,500	06/06/2019	02/01/2031
882724-AH-0	TEXAS ST FOR PREVIOU				1.A FE	1,263,689	106.2850	1,248,849	1,175,000	1,254,829	0	(8,860)	0	0	5.000	2.430	AO	14,688	29,375	09/07/2022	10/01/2025
882724-JB-4	TEXAS ST				1.A FE	3,735,251	106.2850	3,417,063	3,215,000	3,430,780	0	(74,959)	0	0	5.000	2.460	AO	40,188	160,750	10/11/2018	10/01/2025
882724-UA-3	TEXAS ST				1.A FE	3,183,391	102.5070	3,034,207	2,960,000	3,131,322	0	(52,069)	0	0	4.000	1.700	FA	49,333	59,200	03/10/2022	08/01/2025
882724-VW-4	TEXAS ST				1.A FE	706,338	102.7910	642,444	625,000	679,887	0	(21,033)	0	0	4.000	0.570	FA	10,417	21,042	09/16/2021	08/01/2030
88283L-JV-9	TEXAS ST TRANSPRTN COMM ST HIGHWAY				1.A FE	1,680,585	101.6180	1,524,270	1,500,000	1,528,787	0	(37,628)	0	0	5.000	2.400	AO	18,750	75,000	10/22/2018	10/01/2023
88283L-KJ-4	TEXAS TRANSN COMMN S				1.A FE	3,089,815	106.2030	2,856,861	2,690,000	2,858,014	0	(58,182)	0	0	5.000	2.630	AO	33,625	134,500	11/06/2018	10/01/2025
882854-6U-1	TEXAS WATER DEV BRD				1.A FE	1,186,860	115.9040	1,159,040	1,000,000	1,176,995	0	(9,865)	0	0	5.000	2.430	FA	20,833	25,000	07/12/2022	08/01/2030
882854-6W-7	TEXAS WTR DEV BRD RE				1.A FE	575,985	117.0720	585,360	500,000	575,165	0	(820)	0	0	5.000	3.000	FA	10,417	0	11/21/2022	08/01/2032
882854-M3-3	TEXAS WATER DEV BRD				1.A FE	3,252,661	105.2500	2,978,575	2,830,000	2,986,379	0	(65,601)	0	0	5.000	2.500	AO	31,444	141,500	09/26/2018	04/15/2025
88285A-AP-3	TEXAS WTR DEV BRD RE				1.A FE	1,375,375	114.5450	1,431,813	1,250,000	1,371,903	0	(3,472)	0	0	5.000	3.380	AO	13,542	0	09/29/2022	10/15/2029
888805-BU-1	TOBACCO SETTLEMENT A				1.F FE	654,310	106.1310	530,655	500,000	626,766	0	(16,118)	0	0	5.000	1.390	JD	2,083	25,000	04/07/2021	06/01/2030
888808-HF-2	TOBACCO SETTLEMENT FING CORP NJ			1	1.F FE	3,825,816	105.0920	3,573,128	3,400,000	3,682,162	0	(32,496)	0	0	5.000	3.700	JD	14,167	170,000	04/05/2018	06/01/2030
888808-HG-0	TOBACCO SETTLEMENT FING CORP NJ			1	1.F FE	5,580,950	104.9460	5,247,300	5,000,000	5,404,642	0	(39,981)	0	0	5.000	3.860	JD	20,833	250,000	04/05/2018	06/01/2031
88880L-AE-3	TOBACCO SETTLEMENT F				1.F FE	1,380,000	98.3740	1,357,561	1,380,000	1,380,000	0	0	0	0	1.193	1.190	JD	1,372	16,463	10/22/2020	06/01/2023
89453P-G7-8	TRAVIS CNTY TEX				1.A FE	2,424,936	109.1630	2,166,886	1,985,000	2,226,299	0	(55,076)	0	0	5.000	1.940	MS	33,083	99,250	04/15/2019	03/01/2027
89453P-H2-8	TRAVIS CNTY TEX				1.A FE	3,148,472	113.0580	3,278,682	2,900,000	3,142,606	0	(5,866)	0	0	5.000	3.480	MS	48,333	0	10/27/2022	03/01/2030
89602H-CU-9	TRIBOROUGH BRDG & TU				1.B FE	1,150,420	113.4950	1,146,300	1,010,000	1,150,195	0	(225)	0	0	5.000	2.620	MN	6,453	0	12/22/2022	05/15/2029
89602H-EX-1	TRIBOROUGH BRDG & TU				1.B FE	1,601,606	110.2770	1,659,669	1,505,000	1,598,499	0	(3,107)	0	0	5.000	3.530	MN	12,542	0	10/28/2022	11/15/2027
89602N-7F-5	TRIBOROUGH NY BRIDGE & TUNNEL AUTH			1	1.D FE	1,843,860	109.4410	1,641,615	1,500,000	1,666,519	0	(31,701)	0	0	5.000	2.560	MN	9,583	75,000	01/13/2017	11/15/2027
89658H-XH-8	TRINITY RIVER AUTH T				1.A FE	1,748,939	115.8290	1,685,312	1,455,000	1,735,855	0	(13,084)	0	0	5.000	2.220	FA	30,313	0	08/10/2022	08/01/2030
913366-KV-1	UNIV CALIF REGTS MED				1.D FE	325,000	93.2980	303,219	325,000	325,000	0	0	0	0	4.132	4.130	MN	1,716	6,864	04/28/2022	05/15/2032
91412G-ST-3	UNIVERSITY CALIF REVS FOR				1.C FE	11,302,806	100.7510	10,075,100	10,000,000	11,155,211	0	(24,907)	0	0	5.000	4.240	MN	63,889	450,000	05/18/2022	05/15/2048
91417K-V2-4	UNIVERSITY COLO ENTE				1.B FE	1,101,499	109.3820	1,132,104	1,035,000	1,100,291	0	(1,207)	0	0	5.000	4.000	JD	4,313	25,875	10/31/2022	06/01/2030
914233-P4-7	UNIVERSITY OF CONNECTICUT MUNICIPAL				1.E FE	2,387,416	105.0460	2,232,228	2,125,000	2,218,761	0	(39,022)	0	0	5.000	2.990	AO	22,431	106,250	06/11/2018	04/15/2025
914367-GY-7	UNIVERSITY KANS HOSP				1.B FE	79,696	102.4390	76,829	75,000	79,696	0	0	0	0	5.000	2.030	MS	1,250	0	12/27/2021	03/01/2024
914367-HP-5	UNIVERSITY KANS HOSP				1.D FE	212,522	102.3810	204,762	200,000	206,810	0	(5,711)	0	0	5.000	2.030	MS	3,333	10,000	12/31/2021	03/01/2024
914460-QT-0	UNIV OF MINNESOTA MN				1.C FE	1,489,075	101.9100	1,350,308	1,325,000	1,356,157	0	(33,240)	0	0	5.000	2.390	JD	5,521	66,250	11/05/2018	12/01/2023
915115-8M-4	UNIVERSITY TEX PERM				1.A FE	583,277	114.1240	582,032	510,000	581,095	0	(2,182)	0	0	5.000	2.650	JJ	6,375	0	09/13/2022	07/01/2029
91514A-GP-4	UNIVERSITY TEX UNIV				1.A FE	2,391,078	106.1090	2,196,456	2,070,000	2,198,904	0	(46,974)	0	0	5.000	2.530	FA	39,100	103,500	09/26/2018	08/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91523N-UU-8	UNIVERSITY WASH UNIV				1.B FE	847,640	107.2120	857,696	800,000	844,600	0	(3,040)	0	0	5.000	3.180	AO	10,000	0	10/06/2022	04/01/2026
917393-DD-9	UTAH CNTY UTAH HOSP				1.B FE	3,504,892	103.4100	3,133,323	3,030,000	3,464,709	0	(40,183)	0	0	5.000	2.830	MN	19,358	151,500	03/23/2022	05/15/2050
917567-AN-9	UTAH ST TRNSIT AUTH SALES TAX REVENUE			1	1.C FE	1,250,827	105.7930	1,137,275	1,075,000	1,139,131	0	(25,027)	0	0	5.000	2.480	JD	2,389	53,750	04/27/2018	06/15/2026
91802R-EZ-8	UTILITY DEBT SECURIT				1.A FE	2,118,208	113.2080	2,156,612	1,905,000	2,112,326	0	(5,881)	0	0	5.000	3.420	JD	4,233	20,108	09/22/2022	12/15/2030
924258-4E-3	VERMONT ST				1.B FE	570,040	112.5990	562,995	500,000	564,613	0	(5,427)	0	0	5.000	2.520	FA	9,444	12,500	06/23/2022	08/15/2028
92778V-HV-3	VIRGINIA COLLEGE BLD				1.B FE	559,415	109.1130	545,565	500,000	553,351	0	(6,064)	0	0	5.000	2.250	FA	10,417	12,500	07/01/2022	02/01/2027
927793-P9-4	VIRGINIA COMWLTH TRA				1.B FE	1,184,856	105.4380	1,265,256	1,200,000	1,184,995	0	139	0	0	4.000	4.130	MN	6,133	24,000	11/08/2022	05/15/2035
927793-Q2-8	VIRGINIA COMWLTH TRA				1.B FE	4,613,285	104.1540	4,895,238	4,700,000	4,613,996	0	711	0	0	4.000	4.180	MN	24,022	94,000	11/08/2022	05/15/2036
928109-X8-5	VIRGINIA ST			1	1.A FE	4,954,013	112.2520	4,686,521	4,175,000	4,637,951	0	(78,159)	0	0	5.000	2.780	JD	17,396	208,750	10/05/2018	06/01/2029
928110-AJ-4	VIRGINIA ST				1.A FE	1,563,875	119.4090	1,659,785	1,390,000	1,561,937	0	(1,938)	0	0	5.000	3.450	JD	8,688	0	10/26/2022	06/01/2032
928172-7S-8	VIRGINIA ST PUB BLDG				1.B FE	2,374,003	108.0930	2,361,832	2,185,000	2,347,774	0	(26,228)	0	0	5.000	2.800	FA	45,521	54,625	05/18/2022	08/01/2026
928172-7V-1	VIRGINIA ST PUB BLDG				1.B FE	2,551,786	113.8300	2,549,792	2,240,000	2,551,667	0	(119)	0	0	5.000	2.680	FA	46,667	0	12/28/2022	08/01/2029
92817S-T5-7	VIRGINIA STATE MUNICIPAL				1.B FE	4,050,828	101.2150	3,643,740	3,600,000	3,656,803	0	(95,726)	0	0	5.000	2.260	FA	75,000	180,000	09/21/2018	08/01/2023
92818G-QH-9	VIRGINIA ST RES AUTH INFR			1	1.A FE	2,749,476	104.0640	2,346,643	2,255,000	2,392,143	0	(45,935)	0	0	5.000	2.750	MN	18,792	112,750	05/08/2014	11/01/2025
92818M-WQ-9	VIRIGNIA ST RESOURCES AUTH INFRASTRURE				1.A FE	240,794	101.7720	213,721	210,000	214,948	0	(5,827)	0	0	5.000	2.130	MN	1,750	10,500	05/09/2018	11/01/2023
930864-EL-3	WAKE CNTY N C				1.A FE	2,035,912	117.5950	1,969,716	1,675,000	2,020,557	0	(15,355)	0	0	5.000	2.200	FA	34,896	0	08/09/2022	02/01/2031
930864-FC-2	WAKE CNTY N C				1.A FE	2,785,487	111.5770	2,850,792	2,555,000	2,775,372	0	(10,114)	0	0	5.000	3.150	FA	53,229	0	09/28/2022	02/01/2028
930864-FF-5	WAKE CNTY N C				1.A FE	1,251,335	117.5150	1,298,541	1,105,000	1,247,345	0	(3,990)	0	0	5.000	3.180	FA	23,021	0	09/27/2022	02/01/2031
93878Y-AE-9	WASHINGTON D C MET A				1.C FE	2,959,303	109.9710	2,925,229	2,660,000	2,941,239	0	(18,064)	0	0	5.000	2.520	JJ	61,328	0	09/08/2022	07/15/2027
93974E-AF-3	WASHINGTON ST				1.B FE	677,136	112.3540	674,124	600,000	676,366	0	(770)	0	0	5.000	2.540	FA	12,500	0	12/07/2022	08/01/2028
940157-U7-3	WASHINGTON MD SUBURBAN SAN DIST				1.A FE	2,370,760	107.9720	2,159,440	2,000,000	2,177,816	0	(49,497)	0	0	5.000	2.280	JD	8,333	100,000	12/17/2018	06/01/2026
949289-PN-6	WELD CNTY COLO SCH D				1.C FE	628,683	113.8370	626,104	550,000	628,568	0	(115)	0	0	5.000	2.720	JD	2,292	0	12/22/2022	12/01/2032
956553-L3-3	WEST VIRGINIA ST				1.C FE	2,436,751	113.1480	2,449,654	2,165,000	2,413,030	0	(23,721)	0	0	5.000	2.880	JD	9,021	108,250	05/16/2022	12/01/2028
96634R-AT-9	WHITING IN ENVRMNMTL FACS REVENUE				1.G FE	5,898,500	101.4380	5,071,900	5,000,000	5,809,166	0	(18,857)	0	0	5.000	3.960	MN	41,667	250,000	11/15/2017	11/01/2047
96634R-AU-6	WHITING IND ENVIRONM				1.G FE	6,231,593	102.4560	5,378,940	5,250,000	6,145,493	0	(25,672)	0	0	5.000	3.840	JD	21,875	262,500	06/26/2019	12/01/2044
975700-PD-1	WINSTON-SALEM N C WT				1.B FE	4,868,682	112.2810	4,154,397	3,700,000	4,539,751	0	(151,491)	0	0	5.000	0.720	JD	15,417	185,000	10/22/2020	06/01/2028
97705M-PK-5	WISCONSIN ST				1.B FE	640,602	104.2620	641,211	615,000	640,557	0	(46)	0	0	4.000	2.970	MN	4,100	0	12/28/2022	05/01/2031
97705M-RF-4	WISCONSIN ST				1.C FE	529,590	105.6130	528,065	500,000	529,265	0	(325)	0	0	4.000	2.810	MN	3,333	0	12/06/2022	05/01/2030
97709T-DM-5	WISCONSIN ST ENVIRON				1.A FE	1,901,959	114.0860	1,985,096	1,740,000	1,899,235	0	(2,724)	0	0	5.000	3.400	JD	10,633	0	10/26/2022	06/01/2029
97712D-6M-3	WISCONSIN ST HEALTH				1.C FE	1,821,270	110.8760	1,663,140	1,500,000	1,781,830	0	(39,440)	0	0	5.000	1.750	FA	28,333	75,000	02/01/2022	02/15/2029
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,165,450,494	XXX	1,075,371,363	1,010,075,000	1,109,229,142	(257,777)	(16,091,988)	0	0	XXX	XXX	XXX	12,803,957	37,509,646	XXX	XXX
3128K1-B7-5	FHLMC PC GOLD COM				1.F FE	51,002	100.4410	52,440	52,209	51,481	0	296	0	0	5.500	5.960	MON	239	2,871	03/30/2006	12/01/2030
3128K2-JM-2	FHLMC PC GOLD COM				1.F FE	63,815	100.4440	65,616	65,326	64,418	0	202	0	0	5.500	5.950	MON	299	3,593	03/30/2006	01/01/2031
3128K4-YG-4	FHLMC PC GOLD COM				1.F FE	30,178	102.6090	30,321	29,550	29,953	0	(38)	0	0	6.500	6.010	MON	160	1,921	03/23/2006	04/01/2036
3128K7-4Z-8	FHLMC PC GOLD COM				1.F FE	168,552	102.1840	165,064	161,536	165,876	0	(624)	0	0	7.000	6.010	MON	942	11,307	12/09/2005	09/01/2033
3128K9-F2-5	FHLMC PC GOLD COM				1.F FE	94,356	99.5800	98,324	98,738	95,750	0	424	0	0	5.000	5.780	MON	411	4,937	03/07/2006	02/01/2036
3128KD-5D-3	FHLMC				1.F FE	50,759	102.7990	51,405	50,005	50,485	0	(68)	0	0	6.500	6.130	MON	271	3,250	08/29/2006	08/01/2036
3128KF-J3-5	FHLMC				1.F FE	38,498	99.3330	37,246	37,496	38,155	0	(593)	0	0	7.000	6.390	MON	219	2,625	10/10/2006	10/01/2036
3128KM-UW-3	FHLMC PC				1.F FE	106,125	101.5840	108,998	107,299	106,404	0	57	0	0	5.500	5.680	MON	492	5,901	04/30/2007	03/01/2037
3128KQ-HL-3	FHLMC PC				1.F FE	127,475	100.5180	132,805	132,120	128,707	0	273	0	0	5.500	6.190	MON	606	7,267	07/31/2007	05/01/2037
3128LX-FW-5	FHLMC				1.F FE	554,217	101.2070	603,028	595,832	566,245	0	8,868	0	0	5.000	6.350	MON	2,483	29,792	06/23/2006	12/01/2035
3128M7-5T-9	FHLMC PC				1.F FE	590,008	101.4630	570,987	562,750	583,639	0	(5,872)	0	0	5.000	4.100	MON	2,345	28,138	01/31/2011	08/01/2040
3128M7-EK-8	FHLMC PC				1.F FE	234,706	96.2660	230,232	239,162	235,909	0	965	0	0	4.000	4.250	MON	797	9,567	02/26/2009	02/01/2039
3128M8-NC-4	FHLMC PC				1.F FE	755,902	103.9830	714,964	687,574	738,824	0	(21,798)	0	0	6.000	4.000	MON	3,438	41,254	06/28/2011	11/01/2039
3128MJ-2M-1	FHLMC				1.F FE	1,789,514	91.7060	1,667,413	1,818,208	1,792,113	0	5,556	0	0	3.500	3.710	MON	5,303	63,637	05/16/2018	09/01/2047

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
3128MJ-B8-2	FHLMC PC				1.F FE	200,610	102.3220	205,462	200,798	200,610	0	49	0	0	5.000	4.980	MON	837	10,040	06/08/2005	06/01/2035
3128MJ-E8-9	FHLMC				1.F FE	161,049	107.0540	167,604	156,560	159,548	0	(600)	0	0	7.000	6.340	MON	913	10,959	10/27/2006	10/01/2036
3128MJ-QG-8	FHLMC				1.F FE	856,698	99.3450	794,719	799,952	845,291	0	(8,513)	0	0	4.500	3.280	MON	3,000	35,998	05/08/2012	07/01/2041
3128P8-DF-5	FEDERAL NATL MG				1.F FE	3,116,588	95.8340	2,921,932	3,048,939	3,101,312	0	(17,024)	0	0	3.500	3.090	MON	8,893	106,713	01/31/2018	10/01/2036
3128P8-E2-3	FEDERAL NATL MG				1.F FE	1,851,122	96.5140	1,676,450	1,736,996	1,825,659	0	(16,600)	0	0	4.000	2.850	MON	5,790	69,480	09/26/2017	08/01/2037
3128PY-DL-5	FHLMC PC GOLD 15				1.F FE	552,394	96.7490	509,066	526,168	536,396	0	(6,876)	0	0	3.000	1.870	MON	1,315	15,785	03/18/2013	02/01/2027
31292G-5W-2	FHLMC GOLD PC				1.F FE	13,698	104.2770	14,245	13,660	13,660	0	(1)	0	0	7.500	7.370	MON	85	1,025	09/10/1999	09/01/2029
31292H-AK-0	FHLMC GOLD PC				1.F FE	882	104.4490	957	916	897	0	6	0	0	7.500	8.320	MON	6	69	05/18/2000	01/01/2030
31292H-QN-7	FHLMC PC GOLD CAS				1.F FE	40,599	103.5790	42,699	41,223	40,823	0	97	0	0	6.000	6.260	MON	202	2,472	05/08/2002	05/01/2032
31292K-ZP-5	FHLMC PC GOLD CAS				1.F FE	2,384,134	99.3460	2,276,763	2,291,748	2,362,590	0	(19,861)	0	0	4.500	3.780	MON	8,594	103,129	11/30/2010	03/01/2040
312930-5P-1	FHLMC				1.F FE	226,329	96.2620	217,913	226,373	226,329	0	11	0	0	4.000	3.980	MON	755	9,055	02/12/2009	03/01/2039
312939-PM-7	FHLMC GOLD PC				1.F FE	205,149	99.8500	194,933	195,225	202,508	0	(6,080)	0	0	5.000	4.080	MON	810	9,759	05/28/2010	03/01/2040
312940-4Q-9	FHLMC PC GOLD COM				1.F FE	923,987	101.7710	888,306	872,843	910,254	0	(3,036)	0	0	5.000	3.970	MON	3,637	43,642	06/30/2010	06/01/2040
312940-PZ-6	FHLMC PC GOLD COM				1.F FE	938,254	98.7710	919,475	930,908	935,864	0	(1,134)	0	0	4.500	4.340	MON	3,491	41,891	04/30/2010	05/01/2040
312941-NL-7	FHLMC PC GOLD COM				1.F FE	402,482	99.3460	383,406	385,930	397,955	0	(3,014)	0	0	4.500	3.780	MON	1,447	17,367	07/29/2010	07/01/2040
312944-PJ-4	FHLMC				1.F FE	678,463	96.2610	617,682	641,668	669,286	0	(6,635)	0	0	4.000	3.140	MON	2,139	25,667	04/10/2012	12/01/2040
31294B-6P-5	FHLMC GOLD PC				1.F FE	13,266	100.1250	13,319	13,303	13,281	0	3	0	0	7.000	7.000	MON	77	931	12/27/2000	01/01/2030
31294F-PT-7	FHLMC GOLD PC				1.F FE	424	100.5120	443	440	431	0	2	0	0	7.500	8.280	MON	3	33	05/18/2000	05/01/2030
31294F-T5-5	FHLMC GOLD PC				1.F FE	21	100.5980	21	21	21	0	0	0	0	7.500	8.280	MON	0	2	05/18/2000	05/01/2030
31296M-3Z-0	FHLMC PC GOLD COM				1.F FE	256,221	101.9630	261,703	256,662	256,221	0	57	0	0	5.000	4.990	MON	1,069	12,833	09/30/2003	09/01/2033
31296S-M3-7	FHLMC FHLMC				1.F FE	329,961	103.4090	334,058	323,046	327,015	0	(494)	0	0	6.000	5.520	MON	1,751	17,767	01/09/2004	01/01/2034
31296S-M5-2	FHLMC FHLMC				1.F FE	208,025	102.1290	204,657	200,389	204,903	0	(2,158)	0	0	6.000	5.190	MON	1,002	12,023	01/09/2004	01/01/2034
31297M-AQ-1	FHLMC PC GOLD COM				1.F FE	126,716	100.6290	126,505	125,714	126,264	0	(284)	0	0	5.500	5.300	MON	576	6,914	03/09/2005	03/01/2035
31297M-XV-5	FHLMC PC GOLD COM				1.F FE	50,241	99.3710	52,124	52,454	51,242	0	334	0	0	5.000	5.820	MON	219	2,623	11/10/2005	04/01/2030
31297T-WF-6	FHLMC PC GOLD COM				1.F FE	182,703	102.3230	195,533	191,094	185,405	0	881	0	0	5.000	5.780	MON	796	9,555	11/09/2005	09/01/2035
31297V-Y8-5	FHLMC PC GOLD COM				1.F FE	105,747	101.6810	111,796	109,947	107,103	0	1,023	0	0	5.000	5.660	MON	458	5,497	11/30/2005	11/01/2035
31298N-FU-4	FHLMC PC GOLD CAS				1.F FE	13,001	99.9770	15,360	15,363	12,885	0	(40)	0	0	7.000	9.330	MON	90	1,076	12/01/2005	05/01/2031
31306X-2A-0	FHLMC				1.F FE	2,936,331	95.6100	2,691,337	2,814,897	2,861,768	0	(33,456)	0	0	2.500	1.660	MON	5,864	70,372	11/14/2012	10/01/2027
31307M-2H-8	FHLMC FHLMC				1.F FE	1,317,332	93.7510	1,210,435	1,291,107	1,305,450	0	(6,383)	0	0	2.500	2.090	MON	2,690	32,278	05/28/2015	05/01/2030
31307R-6V-2	FEDERAL NATL MG				1.F FE	1,760,382	93.7170	1,589,444	1,695,988	1,736,598	0	(16,821)	0	0	2.500	1.760	MON	3,533	42,400	09/29/2016	10/01/2031
3131XV-S6-3	FHLMC PC 30Y ZM2341				1.F FE	(2,365)	0.0000	0	0	0	0	2,387	0	0	3.000	0.000	MON	0	(67)	08/07/2020	01/25/2047
3131XV-VQ-5	FHLMC PC 30Y ZM2423				1.F FE	392,231	89.2470	329,658	369,376	391,084	0	(1,278)	0	0	3.000	2.130	MON	1,844	11,081	08/07/2020	01/25/2047
3131YB-WB-0	FHLMC PC 15Y ZN5142				1.F FE	499,982	96.2060	454,591	472,517	495,983	0	(6,686)	0	0	3.500	2.190	MON	2,730	16,538	06/12/2020	04/25/2034
3131YC-TV-8	FHLMC PC 30Y ZN5964				1.F FE	230,760	97.0390	206,983	213,297	229,719	0	(8,200)	0	0	4.500	3.150	MON	1,599	9,598	06/16/2020	05/25/2049
3132A5-H8-1	FHLMC PC 30Y ZS4755				1.F FE	804,563	92.7310	705,098	760,367	803,923	0	(13,856)	0	0	3.500	2.620	MON	4,416	26,613	11/17/2021	02/25/2048
3132AE-EZ-5	FHLMC PC 30Y ZT1952				1.F FE	11,523	95.4130	10,598	11,107	11,478	0	(93)	0	0	4.000	3.430	MON	2,225	718	10/09/2019	05/25/2049
3132AE-HR-0	FHLMC PC 30Y ZT2040			1	1.F FE	342,183	93.3850	301,284	322,624	341,488	0	(2,925)	0	0	3.500	2.510	MON	1,856	11,292	06/10/2021	11/25/2043
3132CW-AT-1	FHLMC				1.F FE	3,277,089	98.2380	3,102,310	3,157,926	3,246,307	0	(41,747)	0	0	3.500	2.570	MON	18,066	110,527	08/26/2019	03/01/2032
3132D6-CP-3	FHLMC PC 15Y SB8178				1.F FE	955,310	97.7300	934,798	956,506	955,310	0	40	0	0	4.000	3.970	MON	6,340	6,482	08/31/2022	09/25/2037
3132DM-6A-8	FHLMC PC 30Y SD0865				1.F FE	61,193	91.1160	57,704	63,330	61,265	0	194	0	0	3.500	3.920	MON	369	1,108	05/06/2022	02/25/2052
3132DM-6P-5	FHLMC PC 30Y SD0878				1.F FE	8,781	95.4720	5,936	6,218	6,478	0	(179)	0	0	4.000	3.330	MON	2,437	217	02/23/2022	07/25/2050
3132DM-N6-8	FHLMC PC 30Y SD0413				1.F FE	7,607,081	88.1060	6,391,722	7,254,555	7,590,910	0	(80,008)	0	0	3.000	2.360	MON	36,241	217,637	07/30/2021	07/25/2050
3132DN-B3-6	FHLMC PC 30Y SD0958				1.F FE	2,164,172	91.7960	2,277,750	2,481,316	2,164,957	0	785	0	0	3.500	4.620	MON	14,430	0	10/21/2022	04/25/2052
3132DN-CA-9	FHLMC PC 30Y SD0965				1.F FE	(1,618)	0.0000	0	0	0	0	1,616	0	0	3.500	0.000	MON	0	(29)	04/20/2022	04/25/2052
3132DN-CN-1	FHLMC PC 30Y SD0977				1.F FE	717,820	91.6690	671,025	732,002	718,319	0	895	0	0	3.500	3.720	MON	4,266	12,810	04/14/2022	02/25/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132DN-FR-9	FHLMC PC 30Y SD1076				1.F FE	1,321,993	87.9350	1,373,704	1,562,178	1,322,589	0	597	0	0	3.000	4.360	MON	7,782	0	10/25/2022	01/25/2052
3132DN-TN-3	FHLMC PC 30Y SD1457				1.F FE	575,532	89.1160	604,624	678,468	575,789	0	257	0	0	3.000	4.340	MON	3,383	0	10/21/2022	12/25/2051
3132DN-X5-7	FHLMC PC 30Y SD1600				1.F FE	1,099,834	102.3890	1,108,450	1,082,580	1,099,763	0	(281)	0	0	6.000	5.810	MON	10,806	5,413	10/14/2022	08/25/2052
3132DN-YL-1	FHLMC PC 30Y SD1615				1.F FE	373,784	100.5510	378,833	376,757	373,795	0	14	0	0	5.500	5.530	MON	3,434	1,727	10/18/2022	09/25/2052
3132DV-3P-8	FHLMC PC 30Y SD8006				1.F FE	164,570	95.1860	150,838	158,466	163,896	0	(1,660)	0	0	4.000	3.410	MON	1,051	6,339	11/14/2019	08/25/2049
3132DV-5Z-4	FHLMC PC 30Y SD8064				1.F FE	849,267	95.2520	774,578	813,182	848,731	0	(6,410)	0	0	4.000	3.280	MON	5,410	21,685	03/03/2022	05/25/2050
3132DV-7B-5	FHLMC PC 30Y SD8090				1.F FE	893,761	81.9340	733,791	895,580	893,781	0	199	0	0	2.000	2.000	MON	2,978	16,419	12/07/2021	09/25/2050
3132DV-L8-6	FHLMC PC 30Y SD7551				1.F FE	457,354	88.7940	417,824	470,552	457,844	0	1,282	0	0	3.000	3.330	MON	2,344	8,235	04/07/2022	01/25/2052
3132DV-LZ-6	FHLMC PC 30Y SD7544				1.F FE	3,854,061	89.1960	3,968,487	4,449,133	3,855,605	0	1,544	0	0	3.000	4.180	MON	22,166	0	10/13/2022	07/25/2051
3132DV-MD-4	FHLMC PC 30Y SD7556				1.F FE	799,566	88.5570	837,341	945,532	800,034	0	1,345	0	0	3.000	4.340	MON	4,713	2,364	10/20/2022	08/25/2052
3132DW-AD-5	FHLMC PC 30Y SD8104				1.F FE	3,032,045	77.4060	2,770,336	3,578,954	3,038,834	0	23,297	0	0	1.500	3.560	MON	8,925	22,309	05/16/2022	11/25/2050
3132DW-AM-5	FHLMC PC 30Y SD8112				1.F FE	1,328,700	77.4060	1,222,240	1,578,996	1,332,042	0	10,771	0	0	1.500	3.640	MON	3,939	9,869	06/07/2022	12/25/2050
3132DW-AR-4	FHLMC PC 30Y SD8116				1.F FE	362,504	91.5800	311,083	339,682	360,350	0	(3,988)	0	0	3.500	2.640	MON	1,980	11,889	01/05/2021	12/25/2050
3132DW-BP-7	FHLMC PC 30Y SD8146				1.F FE	947,184	81.7800	776,189	949,111	947,214	0	189	0	0	2.000	2.000	MON	3,157	17,400	12/07/2021	05/25/2051
3132DW-C9-2	FHLMC PC 30Y SD8196				1.F FE	42,352	91.0850	39,924	43,831	42,401	0	124	0	0	3.500	3.920	MON	254	767	05/06/2022	02/25/2052
3132DW-CG-6	FHLMC PC 30Y SD8171				1.F FE	32,432	77.2260	26,022	33,695	32,495	0	123	0	0	1.500	1.910	MON	84	463	11/17/2021	10/25/2051
3132DW-CS-0	FHLMC PC 30Y SD8181				1.F FE	852,364	77.2100	683,881	885,732	854,148	0	3,359	0	0	1.500	1.910	MON	2,213	12,173	11/17/2021	12/25/2051
3132DW-CT-8	FHLMC PC 30Y SD8182				1.F FE	2,825,304	81.6460	2,316,540	2,837,285	2,823,692	0	1,246	0	0	2.000	2.040	MON	9,439	50,430	01/05/2022	12/25/2051
3132DW-D2-6	FHLMC PC 30Y SD8221				1.F FE	1,350,662	91.0120	1,361,178	1,495,591	1,350,909	0	246	0	0	3.500	4.880	MON	4,362	0	11/29/2022	06/25/2052
3132DW-DL-4	FHLMC PC 30Y SD8207				1.F FE	84,348	91.0690	79,499	87,294	84,454	0	206	0	0	3.500	3.920	MON	508	1,528	05/06/2022	04/25/2052
3132DW-DT-7	FHLMC PC 30Y SD8214				1.F FE	443,693	91.0850	458,231	503,080	443,841	0	148	0	0	3.500	4.530	MON	2,929	0	11/08/2022	05/25/2052
3132DW-DZ-3	FHLMC PC 30Y SD8220				1.F FE	1,239,000	87.9480	1,281,916	1,457,580	1,239,121	0	121	0	0	3.000	4.310	MON	3,644	0	11/09/2022	06/25/2052
3132DW-EH-2	FHLMC PC 30Y SD8236				1.F FE	879,882	91.0120	910,489	1,000,399	880,179	0	297	0	0	3.500	4.540	MON	5,824	0	11/09/2022	08/25/2052
3132DW-EQ-2	FHLMC PC 30Y SD8243				1.F FE	437,063	91.0120	453,903	498,726	437,101	0	38	0	0	3.500	4.570	MON	2,909	5	11/03/2022	09/25/2052
3132GG-A2-1	FHLMC PC GOLD PC				1.F FE	1,156,431	96.2600	1,072,790	1,114,465	1,145,491	0	(7,449)	0	0	4.000	3.430	MON	3,715	44,579	08/31/2011	08/01/2041
3132GS-BF-5	FHLMC PC GOLD PC				1.F FE	3,069,035	93.8460	2,786,568	2,969,286	3,042,997	0	(8,080)	0	0	3.500	3.030	MON	8,660	103,925	03/08/2012	03/01/2042
3132GV-L6-7	FHLMC FHLMC				1.F FE	3,260,432	91.2390	2,866,400	3,141,639	3,230,280	0	(18,103)	0	0	3.000	2.510	MON	7,854	94,249	07/31/2012	08/01/2042
3132HP-KK-9	FHLMC FHLMC				1.F FE	1,317,154	91.2380	1,169,232	1,281,512	1,308,635	0	(6,452)	0	0	3.000	2.630	MON	3,204	38,445	01/30/2013	11/01/2042
3132HP-NB-6	FHLMC				1.F FE	2,149,520	91.2360	1,875,712	2,055,881	2,126,345	0	(10,186)	0	0	3.000	2.410	MON	5,140	61,676	11/20/2012	11/01/2042
3132HQ-EG-3	FHLMC				1.F FE	2,522,886	91.2350	2,198,707	2,409,921	2,495,179	0	(13,124)	0	0	3.000	2.400	MON	6,025	72,298	12/11/2012	12/01/2042
3132J6-E6-7	FHLMC FHLMC				1.F FE	2,841,037	91.2370	2,523,866	2,766,262	2,822,762	0	(2,374)	0	0	3.000	2.640	MON	6,916	82,988	01/30/2013	02/01/2043
3132J7-K6-8	FHLMC PC GOLD PC				1.F FE	1,362,398	91.1140	1,190,377	1,306,465	1,349,246	0	(16,642)	0	0	3.000	2.440	MON	3,266	39,194	04/30/2013	03/01/2043
3132J9-G7-7	FHLMC PC GOLD PC				1.F FE	1,918,857	91.2340	1,679,291	1,840,630	1,900,287	0	(9,465)	0	0	3.000	2.450	MON	4,602	55,219	04/30/2013	05/01/2043
3132J9-TD-0	FHLMC PC GOLD PC				1.F FE	2,188,327	93.8440	1,984,181	2,114,326	2,171,215	0	(7,474)	0	0	3.500	3.010	MON	6,167	74,001	05/29/2013	05/01/2043
3132QR-QE-3	FHLMC FHLMC				1.F FE	1,690,501	93.2120	1,526,160	1,637,290	1,680,347	0	(8,362)	0	0	3.500	3.040	MON	4,775	57,305	07/30/2015	07/01/2045
3132QU-RS-4	FHLMC FHLMC				1.F FE	2,137,657	93.0770	1,926,708	2,070,005	2,125,130	0	(14,269)	0	0	3.500	3.040	MON	6,038	72,450	12/08/2015	12/01/2045
3132QU-UZ-4	FHLMC FHLMC				1.F FE	2,192,469	90.0060	1,983,903	2,204,178	2,194,071	0	2,339	0	0	3.000	3.050	MON	5,510	66,125	12/16/2015	12/01/2045
3132VQ-Q3-3	FHLMC				1.F FE	5,230,163	92.2330	4,721,030	5,118,591	5,216,545	0	(14,409)	0	0	3.500	3.190	MON	14,929	179,151	06/26/2019	06/01/2049
3132WD-MZ-4	FEDERAL NATL MG FNMA				1.F FE	2,372,863	93.1100	2,095,759	2,250,826	2,353,504	0	(7,384)	0	0	3.500	2.750	MON	6,565	78,779	08/31/2016	05/01/2046
3132WK-KE-7	FEDERAL NATL MG				1.F FE	1,807,549	92.9840	1,645,636	1,769,802	1,801,439	0	2,303	0	0	3.500	3.180	MON	5,162	61,943	03/13/2017	01/01/2047
3132XS-ED-8	FEDERAL NATL MG				1.F FE	3,413,974	92.9320	3,069,687	3,303,139	3,397,140	0	(13,456)	0	0	3.500	3.020	MON	9,634	115,610	09/15/2017	08/01/2047
3132XS-KG-4	FEDERAL NATL MG				1.F FE	2,186,971	92.9730	1,963,365	2,111,740	2,175,252	0	4,895	0	0	3.500	3.000	MON	6,159	73,911	09/01/2017	08/01/2047
3132XT-MS-4	FEDERAL NATL MG				1.F FE	2,263,318	92.6830	2,049,614	2,211,406	2,255,787	0	(3,239)	0	0	3.500	3.150	MON	6,439	77,397	12/20/2017	10/01/2047
3132XU-NA-9	FEDERAL NATL MG				1.F FE	2,923,610	92.8490	2,635,893	2,838,887	2,910,709	0	(4,065)	0	0	3.500	3.090	MON	8,280	99,361	11/28/2017	11/01/2047
3132XW-BJ-9	FEDERAL NATL MG				1.F FE	3,742,925	92.8800	3,475,091	3,741,463	3,742,079	0	540	0	0	3.500	3.470	MON	10,913	130,951	02/27/2018	01/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132XX-GL-7	FEDERAL NATL MG FNMA				1.F FE	5,345,210	92.8800	5,014,009	5,398,350	5,350,491	0	3,308	0	0	3.500	3.610	MON	15,745	188,942	08/02/2018	03/01/2048
3132XY-G8-4	FEDERAL NATL MG				1.F FE	1,172,543	95.5770	1,095,524	1,146,216	1,168,660	0	(2,735)	0	0	4.000	3.650	MON	3,821	45,849	04/12/2018	04/01/2048
3132Y0-4E-7	FHLMC FHLMC				1.F FE	2,425,244	95.5930	2,284,108	2,389,403	2,419,926	0	(9,224)	0	0	4.000	3.760	MON	7,965	95,576	08/02/2018	07/01/2048
3132Y3-ZL-1	FHLMC PC GOL Q59746				1.F FE	287,702	98.2130	258,139	262,835	287,400	0	(5,999)	0	0	4.500	2.830	MON	986	11,828	08/12/2021	11/15/2048
31334W-2K-6	FEDERAL HOME LN BKS				1.F FE	1,049,485	92.0010	942,208	1,024,122	1,046,345	0	(5,015)	0	0	3.500	3.140	MON	5,969	35,844	07/30/2019	07/01/2049
31334Y-A5-6	FHLMC				1.F FE	3,775,423	91.9700	3,384,744	3,680,254	3,764,191	0	(9,099)	0	0	3.500	3.130	MON	21,450	128,809	10/23/2019	08/01/2049
31339S-5V-3	FHLMC PC 30Y QA3560				1.F FE	59,248	88.6350	50,082	56,503	59,173	0	(350)	0	0	3.000	2.330	MON	282	1,695	07/16/2021	10/25/2049
31339U-VJ-6	FHLMC PC 30Y QA4217				1.F FE	172,041	88.6190	145,397	164,068	171,811	0	(900)	0	0	3.000	2.330	MON	820	4,922	07/16/2021	10/25/2049
3133A0-T8-7	FHLMC PC 30Y QA5975				1.F FE	532,048	92.4540	464,401	502,303	529,244	0	(3,212)	0	0	3.500	2.700	MON	2,927	17,581	06/11/2020	01/25/2050
3133A1-DQ-2	FHLMC PC 30Y QA6411				1.F FE	373,278	97.3470	334,331	343,442	370,943	0	(18,527)	0	0	4.500	3.120	MON	2,574	15,455	09/18/2020	01/25/2050
3133A3-J9-0	FHLMC PC 30Y QA8388				1.F FE	1,214,407	95.0970	1,071,500	1,126,733	1,205,590	0	(4,599)	0	0	4.000	2.900	MON	7,506	45,069	06/16/2020	04/25/2050
3133A3-TU-2	FHLMC PC 30Y QA8663				1.F FE	1,620,933	91.8750	1,404,319	1,528,506	1,612,772	0	5,927	0	0	3.500	2.700	MON	8,906	53,498	08/28/2020	04/25/2050
3133A3-ZL-5	FHLMC PC 30Y QA8847				1.F FE	3,890,396	88.4780	3,275,330	3,701,834	3,871,867	0	(14,891)	0	0	3.000	2.350	MON	18,418	111,055	06/24/2020	04/25/2050
3133A4-S8-0	FHLMC PC 30Y QA9543				1.F FE	775,916	92.7440	680,291	733,510	771,527	0	(16,219)	0	0	3.500	2.740	MON	4,275	25,673	06/24/2020	05/25/2050
3133A6-MU-2	FHLMC PC 30Y QB0371				1.F FE	45,704	97.0990	40,691	41,907	45,303	0	(1,882)	0	0	4.500	3.090	MON	314	1,886	09/16/2020	06/25/2050
3133A9-DF-9	FHLMC PC 30Y QB2802				1.F FE	14,251,801	85.2710	11,541,459	13,534,876	14,177,818	0	(31,377)	0	0	2.500	1.880	MON	56,147	338,372	08/20/2020	08/25/2050
3133AC-HS-0	FHLMC PC 30Y QB5641				1.F FE	805,058	87.9360	839,897	955,116	805,571	0	774	0	0	3.000	4.440	MON	4,771	2,388	10/20/2022	11/25/2050
3133AG-Q2-8	FHLMC PC 30Y QB9473				1.F FE	15,053,923	81.8310	12,307,374	15,039,823	15,051,019	0	(2,022)	0	0	2.000	1.970	MON	50,079	300,796	02/25/2021	03/25/2051
3133AG-UL-1	FHLMC PC 30Y QB9587			1	1.F FE	232,230	91.2680	199,427	218,505	231,136	0	16	0	0	3.500	2.680	MON	1,274	7,648	06/03/2021	03/25/2051
3133AK-20-2	FHLMC PC 30Y QC1683				1.F FE	370,555	77.2140	357,651	463,194	370,555	0	0	0	0	1.500	3.250	MON	212	0	12/14/2022	05/25/2051
3133AK-W2-2	FHLMC PC 30Y QC1565				1.F FE	228,710	77.2140	220,747	285,887	228,710	0	0	0	0	1.500	3.250	MON	131	0	12/14/2022	05/25/2051
3133AL-ZW-1	FHLMC PC 30Y QC2557			4	1.F FE	269,882	88.0240	226,520	257,337	268,914	0	(184)	0	0	3.000	2.390	MON	1,286	7,720	06/17/2021	06/25/2051
3133AM-EF-9	FHLMC PC 30Y QC2834			1	1.F FE	359,012	91.6420	307,664	335,721	357,025	0	(5,809)	0	0	3.500	2.610	MON	1,957	11,750	05/26/2021	06/25/2051
3133AQ-5Q-6	FHLMC PC 30Y QC6255				1.F FE	334,760	88.0000	279,357	317,449	333,496	0	(1,436)	0	0	3.000	2.330	MON	1,586	9,523	09/08/2021	08/25/2051
3133AQ-ES-2	FHLMC PC 30Y QC5545				1.F FE	658,585	88.0650	550,813	625,455	655,958	0	(813)	0	0	3.000	2.350	MON	3,125	18,764	08/06/2021	08/25/2051
3133AT-F7-1	FHLMC PC 30Y QC8290				1.F FE	1,200,809	87.8940	1,033,323	1,175,643	1,199,571	0	(2,159)	0	0	3.000	2.710	MON	5,873	26,452	02/01/2022	10/25/2051
3133AW-MS-0	FHLMC PC 30Y QD0369				1.F FE	724,936	88.0660	609,021	691,547	722,560	0	(3,301)	0	0	3.000	2.400	MON	3,455	20,746	10/26/2021	11/25/2051
3133AX-B2-7	FHLMC PC 30Y QD0957				1.F FE	594,858	88.1900	499,181	566,026	592,890	0	(5,372)	0	0	3.000	2.370	MON	2,828	16,981	11/10/2021	11/25/2051
3133AX-M8-2	FHLMC PC 30Y QD1283				1.F FE	730,325	94.0270	635,286	675,641	726,141	0	(8,656)	0	0	4.000	2.910	MON	4,501	27,026	11/05/2021	11/25/2051
3133AY-HA-1	FHLMC PC 30Y QD2025				1.F FE	(1,377)	0.0000	0	0	0	0	1,389	0	0	3.500	0.000	MON	0	(45)	11/15/2021	11/25/2051
3133AY-TK-6	FHLMC PC 30Y QD2354				1.F FE	244,022	91.1340	209,429	229,803	243,105	0	(6,076)	0	0	3.500	2.700	MON	1,340	7,373	12/01/2021	12/25/2051
3133AY-TY-6	FHLMC PC 30Y QD2367				1.F FE	694,344	88.4090	585,331	662,068	692,337	0	(2,560)	0	0	3.000	2.390	MON	3,308	18,207	12/01/2021	12/25/2051
3133B0-K7-7	FHLMC PC 30Y QD3018				1.F FE	705,209	94.0780	616,715	655,532	701,662	0	(4,204)	0	0	4.000	2.970	MON	4,367	24,036	12/07/2021	12/25/2051
3133B0-UP-6	FHLMC PC 30Y QD3290				1.F FE	485,494	91.1230	417,358	458,013	483,644	0	(2,224)	0	0	3.500	2.730	MON	2,670	14,695	12/09/2021	12/25/2051
3133B0-WZ-2	FHLMC PC 30Y QD3364				1.F FE	593,654	91.1440	510,155	559,721	591,397	0	(2,834)	0	0	3.500	2.720	MON	3,262	17,958	12/07/2021	12/25/2051
3133B1-ZP-9	FHLMC PC 30Y QD4350				1.F FE	1,096,087	88.0650	929,968	1,055,993	1,093,739	0	(4,231)	0	0	3.000	2.520	MON	5,276	26,400	01/03/2022	01/25/2052
3133B2-Y7-8	FHLMC PC 30Y QD5234				1.F FE	894,006	91.1160	773,722	849,160	891,208	0	(7,893)	0	0	3.500	2.810	MON	4,950	24,767	01/11/2022	01/25/2052
3133B3-FU-6	FHLMC PC 30Y QD5579				1.F FE	706,712	91.1470	612,978	672,509	704,798	0	(4,723)	0	0	3.500	2.830	MON	3,920	17,653	01/14/2022	02/25/2052
3133B3-QF-7	FHLMC PC 30Y QD5854				1.F FE	522,543	91.6250	478,187	521,890	522,467	0	(144)	0	0	3.500	3.450	MON	3,042	10,655	03/29/2022	01/25/2052
3133B3-WR-4	FHLMC PC 30Y QD6056				1.F FE	1,282,784	88.4580	1,345,983	1,521,605	1,283,373	0	589	0	0	3.000	4.390	MON	7,593	0	10/20/2022	02/25/2052
3133B4-7K-5	FHLMC PC 30Y QD7198				1.F FE	651,505	87.9790	568,128	645,754	651,158	0	(417)	0	0	3.000	2.860	MON	3,226	12,915	03/03/2022	02/25/2052
3133B5-7L-0	FHLMC PC 30Y QD8099				1.F FE	728,007	91.4400	645,322	705,732	726,838	0	(2,055)	0	0	3.500	3.070	MON	4,089	16,467	02/24/2022	03/25/2052
3133BA-LH-2	FHLMC PC 30Y QE1228				1.F FE	498,962	91.5690	467,715	510,773	499,385	0	938	0	0	3.500	3.770	MON	2,967	8,939	04/19/2022	05/25/2052
3133BD-3T-0	FHLMC PC 30Y QE4410				1.F FE	808,936	98.7170	777,188	787,286	807,543	0	(1,860)	0	0	5.000	4.440	MON	6,554	16,402	06/09/2022	06/25/2052
3133BD-3U-7	FHLMC PC 30Y QE4411				1.F FE	(1,194)	0.0000	0	0	0	0	1,194	0	0	5.000	0.000	MON	3,330	(24)	06/09/2022	07/25/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133D3-BL-8	FHLMC				1.F FE	2,461,687	90.9220	2,178,645	2,396,167	2,450,976	0	(4,638)	0	0	3.000	2.580	MON	5,968	73,035	08/28/2019	08/01/2039
3133D3-PJ-8	FHLMC PC 20Y QK0425				1.F FE	11,079,691	88.0990	9,285,306	10,539,540	11,011,318	0	(45,418)	0	0	2.500	1.750	MON	43,821	263,488	09/28/2020	09/25/2040
3133JL-CA-5	FHLMC PC 30Y QU7265				1.F FE	2,930,119	87.2100	2,544,039	2,917,128	2,928,138	0	3,890	0	0	3.000	2.920	MON	13,118	87,514	10/18/2019	09/25/2049
3133KL-2T-3	FHLMC PC 30Y RA5286				1.F FE	212,572	84.9600	217,716	256,256	212,684	0	112	0	0	2.500	4.020	MON	1,065	0	10/12/2022	05/25/2051
3133KM-DF-9	FHLMC PC 30Y RA5502				1.F FE	548,134	88.1780	571,733	648,380	548,389	0	255	0	0	3.000	4.390	MON	3,225	0	10/19/2022	06/25/2051
3133KM-ZL-2	FHLMC PC 30Y RA6147				1.F FE	560,240	94.0680	486,350	517,020	556,800	0	(16,656)	0	0	4.000	2.880	MON	3,444	20,681	10/07/2021	10/25/2051
3133KP-RC-4	FHLMC PC 30Y RA7683				1.F FE	13,812	98.8190	13,522	13,684	13,811	0	(6)	0	0	5.000	4.880	MON	6,251	114	09/01/2022	07/25/2052
3133KP-U5-5	FHLMC PC 30Y RA7804				1.F FE	466,835	100.4600	471,340	469,181	466,842	0	61	0	0	5.500	5.510	MON	4,298	2,150	10/07/2022	08/25/2052
3133KQ-AE-6	FHLMC PC 30Y RA8105				1.F FE	220,508	101.8390	223,778	219,736	220,507	0	(1)	0	0	6.000	5.930	MON	2,196	0	11/04/2022	10/25/2052
3133KY-WA-3	FHLMC PC 20Y RB5141				1.F FE	884,362	84.4410	715,660	847,522	858,650	0	(1,977)	0	0	2.000	1.780	MON	2,817	15,776	12/01/2021	01/25/2042
3134A4-NT-7	FEDERAL HOME LN MTG	@			1.F FE	171,445	70.1710	140,344	200,000	176,739	0	2,541	0	0	0.000	1.450	N/A	0	0	11/24/2020	07/15/2031
3136B3-5A-4	FNMA REMIC TRUST				1.F FE	1,663,164	94.5370	1,493,661	1,579,969	1,659,414	0	(28,092)	0	0	3.500	2.610	MON	9,364	56,762	08/18/2020	06/25/2048
3136B3-UT-5	FEDERAL NATL MG				1.F FE	2,108,670	97.1290	2,055,850	2,116,607	2,109,913	0	1,415	0	0	4.316	4.380	MON	6,487	33,891	01/14/2019	01/25/2049
3136B3-WF-3	FNMA REMIC TRUST				1.F FE	992,363	96.7570	964,860	997,193	992,757	0	1,698	0	0	2.222	2.300	MON	1,424	20,133	11/14/2019	01/25/2049
3136B4-5C-8	FEDERAL NATL MG				1.F FE	391,860	96.8990	379,948	392,105	391,894	0	17	0	0	4.466	4.470	MON	443	8,189	06/26/2019	07/25/2049
3136BB-TQ-5	FNMA REMIC TRUST				1.F FE	134,396	18.7510	159,529	0	125,363	0	8,974	0	0	4.000	15.400	MON	5,729	33,233	01/14/2021	09/25/2050
3136BB-TT-9	FNMA REMIC TRUST				1.F FE	193,514	21.7000	277,636	0	181,278	0	6,953	0	0	4.000	17.250	MON	8,622	50,043	01/07/2021	09/25/2050
3136BB-TX-0	FNMA REMIC TRUST				1.F FE	266,055	18.4200	283,843	0	247,659	0	17,818	0	0	4.000	13.120	MON	10,376	60,347	01/15/2021	09/25/2050
3136BB-WE-8	FNMA REMIC TRUST				1.F FE	100,641	20.0570	145,645	0	93,668	0	7,517	0	0	4.000	19.250	MON	4,892	28,166	12/15/2020	09/25/2050
3136BC-PR-5	FNMA REMIC TRUST				1.F FE	1,176,954	87.1360	1,000,614	1,148,336	1,174,179	0	(2,880)	0	0	1.500	1.220	MON	2,896	17,273	10/28/2020	11/25/2050
31371H-X9-4	FEDERAL NATL MG FNMA				1.F FE	59,282	102.6150	45,406	44,249	41,008	0	325	0	0	6.500	7.490	MON	362	2,829	01/04/2022	10/01/2029
31371J-BD-5	FEDERAL NATL MG FNMA				1.F FE	47,320	103.1040	49,805	48,305	47,708	0	191	0	0	7.000	7.300	MON	560	3,381	01/14/2000	02/01/2030
31379R-WW-4	FEDERAL NATL MG FNMA				1.F FE	12,418	99.7400	12,824	12,858	12,617	0	61	0	0	7.000	7.670	MON	149	900	06/08/2000	06/01/2028
3137BR-N7-6	FHLMC				1.F FE	223,511	97.5840	218,932	224,352	223,539	0	146	0	0	4.717	4.800	MON	470	4,272	01/15/2019	08/15/2046
3137F3-CW-2	FHLMC REMIC SERIES				1.F FE	854,508	95.7980	822,723	858,802	854,655	0	803	0	0	4.617	4.700	MON	1,763	15,494	05/19/2020	03/15/2048
3137F6-6L-6	FHLMC				1.F FE	723,007	91.5930	654,755	714,853	721,481	0	(2,740)	0	0	1.000	0.760	MON	947	7,165	10/28/2020	12/15/2040
3137F6-6V-4	FHLMC REMIC SERIES				1.F FE	1,335,861	91.6310	1,209,698	1,320,184	1,333,334	0	(5,397)	0	0	1.000	0.770	MON	2,035	13,175	11/05/2020	05/15/2041
3137F7-TN-5	FHLMC				1.F FE	637,270	90.6670	571,984	630,863	636,401	0	(2,513)	0	0	1.000	0.840	MON	280	6,309	11/25/2020	01/15/2046
3137F7-YY-5	FHLMC				1.F FE	1,082,346	87.7790	939,503	1,070,305	1,080,588	0	(3,213)	0	0	1.000	0.810	MON	1,070	10,703	11/24/2020	05/25/2047
3137F8-NS-8	FHLMC REMIC SERIES				1.F FE	670,069	75.2960	502,181	666,943	669,748	0	(306)	0	0	1.000	0.940	MON	1,129	6,835	12/28/2020	11/25/2050
3137F9-WP-2	FHLMC				1.F FE	280,347	18.7180	357,659	0	259,446	0	19,307	0	0	4.000	19.010	MON	7,643	74,538	02/03/2021	02/25/2051
3137FK-BB-1	FHLMC REMIC SERIES				1.F FE	602,894	96.5750	582,430	603,083	602,903	0	(16)	0	0	4.717	4.720	MON	1,265	11,484	05/19/2020	12/15/2048
3137FQ-HG-1	FREDDIE MAC				1.F FE	908,953	90.6450	822,386	907,252	908,740	0	(339)	0	0	2.500	2.470	MON	2,268	22,692	11/27/2019	09/25/2048
3137FU-WQ-3	FHLMC REMIC SERIES				1.F FE	95,627	16.8220	103,574	0	90,409	0	2,732	0	0	4.500	19.280	MON	4,676	27,111	01/14/2021	07/25/2050
3137FW-5T-3	FHLMC REMIC SERIES				1.F FE	280,555	18.3490	411,832	0	261,989	0	20,276	0	0	4.000	22.460	MON	15,165	87,167	12/16/2020	09/25/2050
3137FY-YN-0	FHLMC REMIC SERIES				1.F FE	1,483,113	79.0510	1,147,016	1,450,983	1,458,577	0	(3,188)	0	0	1.000	0.880	MON	1,209	14,510	04/22/2021	08/15/2044
31383T-JH-2	FEDERAL NATL MG FNMA				1.F FE	21,020	102.5090	22,522	21,971	21,476	0	100	0	0	6.500	7.250	MON	237	1,428	09/10/1999	09/01/2029
31385W-X8-7	FNMA PASS-THRU LNG 30 Y				1.F FE	346,867	103.8320	344,187	331,484	341,640	0	(2,720)	0	0	7.000	5.820	MON	3,847	23,204	10/12/2005	09/01/2032
31389F-S4-5	FNMA PASS-THRU LNG 30 Y				1.F FE	90,801	102.5090	92,768	90,497	90,497	0	(22)	0	0	6.500	6.350	MON	848	5,882	01/25/2002	02/01/2032
3138A7-4J-4	FNMA PASS-THRU LNG 30 Y				1.F FE	1,099,699	99.2340	1,029,750	1,037,697	1,084,904	0	(7,887)	0	0	4.500	3.600	MON	7,768	46,696	11/14/2011	03/01/2041
3138AB-Z3-6	FNMA PASS-THRU LNG 30 Y				1.F FE	1,744,526	99.2330	1,665,827	1,678,689	1,726,783	0	(8,231)	0	0	4.500	3.900	MON	12,508	75,541	05/31/2011	04/01/2041
3138AH-7B-6	FNMA PASS-THRU LNG 30 Y				1.F FE	226,294	101.3890	214,993	212,047	222,629	0	(679)	0	0	5.000	3.930	MON	1,763	10,602	07/27/2011	07/01/2041
3138AS-PL-0	FEDERAL NATL MG FNMA				1.F FE	2,244,045	96.1540	2,058,206	2,140,530	2,216,231	0	(27,262)	0	0	4.000	3.320	MON	14,248	85,621	09/30/2011	09/01/2041
3138E0-AE-9	FEDERAL NATL MG FNMA				1.F FE	825,148	95.8780	746,911	779,016	813,823	0	(8,109)	0	0	4.000	3.170	MON	5,186	31,161	04/30/2012	01/01/2042
3138E2-VY-8	FEDERAL NATL MG FNMA				1.F FE	744,270	96.1540	663,022	689,538	732,111	0	(10,731)	0	0	4.000	2.880	MON	4,588	27,582	09/28/2012	12/01/2041

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
3138E5-CL-0	FNMA PASS-THRU INT 15 Y				1.F FE	481,826	96.8120	443,070	457,656	466,792	0	(10,444)	0	0	3.000	1.800	MON	2,259	13,730	02/28/2013	01/01/2027
3138ED-WV-9	FEDERAL NATL MG FNMA				1.F FE	3,029,274	93.6760	2,702,178	2,884,594	2,992,165	0	(20,865)	0	0	3.500	2.810	MON	16,800	100,961	05/31/2012	05/01/2042
3138EN-LD-9	FHICHC FHLMC				1.F FE	922,948	98.3560	839,567	853,593	912,094	0	(20,338)	0	0	4.500	3.300	MON	6,367	38,412	06/12/2015	09/01/2044
3138EP-2D-5	FEDERAL NATL MG				1.F FE	1,990,305	95.9040	1,818,025	1,895,670	1,976,386	0	(19,150)	0	0	4.000	3.270	MON	12,535	75,827	01/31/2017	07/01/2045
3138LS-KA-7	FEDERAL NATL MG FNMA				1.F FE	4,696,150	93.7380	4,157,201	4,434,907	4,634,148	0	(45,778)	0	0	3.500	2.690	MON	25,817	155,222	08/30/2012	05/01/2042
3138LT-Q6-8	FEDERAL NATL MG FNMA				1.F FE	644,918	96.5430	587,035	608,055	621,998	0	(9,255)	0	0	3.000	1.740	MON	3,001	18,242	09/28/2012	06/01/2027
3138M7-YZ-2	FEDERAL NATL MG FNMA				1.F FE	1,738,056	93.6890	1,524,747	1,627,441	1,711,601	0	(36,811)	0	0	3.500	2.590	MON	4,730	56,960	01/14/2013	12/01/2042
3138NX-5Z-6	FNMA PASS-THRU LNG 30 Y				1.F FE	2,038,007	96.0280	1,858,335	1,935,200	2,017,419	0	(13,018)	0	0	4.000	3.230	MON	12,881	77,408	07/30/2014	02/01/2043
3138WE-MM-8	FEDERAL NATL MG				1.F FE	1,296,067	93.8670	1,172,965	1,249,598	1,277,668	0	(11,392)	0	0	2.500	1.680	MON	5,170	31,240	09/29/2016	05/01/2030
3138WK-KB-0	FEDERAL NATL MG				1.F FE	2,969,118	92.9130	2,819,500	3,034,550	2,981,159	0	10,958	0	0	3.000	3.320	MON	15,126	91,037	04/26/2018	03/01/2037
3138WK-Z2-4	FNMA PASSTHRU AS9760				1.F FE	365,309	98.3260	329,726	335,338	364,725	0	(10,782)	0	0	4.500	3.080	MON	2,504	15,090	08/12/2021	06/25/2047
3138WQ-Q5-4	FNMA PASS-THRU LNG 30 Y				1.F FE	2,864,177	91.1320	2,637,404	2,894,022	2,869,424	0	2,848	0	0	3.000	3.100	MON	14,443	86,821	06/19/2013	05/01/2043
3138WV-S7-7	FNMA PASS-THRU INT 15 Y				1.F FE	1,193,352	95.8670	1,108,699	1,156,489	1,172,081	0	(8,644)	0	0	3.000	2.330	MON	5,738	34,695	06/20/2013	06/01/2028
3138XP-QX-4	FEDERAL NATL MG FNMA				1.F FE	1,515,755	98.3370	1,372,790	1,396,004	1,495,845	0	(33,935)	0	0	4.500	3.240	MON	10,457	62,820	09/30/2015	02/01/2044
3138XP-VH-3	FNMA PASS-THRU INT 15 Y				1.F FE	414,143	98.2200	384,571	391,538	402,981	0	(8,174)	0	0	3.500	2.260	MON	2,267	13,704	05/30/2014	05/01/2029
3138Y4-SJ-9	FNMA PASSTHRU AX3220				1.F FE	1,372,039	96.4430	1,257,607	1,303,987	1,339,511	0	(21,262)	0	0	3.500	2.390	MON	7,543	45,640	09/30/2014	10/01/2029
3138Y6-F3-3	FNMA PASSTHRU AX4685				1.F FE	432,787	96.2000	392,243	407,734	427,579	0	228	0	0	4.000	3.160	MON	2,715	16,309	10/31/2014	11/01/2044
3138YE-JM-0	FEDERAL NATL MG FNMA				1.F FE	1,532,636	93.8640	1,407,261	1,499,254	1,517,282	0	(9,389)	0	0	2.500	2.030	MON	6,207	37,481	05/29/2015	06/01/2030
3138YJ-Z3-3	FNMA PASSTHRU AY5261				1.F FE	328,758	92.2420	289,372	313,710	325,784	0	(5,922)	0	0	3.500	2.840	MON	1,828	10,980	04/30/2015	04/01/2045
3138YJ-ZJ-8	FNMA PASSTHRU AY5244				1.F FE	891,304	93.1410	791,378	849,651	883,019	0	386	0	0	3.500	2.830	MON	4,950	29,738	03/30/2015	03/01/2045
3138YJ-ZX-7	FNMA PASSTHRU AY5257				1.F FE	724,403	93.1210	643,694	691,245	717,849	0	(5,474)	0	0	3.500	2.840	MON	4,027	24,194	04/30/2015	04/01/2045
3138YK-WE-9	FHICHC FHLMC				1.F FE	3,109,936	93.4310	2,806,558	3,003,862	3,089,564	0	(11,435)	0	0	3.500	3.000	MON	17,481	105,135	06/19/2015	05/01/2045
3138YU-UG-4	FEDERAL NATL MG FNMA				1.F FE	1,880,509	95.9030	1,697,144	1,769,631	1,859,434	0	(40,538)	0	0	4.000	3.140	MON	11,783	70,785	08/04/2015	07/01/2045
3138YU-UU-3	FEDERAL NATL MG FNMA				1.F FE	1,643,564	95.9030	1,476,034	1,539,076	1,623,624	0	(9,947)	0	0	4.000	3.080	MON	10,247	61,563	09/30/2015	10/01/2045
3138YW-LC-9	FEDERAL NATL MG FNMA				1.F FE	1,089,630	95.9030	983,959	1,025,986	1,077,532	0	661	0	0	4.000	3.150	MON	6,833	41,039	07/30/2015	07/01/2045
31390F-4E-6	FNMA PASS-THRU LNG 30 Y				1.F FE	42,233	99.7110	40,730	40,848	41,550	0	(179)	0	0	7.000	6.280	MON	474	2,859	05/31/2002	05/01/2032
31390J-3P-4	FNMA PASS-THRU LNG 30 Y				1.F FE	22,330	99.7760	20,889	20,936	21,772	0	(681)	0	0	7.500	5.910	MON	259	1,570	02/11/2003	07/01/2032
31391Q-JP-0	FNMA PASS-THRU LNG 30 Y				1.F FE	186,660	101.7170	184,561	181,444	184,104	0	(451)	0	0	6.000	5.410	MON	1,808	10,887	11/20/2002	11/01/2032
31396W-3U-8	FEDERAL NATL MG				1.F FE	2,879,067	97.5380	2,824,542	2,895,808	2,880,520	0	2,935	0	0	4.286	4.420	MON	7,729	54,226	01/16/2019	08/25/2037
31397V-E3-7	FNMA STRIP SMBS 424				1.F FE	139,587	19.7750	188,741	0	138,384	0	59,201	0	0	3.500	4.600	MON	5,591	33,241	02/10/2021	02/01/2048
31402E-R7-5	FNMA PASS-THRU LNG 30 Y				1.F FE	98,473	102.2050	99,456	97,310	97,824	0	(219)	0	0	5.000	4.760	MON	808	4,866	06/30/2003	08/01/2033
31402G-R4-7	FNMA PASS-THRU LNG 30 Y				1.F FE	167,453	100.8390	166,928	165,539	166,381	0	(445)	0	0	5.000	4.760	MON	683	8,276	08/13/2003	07/01/2033
31402L-QU-9	FNMA PASS-THRU LNG 30 Y				1.F FE	121,602	102.2040	122,863	120,212	120,822	0	(324)	0	0	5.000	4.760	MON	998	6,011	08/13/2003	08/01/2033
31403F-PK-4	FEDERAL NATL MG FNMA				1.F FE	356,114	102.9120	346,677	336,864	348,188	0	(2,765)	0	0	6.500	5.360	MON	3,606	21,896	02/10/2004	10/01/2033
31403J-W6-9	FEDERAL NATL MG FNMA				1.F FE	183,825	100.3850	180,589	179,895	181,997	0	(583)	0	0	5.500	5.040	MON	1,655	9,922	01/09/2004	12/01/2033
31404M-L4-8	FEDERAL NATL MG FNMA				1.F FE	333,775	102.3840	333,196	325,436	330,054	0	(1,497)	0	0	5.500	4.980	MON	2,970	17,899	03/31/2004	03/01/2034
31405R-AM-8	FNMA PASS-THRU LNG 30 Y				1.F FE	368,395	103.5210	374,577	361,836	365,461	0	(1,360)	0	0	5.500	5.110	MON	3,062	19,901	10/20/2004	10/01/2034
31405R-AN-6	FNMA PASS-THRU LNG 30 Y				1.F FE	252,209	100.4640	248,870	247,719	250,201	0	(320)	0	0	5.500	5.110	MON	2,265	13,625	10/20/2004	10/01/2034
31406B-F2-1	FEDERAL NATL MTG ASSN FNMA				1.F FE	63,090	101.1370	62,879	62,172	62,669	0	(124)	0	0	5.500	5.160	MON	273	3,704	09/01/2006	01/01/2035
31406C-TB-4	FNMA PASS-THRU LNG 30 Y				1.F FE	329,931	101.1540	328,301	324,556	327,518	0	(1,437)	0	0	5.500	5.130	MON	2,967	17,851	01/11/2005	12/01/2034
31406E-ML-5	FNMA PASS-THRU LNG 30 Y				1.F FE	287,433	100.9270	285,372	282,750	285,312	0	(334)	0	0	5.500	5.140	MON	2,585	15,551	01/11/2005	01/01/2035
31406E-Z5-6	FNMA PASS-THRU LNG 30 Y				1.F FE	79,035	99.8700	80,313	80,417	79,461	0	211	0	0	5.000	5.220	MON	667	4,021	03/09/2005	03/01/2035
31406K-LR-9	FNMA				1.F FE	342,848	102.0600	344,263	337,314	340,370	0	(438)	0	0	5.500	5.140	MON	3,082	18,552	01/27/2005	01/01/2035
31406L-JC-3	FED NATL MTG ASSN #813059				1.F FE	96,746	100.5660	100,134	99,570	97,463	0	1,737	0	0	5.500	6.000	MON	908	5,476	04/10/2006	03/01/2035
31406M-LG-9	FNMA PASS-THRU LNG 30 Y				1.F FE	379,203	101.3790	381,928	376,731	377,808	0	(262)	0	0	5.500	5.310	MON	3,444	20,720	03/09/2005	01/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31407B-HM-4	FNMA PASS-THRU LNG 30 Y				1 F FE	66,318	100.3400	68,486	68,253	66,820	0	148	0	0	5.500	5.990	MON	624	3,754	04/10/2006	06/01/2035
31407L-MV-6	FNMA PASS-THRU LNG 30 Y				1 F FE	170,689	100.3840	172,803	172,142	170,956	0	90	0	0	5.500	5.590	MON	1,574	9,468	12/30/2005	06/01/2035
31407S-A2-8	FNMA PASS-THRU LNG 30 Y				1 F FE	84,840	102.2080	91,113	89,144	86,152	0	1,154	0	0	5.000	5.780	MON	741	4,457	03/30/2006	08/01/2035
31408H-KX-2	FEDERAL NATL MG FNMA				1 F FE	164,504	103.5820	176,749	170,636	166,185	0	2,275	0	0	5.500	6.120	MON	1,560	9,385	05/17/2006	02/01/2036
31409F-E6-1	FNMA PASS-THRU LNG 30 Y				1 F FE	69,349	100.5300	70,288	69,917	69,435	0	192	0	0	5.500	5.580	MON	638	3,845	02/28/2007	03/01/2036
31409T-RE-0	FEDERAL NATL MG FNMA				1 F FE	220,741	100.5480	229,131	227,880	222,793	0	1,443	0	0	5.500	6.010	MON	2,082	12,533	05/05/2006	04/01/2036
3140E5-3K-8	FEDERAL NATL MG FNMA N				1 F FE	2,784,900	93.2240	2,494,106	2,675,377	2,764,261	0	(32,187)	0	0	3.500	2.930	MON	15,432	93,638	11/12/2015	10/01/2045
3140E8-V6-2	FEDERAL NATL MG FNMA N				1 F FE	2,092,552	93.0690	1,863,517	2,002,293	2,078,063	0	(24,089)	0	0	3.500	2.860	MON	11,419	70,080	04/27/2016	11/01/2045
3140EB-MN-8	FEDERAL NATL MG				1 F FE	1,211,464	92.9340	1,066,931	1,148,052	1,201,391	0	(24,990)	0	0	3.500	2.730	MON	6,687	40,182	07/28/2016	04/01/2046
3140EU-TK-5	FEDERAL NATL MG FNMA				1 F FE	4,580,054	93.0680	4,065,976	4,368,782	4,542,432	0	2,401	0	0	3.500	2.830	MON	25,450	152,907	02/29/2016	01/01/2046
3140EW-7A-7	FEDERAL NATL MG FNMA				1 F FE	2,954,327	89.8650	2,590,759	2,882,929	2,940,887	0	(6,832)	0	0	3.000	2.660	MON	14,388	86,488	03/31/2016	03/01/2046
3140EY-XJ-5	FEDERAL NATL MG				1 F FE	1,262,101	95.7560	1,152,543	1,203,613	1,240,233	0	(16,841)	0	0	3.000	1.970	MON	5,989	36,108	06/30/2016	04/01/2031
3140F0-BP-8	FEDERAL NATL MG				1 F FE	357,867	97.8610	324,178	331,263	353,913	0	23	0	0	4.500	3.350	MON	2,482	14,907	11/30/2016	07/01/2046
3140F3-6F-0	FEDERAL NATL MG FNMA				1 F FE	2,370,318	89.7090	2,077,234	2,315,506	2,360,263	0	(7,879)	0	0	3.000	2.680	MON	11,366	69,465	05/27/2016	06/01/2046
3140F5-NN-9	FEDERAL NATL MG				1 F FE	3,001,757	90.1000	2,730,623	3,030,643	3,004,578	0	5,830	0	0	3.000	3.100	MON	15,133	90,919	03/30/2017	07/01/2046
3140F8-JK-4	FEDERAL NATL MG				1 F FE	9,203,181	89.4610	7,992,901	8,934,450	9,156,568	0	(30,579)	0	0	3.000	2.600	MON	44,370	268,034	10/27/2016	10/01/2046
3140FA-5J-7	FEDERAL NATL MG				1 F FE	1,340,099	97.6440	1,219,189	1,248,600	1,327,349	0	(9,914)	0	0	4.500	3.440	MON	9,345	56,187	09/21/2017	06/01/2047
3140FB-EK-2	FEDERAL NATL MG				1 F FE	1,391,634	95.9030	1,276,965	1,331,508	1,382,697	0	(1,657)	0	0	4.000	3.350	MON	8,867	53,260	12/21/2016	08/01/2046
3140FK-BZ-2	FEDERAL NATL MG				1 F FE	2,202,363	93.6170	2,046,761	2,186,308	2,195,630	0	(4,323)	0	0	2.500	2.320	MON	8,895	54,658	11/29/2016	11/01/2031
3140FK-JB-7	FEDERAL NATL MG				1 F FE	1,940,644	89.4920	1,766,253	1,973,641	1,944,935	0	13,935	0	0	3.000	3.190	MON	9,855	59,209	12/21/2016	10/01/2046
3140FL-N5-3	FEDERAL NATL MG				1 F FE	1,826,133	89.5450	1,648,229	1,840,657	1,827,741	0	1,973	0	0	3.000	3.070	MON	9,191	55,220	02/13/2017	11/01/2046
3140FM-BD-7	FNMA PASSTHRU BE1835				1 F FE	3,589,994	92.9130	3,479,662	3,745,063	3,611,145	0	49,612	0	0	3.000	3.720	MON	18,673	112,352	10/05/2018	11/25/2036
3140FM-R9-9	FEDERAL NATL MG				1 F FE	3,655,410	89.6170	3,311,462	3,695,103	3,660,425	0	4,030	0	0	3.000	3.110	MON	18,368	110,853	01/31/2017	01/01/2047
3140FN-3X-0	FNMA PASSTHRU BE3513				1 F FE	117,525	92.7470	102,696	110,726	117,243	0	(401)	0	0	3.500	2.570	MON	645	3,875	08/04/2020	07/25/2047
3140FP-2K-4	FEDERAL NATL MG				1 F FE	2,281,290	89.4930	2,132,574	2,382,937	2,292,579	0	16,074	0	0	3.000	3.550	MON	11,897	71,488	05/15/2018	01/01/2047
3140FP-C9-8	FNMA PASSTHRU BE3695				1 F FE	1,117,172	92.8230	979,164	1,054,869	1,116,159	0	(12,839)	0	0	3.500	2.580	MON	6,128	33,844	11/17/2021	06/25/2047
3140FS-C4-3	FEDERAL NATL MG				1 F FE	1,246,892	92.7880	1,126,433	1,213,982	1,241,407	0	(18,840)	0	0	3.500	3.110	MON	7,075	42,489	04/27/2017	04/01/2047
3140FS-CJ-0	FEDERAL NATL MG				1 F FE	1,204,830	95.6760	1,095,275	1,144,775	1,196,328	0	(6,666)	0	0	4.000	3.250	MON	3,807	45,791	06/29/2017	02/01/2047
3140FS-CU-5	FEDERAL NATL MG				1 F FE	1,446,627	92.9020	1,301,112	1,400,508	1,439,516	0	2,222	0	0	3.500	3.030	MON	8,160	49,018	05/31/2017	03/01/2047
3140FS-DB-6	FEDERAL NATL MG				1 F FE	1,465,398	92.9330	1,317,835	1,418,038	1,457,686	0	(2,221)	0	0	3.500	3.030	MON	8,261	49,631	05/31/2017	05/01/2047
3140FS-MH-3	FEDERAL NATL MG				1 F FE	2,538,841	95.5150	2,307,458	2,415,787	2,521,261	0	(8,794)	0	0	4.000	3.280	MON	16,090	96,631	11/13/2017	08/01/2047
3140FV-UY-0	FNMA PASSTHRU BE9598				1 F FE	484,926	95.6240	431,733	451,488	484,175	0	(9,279)	0	0	4.000	2.860	MON	3,006	18,059	08/02/2021	05/25/2047
3140GN-Z5-5	FNMA PASSTHRU BH0763				1 F FE	2,465,469	88.6210	2,159,959	2,437,288	2,462,014	0	(2,386)	0	0	3.000	2.830	MON	12,174	73,119	12/12/2019	10/25/2049
3140GR-XK-5	FEDERAL NATL MG				1 F FE	4,273,975	95.2570	3,951,822	4,148,546	4,233,158	0	(27,642)	0	0	3.000	2.350	MON	20,616	124,456	08/08/2017	07/01/2032
3140GW-5Z-2	FNMA PASSTHRU BH8063				1 F FE	242,151	92.8820	212,344	228,616	241,774	0	(2,394)	0	0	3.500	2.590	MON	1,332	8,002	06/03/2021	08/25/2047
3140GW-P5-6	FEDERAL NATL MG				1 F FE	2,408,179	89.1510	2,139,244	2,399,556	2,406,237	0	(693)	0	0	3.000	2.920	MON	11,982	71,987	09/27/2017	09/01/2047
3140H5-T3-5	FEDERAL NATL MG FNMA				1 F FE	1,176,425	98.1970	1,113,552	1,133,989	1,170,238	0	(5,117)	0	0	4.500	3.880	MON	8,498	51,030	07/26/2018	06/01/2048
3140H5-TW-1	FEDERAL NATL MG FNMA				1 F FE	1,604,970	97.5370	1,506,144	1,544,169	1,596,547	0	(25,914)	0	0	4.500	3.850	MON	11,572	69,488	08/17/2018	06/01/2048
3140H5-UF-6	FEDERAL NATL MG FNMA				1 F FE	564,817	99.8110	532,666	533,672	560,347	0	(23)	0	0	5.000	4.030	MON	4,444	26,684	08/16/2018	07/01/2048
3140HB-LY-2	FEDERAL NATL MG				1 F FE	2,113,447	97.7550	1,991,484	2,037,211	2,102,609	0	(13,887)	0	0	4.500	3.870	MON	15,267	91,674	05/15/2018	03/01/2048
3140HB-MQ-8	FEDERAL NATL MG				1 F FE	811,975	95.1960	758,632	796,908	809,700	0	(3,761)	0	0	4.000	3.690	MON	5,307	31,876	04/30/2018	04/01/2048
3140HD-HV-9	FEDERAL NATL MG FNMA				1 F FE	3,308,897	95.4680	3,125,752	3,274,109	3,303,951	0	(12,582)	0	0	4.000	3.800	MON	21,804	130,964	09/28/2018	05/01/2048
3140HD-J7-0	FEDERAL NATL MG				1 F FE	3,301,239	95.9160	3,101,031	3,233,042	3,292,570	0	(23,328)	0	0	4.000	3.660	MON	21,536	129,322	02/27/2019	10/01/2048
3140HD-PD-0	FNMA PASSTHRU BK0419				1 F FE	306,458	88.5030	260,169	293,964	306,044	0	(404)	0	0	3.000	2.410	MON	1,468	8,819	06/17/2021	11/25/2049
3140HE-HR-6	FEDERAL NATL MG				1 F FE	563,132	95.7010	525,419	549,020	560,959	0	(6,778)	0	0	4.000	3.600	MON	3,657	21,961	03/28/2018	03/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140HE-HZ-8	FEDERAL NATL MG				1.F FE	1,043,182	94.6690	971,329	1,017,428	1,039,076	0	(1,527)	0	0	4.000	3.610	MON	6,777	40,697	03/28/2018	04/01/2048
3140HE-Q9-6	FEDERAL NATL MG FNMA				1.F FE	473,657	97.5800	445,507	456,554	471,163	0	(15,235)	0	0	4.500	3.880	MON	3,419	20,545	07/26/2018	06/01/2048
3140HF-T9-0	FNMA PASSTHRU BK2375				1.F FE	261,316	94.6610	229,606	242,556	259,668	0	(5,322)	0	0	4.000	2.890	MON	1,616	9,702	09/16/2020	04/25/2050
3140HK-ZB-7	FEDERAL NATL MG FNMA				1.F FE	1,250,629	98.0230	1,178,402	1,202,167	1,243,643	0	(14,536)	0	0	4.500	3.840	MON	9,009	54,098	08/24/2018	07/01/2048
3140HL-3C-8	FEDERAL NATL MG				1.F FE	74,313	99.8800	70,743	70,827	73,957	0	(595)	0	0	5.000	4.130	MON	590	3,541	03/01/2019	06/01/2048
3140HL-BA-3	FEDERAL NATL MG FNMA				1.F FE	213,032	97.3680	199,569	204,962	211,962	0	472	0	0	4.500	3.840	MON	1,536	9,223	08/17/2018	06/01/2048
3140HN-5C-2	FEDERAL NATL MG				1.F FE	1,033,894	100.2390	991,220	988,855	1,027,554	0	(15,101)	0	0	5.000	4.220	MON	8,234	49,443	11/20/2018	08/01/2048
3140HN-UK-6	FNMA PASSTHRU BK8685				1.F FE	758	95.4680	340	356	380	0	(44)	0	0	4.000	2.910	MON	1,133	27	06/17/2021	07/25/2048
3140J6-GR-2	FNMA PASSTHRU BM2007				1.F FE	2,231,866	95.4690	1,993,680	2,088,296	2,229,623	0	(43,861)	0	0	4.000	2.900	MON	11,958	81,709	12/01/2021	09/25/2048
3140J7-Z3-2	FNMA PASSTHRU BM3461				1.F FE	134,461	95.1720	118,834	124,862	134,253	0	(5,090)	0	0	4.000	2.780	MON	832	4,994	06/10/2021	01/25/2048
3140J8-B4-4	FNMA PASSTHRU BM3658				1.F FE	323,841	90.3600	274,931	304,258	322,861	0	(4,231)	0	0	3.000	2.080	MON	1,517	9,128	08/04/2020	03/25/2046
3140JG-WF-8	FEDERAL NATL MG FNMA				1.F FE	1,295,477	100.3000	1,237,316	1,233,604	1,286,192	0	(26,301)	0	0	5.000	4.160	MON	10,267	61,680	09/27/2018	09/01/2048
3140JJ-NW-5	FEDERAL NATL MG				1.F FE	1,446,974	97.8830	1,372,800	1,402,489	1,440,396	0	(15,454)	0	0	4.500	3.970	MON	10,511	63,112	12/17/2018	12/01/2048
3140JJ-P8-6	FEDERAL NATL MG				1.F FE	1,416,336	95.1860	1,322,431	1,389,309	1,412,262	0	(4,190)	0	0	4.000	3.690	MON	9,255	55,572	01/30/2019	02/01/2049
3140JJ-PT-0	FEDERAL NATL MG				1.F FE	1,538,633	97.6130	1,438,316	1,473,477	1,530,075	0	(29,510)	0	0	4.500	3.770	MON	11,041	66,306	03/28/2019	01/01/2049
3140JK-N9-3	FEDERAL NATL MG				1.F FE	2,843,344	95.4120	2,614,959	2,740,675	2,831,468	0	(20,377)	0	0	4.000	3.430	MON	18,248	109,627	07/26/2019	04/01/2049
3140JL-4M-3	FEDERAL NATL MG				1.F FE	1,910,616	97.5190	1,793,708	1,839,341	1,900,692	0	(26,748)	0	0	4.500	3.860	MON	13,785	82,770	02/08/2019	12/01/2048
3140JM-3W-0	FNMA PASSTHRU BN5312				1.F FE	486,408	99.4700	440,974	443,323	485,902	0	(1,200)	0	0	5.000	3.280	MON	3,692	22,166	08/12/2021	03/25/2049
3140JM-D6-6	FNMA PASSTHRU BN4624				1.F FE	3,139,149	88.6470	2,743,771	3,095,140	3,134,017	0	(2,141)	0	0	3.000	2.790	MON	15,461	92,854	11/15/2019	10/25/2049
3140JM-DE-9	FNMA PASSTHRU BN4600				1.F FE	1,310,008	91.9090	1,166,473	1,269,157	1,306,051	0	(7,423)	0	0	3.500	3.040	MON	7,397	44,420	01/28/2020	09/25/2049
3140JM-DX-7	FNMA PASSTHRU BN4617				1.F FE	2,139,199	88.5740	1,868,230	2,109,209	2,135,695	0	(7,427)	0	0	3.000	2.790	MON	10,536	63,276	11/15/2019	09/25/2049
3140JN-WC-0	FNMA PASSTHRU BN6042				1.F FE	340	97.5680	307	315	340	0	(17)	0	0	4.500	3.140	MON	1,384	14	06/10/2021	04/25/2049
3140JP-EF-8	FEDERAL NATL MG				1.F FE	2,257,398	99.8830	2,136,594	2,139,080	2,242,747	0	(27,691)	0	0	5.000	4.110	MON	26,738	110,371	04/29/2019	02/01/2049
3140JV-PZ-9	FEDERAL NATL MG FNMA				1.F FE	6,772,755	89.1960	5,952,682	6,673,692	6,760,456	0	(10,217)	0	0	3.000	2.790	MON	33,097	200,211	09/26/2019	08/01/2049
3140JW-QW-3	FEDERAL NATL MG				1.F FE	98,314	99.6330	89,289	89,618	97,750	0	(2,696)	0	0	5.000	3.380	MON	746	4,481	09/23/2020	10/01/2049
3140JX-AC-2	FNMA PASSTHRU BO2702				1.F FE	3,483,680	94.9480	3,183,360	3,352,715	3,469,327	0	(60,625)	0	0	4.000	3.410	MON	21,624	134,109	11/20/2019	07/25/2049
3140K2-RU-0	FNMA PASSTHRU BO6798				1.F FE	210,175	88.6640	177,714	200,435	209,909	0	(1,925)	0	0	3.000	2.330	MON	1,001	6,013	07/16/2021	10/25/2049
3140K3-K3-5	FNMA PASSTHRU BO7513				1.F FE	1,060	94.3760	937	993	1,059	0	(22)	0	0	4.000	2.940	MON	1,862	36	12/07/2021	01/25/2050
3140K4-4N-7	FNMA PASSTHRU BO8928				1.F FE	2,907,540	93.9480	2,659,283	2,830,584	2,892,877	0	(27,801)	0	0	3.000	2.440	MON	14,101	84,918	03/18/2020	01/25/2035
3140K4-5G-1	FNMA PASSTHRU BO8946				1.F FE	1,397,633	88.9060	1,196,419	1,345,697	1,396,749	0	(11,887)	0	0	3.000	2.460	MON	5,268	37,022	12/20/2021	01/25/2050
3140K4-5H-9	FNMA PASSTHRU BO8947				1.F FE	2,596,318	88.7600	2,236,358	2,519,550	2,595,008	0	(22,238)	0	0	3.000	2.560	MON	12,524	62,989	01/06/2022	01/25/2050
3140K8-CQ-2	FNMA PASSTHRU BP0978				1.F FE	245,419	92.8190	213,705	230,238	243,931	0	(12,319)	0	0	3.500	2.640	MON	1,341	8,058	08/06/2020	05/25/2050
3140KB-4C-5	FNMA PASSTHRU BP4418				1.F FE	441,839	94.6810	390,855	412,813	438,698	0	(8,405)	0	0	4.000	3.030	MON	2,750	16,513	06/24/2020	05/25/2050
3140KB-HG-2	FNMA PASSTHRU BP3830				1.F FE	548,491	97.6450	494,902	506,836	544,008	0	(27,095)	0	0	4.500	3.220	MON	3,797	22,808	06/24/2020	03/25/2050
3140KB-K9-4	FNMA PASSTHRU BP3919				1.F FE	7,602,694	85.3180	6,279,501	7,360,043	7,575,952	0	(7,509)	0	0	2.500	2.100	MON	30,638	184,001	03/26/2020	04/25/2050
3140KC-5H-1	FNMA PASSTHRU BP5347				1.F FE	7,651,595	85.3600	6,312,002	7,394,520	7,624,290	0	(20,455)	0	0	2.500	2.080	MON	30,778	184,863	05/28/2020	05/25/2050
3140KE-H6-8	FNMA PASSTHRU BP6552				1.F FE	1,658,470	99.5080	1,490,765	1,498,124	1,635,542	0	(36,648)	0	0	5.000	3.080	MON	12,472	74,906	09/11/2020	08/25/2050
3140KH-TB-7	FNMA PASSTHRU BP9545				1.F FE	1,700,952	89.7750	1,479,859	1,648,409	1,699,559	0	(8,564)	0	0	3.000	2.550	MON	8,233	41,210	01/06/2022	07/25/2050
3140KP-Q3-0	FNMA PASSTHRU BQ4073				1.F FE	26,302,925	81.8470	20,703,274	25,295,074	26,209,244	0	(67,328)	0	0	2.000	1.550	MON	84,223	505,901	11/30/2020	12/25/2050
3140KX-CS-3	FNMA PASSTHRU BR0080				1.F FE	197,530	91.4090	170,340	186,349	196,776	0	6	0	0	3.500	2.700	MON	1,086	6,522	06/03/2021	12/25/2050
3140L1-JK-2	FNMA PASSTHRU BR2965				1.F FE	372,456	91.2450	318,408	348,956	370,379	0	(6,860)	0	0	3.500	2.640	MON	2,034	12,213	06/08/2021	05/25/2051
3140L6-ML-5	FNMA PASSTHRU BR7562				1.F FE	512,348	77.3450	469,100	606,497	514,204	0	531	0	0	1.500	3.560	MON	1,513	3,768	05/31/2022	03/25/2051
3140LS-XX-9	FNMA PASSTHRU BT4293				1.F FE	7,342,504	85.0450	5,996,439	7,050,831	7,320,079	0	(10,099)	0	0	2.500	2.010	MON	28,909	176,271	07/30/2021	08/25/2051
3140LT-DB-7	FNMA PASSTHRU BT4597				1.F FE	648,077	88.6670	543,468	612,929	645,285	0	(4,716)	0	0	3.000	2.300	MON	3,062	18,388	07/07/2021	07/25/2051
3140M1-RW-6	FNMA PASSTHRU BU0500				1.F FE	521,596	88.0010	440,498	500,557	520,320	0	(3,598)	0	0	3.000	2.470	MON	2,500	13,765	12/06/2021	10/25/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140M2-CY-6	FNMA PASSTHRU BU0986				1.F FE	1,400,000	85.5330	1,167,636	1,365,126	1,397,928	0	(5,190)	0	0	2.500	2.180	MON	5,682	31,284	11/17/2021	11/25/2051
3140M2-ZF-2	FNMA PASSTHRU BU1641				1.F FE	954,542	91.3140	816,523	894,184	950,393	0	(15,847)	0	0	3.500	2.640	MON	5,212	31,296	11/10/2021	10/25/2051
3140M3-4Z-0	FNMA PASSTHRU BU2639				1.F FE	293,713	88.8720	259,206	291,662	293,594	0	(284)	0	0	3.000	2.880	MON	1,437	5,833	02/14/2022	02/25/2052
3140M3-DT-4	FNMA PASSTHRU BU1913				1.F FE	926,777	94.0890	801,259	851,597	920,896	0	(16,879)	0	0	4.000	2.820	MON	5,673	34,064	10/18/2021	10/25/2051
3140M5-H5-7	FNMA PASSTHRU BU3851				1.F FE	707,893	91.1540	603,417	661,969	704,714	0	(3,826)	0	0	3.500	2.610	MON	3,859	23,169	10/21/2021	10/25/2051
3140M8-HQ-5	FNMA PASSTHRU BU6538				1.F FE	835,291	93.9980	726,368	772,747	830,505	0	(5,525)	0	0	4.000	2.910	MON	5,148	30,910	11/05/2021	11/25/2051
3140M8-KW-8	FNMA PASSTHRU BU6608				1.F FE	776,252	94.0060	679,432	722,751	772,342	0	(4,692)	0	0	4.000	2.990	MON	4,815	28,927	11/22/2021	11/25/2051
3140MA-WB-6	FNMA PASSTHRU BU8741				1.F FE	740,718	98.6780	721,128	730,783	740,133	0	(630)	0	0	5.000	4.680	MON	6,086	12,180	06/21/2022	06/25/2052
3140MA-WZ-3	FNMA PASSTHRU BU8763				1.F FE	462,625	88.1160	431,128	489,268	463,595	0	1,553	0	0	3.000	3.670	MON	2,437	7,339	04/19/2022	04/25/2052
3140MD-S7-4	FNMA PASSTHRU BV0541				1.F FE	195,751	91.0680	173,734	190,773	195,487	0	(731)	0	0	3.500	3.130	MON	1,112	4,451	02/15/2022	02/25/2052
3140MN-VF-0	FNMA PASSTHRU BV8713				1.F FE	849,229	91.0740	800,448	878,891	850,324	0	1,335	0	0	3.500	3.910	MON	5,123	15,381	05/06/2022	04/25/2052
3140MR-BQ-9	FNMA PASSTHRU BW0046				1.F FE	1,018,605	99.0280	1,040,078	1,050,277	1,018,741	0	667	0	0	5.000	5.240	MON	8,744	4,376	09/26/2022	07/25/2052
3140MR-EK-9	FNMA PASSTHRU BW0137				1.F FE	242,798	91.0740	228,851	251,278	243,120	0	396	0	0	3.500	3.910	MON	1,465	4,397	05/06/2022	05/25/2052
3140MS-N3-5	FNMA PASSTHRU BW1309				1.F FE	659	84.8610	687	810	660	0	0	0	0	2.500	4.110	MON	2,082	0	11/03/2022	11/25/2052
3140MS-TE-5	FNMA PASSTHRU BW1448				1.F FE	286,429	98.6780	274,767	278,446	285,918	0	(555)	0	0	5.000	4.410	MON	2,319	5,801	06/08/2022	06/25/2052
3140MX-GL-2	FNMA PASSTHRU BW5602				1.F FE	53	84.8940	49	57	53	0	0	0	0	2.500	3.520	MON	139	0	07/26/2022	05/25/2052
3140N0-CB-9	FNMA PASSTHRU BW7265				1.F FE	17,177,240	101.5950	17,119,547	16,850,756	17,177,145	0	(95)	0	0	6.000	5.780	MON	84,254	0	11/29/2022	11/25/2052
3140Q7-AB-3	FEDERAL NATL MG				1.F FE	5,176,183	95.7250	4,921,266	5,141,039	5,168,721	0	(9,159)	0	0	3.500	3.330	MON	29,908	179,936	06/28/2018	07/01/2037
3140Q7-E9-4	FEDERAL NATL MG				1.F FE	2,050,954	92.9120	1,868,792	2,011,355	2,041,524	0	(7,909)	0	0	3.000	2.660	MON	10,021	60,341	09/27/2017	08/01/2037
3140Q7-PD-3	FEDERAL NATL MG				1.F FE	3,246,533	93.6120	3,011,856	3,217,376	3,236,141	0	(7,039)	0	0	2.500	2.280	MON	13,335	80,434	09/28/2017	09/01/2032
3140Q8-KB-0	FEDERAL NATL MG				1.F FE	2,622,985	92.8670	2,492,379	2,683,790	2,627,784	0	14,429	0	0	3.500	3.780	MON	15,638	93,933	11/27/2018	02/01/2048
3140Q8-VY-8	FNMA PASSTHRU CA1530				1.F FE	811,063	92.7900	710,828	766,057	808,360	0	(10,384)	0	0	3.500	2.560	MON	4,462	26,812	06/11/2020	04/25/2043
3140QA-5Z-9	FEDERAL NATL MG				1.F FE	2,692,851	92.9110	2,457,800	2,645,318	2,683,712	0	(7,595)	0	0	3.000	2.680	MON	13,185	79,360	06/26/2019	05/01/2038
3140QA-JA-9	FNMA PASSTHRU CA2956				1.F FE	343,128	97.9910	310,297	316,658	342,725	0	(8,440)	0	0	4.500	3.060	MON	2,367	14,250	07/12/2021	01/25/2049
3140QB-LE-6	FNMA PASSTHRU CA3924				1.F FE	1,254,406	92.0280	1,096,337	1,191,304	1,249,317	0	(13,934)	0	0	3.500	2.760	MON	6,942	41,696	03/26/2020	07/25/2049
3140QC-6G-6	FNMA PASSTHRU CA5370				1.F FE	482,043	94.9020	431,830	455,026	481,581	0	(5,562)	0	0	4.000	3.060	MON	3,031	13,651	01/27/2022	03/25/2050
3140QC-LD-6	FNMA PASSTHRU CA4823				1.F FE	147,886	94.8080	131,189	138,373	147,205	0	(5,027)	0	0	4.000	2.980	MON	916	5,535	09/02/2020	12/25/2049
3140QC-Y3-4	FNMA PASSTHRU CA5229				1.F FE	1,413,302	88.4980	1,311,623	1,482,079	1,413,784	0	2,777	0	0	3.000	3.630	MON	7,397	22,231	04/26/2022	02/25/2050
3140QD-L5-1	FNMA PASSTHRU CA5747				1.F FE	167,342	91.5340	143,205	156,449	162,168	0	(802)	0	0	3.500	2.940	MON	909	3,650	01/20/2022	05/25/2050
3140QD-WP-5	FEDERAL NATL MG FNMA				1.F FE	798,005	88.5280	672,620	759,778	796,325	0	(9,083)	0	0	3.000	2.340	MON	3,781	22,793	06/23/2021	06/01/2050
3140QD-ZT-4	FNMA PASSTHRU CA6153				1.F FE	2,866,750	85.1950	2,353,354	2,762,301	2,856,310	0	(19,516)	0	0	2.500	2.040	MON	11,499	69,058	06/19/2020	05/25/2050
3140QE-DK-5	FNMA PASSTHRU CA6405				1.F FE	7,244,076	85.2370	5,888,053	6,907,857	7,211,096	0	(4,433)	0	0	2.500	1.920	MON	28,756	172,696	07/28/2020	07/25/2050
3140QF-UJ-6	FNMA PASSTHRU CA7784				1.F FE	163,270	97.0170	144,185	148,617	161,477	0	(3,496)	0	0	4.500	3.020	MON	1,114	6,688	10/29/2020	11/25/2050
3140QF-WK-1	FNMA PASSTHRU CA7849				1.F FE	3,113	97.9190	2,791	2,850	3,090	0	(71)	0	0	4.500	3.070	MON	6,484	128	04/26/2021	10/25/2050
3140QG-3D-7	FNMA PASSTHRU CA8895				1.F FE	111,173	84.9350	113,808	133,994	111,232	0	59	0	0	2.500	4.030	MON	557	0	10/12/2022	02/25/2051
3140QG-EW-3	FNMA PASSTHRU CA8248				1.F FE	312,950	78.4740	293,566	374,090	314,227	0	2,960	0	0	1.500	3.950	MON	933	2,806	05/06/2022	12/25/2045
3140QH-C4-5	FNMA PASSTHRU CA9090				1.F FE	135,613	84.9400	138,836	163,451	135,685	0	72	0	0	2.500	4.030	MON	678	0	10/12/2022	02/25/2051
3140QL-2S-4	FNMA PASSTHRU CB1684				1.F FE	2,168,946	87.9090	1,966,319	2,236,747	2,171,069	0	4,541	0	0	3.000	3.370	MON	11,174	39,143	03/25/2022	09/25/2051
3140QL-R2-4	FNMA PASSTHRU CB1404				1.F FE	1,426,196	89.7530	1,482,253	1,651,466	1,426,776	0	581	0	0	3.000	4.200	MON	8,229	0	10/14/2022	08/25/2051
3140QM-MU-5	FNMA PASSTHRU CB2170				1.F FE	409,352	87.8950	381,817	434,398	410,141	0	1,715	0	0	3.000	3.740	MON	2,164	6,508	05/03/2022	11/25/2051
3140QM-U4-4	FNMA PASSTHRU CB2402				1.F FE	28,455	84.8010	26,302	31,016	28,499	0	77	0	0	2.500	3.560	MON	129	194	07/26/2022	12/25/2051
3140QN-HF-2	FNMA PASSTHRU CB2929				1.F FE	651,713	87.9590	648,646	737,441	651,765	0	52	0	0	3.000	3.990	MON	1,844	0	11/28/2022	02/25/2052
3140QP-EV-5	FNMA PASSTHRU CB3747				1.F FE	612,979	91.1060	577,971	634,390	613,794	0	1,521	0	0	3.500	3.910	MON	3,687	9,252	05/06/2022	03/25/2052
3140X4-KF-2	FNMA PASSTHRU FM1193				1.F FE	943,061	91.8680	844,860	919,639	942,831	0	(2,017)	0	0	3.500	3.090	MON	5,359	21,458	02/22/2022	06/25/2049
3140X4-SE-7	FNMA PASSTHRU FM1416				1.F FE	5,555	99.3290	5,032	5,066	5,532	0	(146)	0	0	4.500	2.500	MON	2,318	228	07/12/2021	11/25/2038

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
3140X5-KZ-5	FNMA PASSTHRU FM2111				1.F FE	333	95.0150	295	310	331	0	(13)	0	0	4.000	2.940	MON	677	12	09/16/2020	12/25/2049
3140X5-M8-3	FNMA PASSTHRU FM2182				1.F FE	904	95.3900	806	845	902	0	(20)	0	0	4.000	2.920	MON	1,154	34	06/02/2021	10/25/2049
3140X5-R7-0	FNMA PASSTHRU FM2309				1.F FE	1,008,952	92.7950	897,021	966,661	1,008,304	0	(7,197)	0	0	3.500	2.820	MON	5,614	25,375	02/03/2022	03/25/2049
3140X6-M9-9	FNMA PASSTHRU FM3083				1.F FE	1,946	98.1200	1,765	1,799	1,941	0	(59)	0	0	4.500	3.130	MON	1,563	81	08/11/2021	10/25/2049
3140X7-S4-2	FNMA PASSTHRU FM4138				1.F FE	3,680,359	86.3700	3,095,098	3,583,493	3,677,215	0	(19,272)	0	0	2.500	2.140	MON	14,857	82,122	12/01/2021	09/25/2050
3140X7-VJ-5	FNMA PASSTHRU FM4216				1.F FE	413,234	92.7980	368,119	396,685	412,810	0	(2,957)	0	0	3.500	2.870	MON	2,304	10,413	02/03/2022	06/25/2049
3140X9-6J-9	FNMA PASSTHRU FM6272				1.F FE	2,480,577	86.4320	2,105,044	2,435,487	2,478,726	0	(9,557)	0	0	2.500	2.250	MON	7,453	55,820	01/06/2022	02/25/2051
3140X9-EV-3	FNMA PASSTHRU FM5547				1.F FE	795,412	91.8630	747,993	814,242	795,774	0	1,498	0	0	3.500	3.800	MON	4,738	14,249	05/03/2022	01/25/2051
3140XA-ND-0	FNMA PASSTHRU FM6687				1.F FE	369,337	86.0120	310,852	361,403	368,964	0	(1,599)	0	0	2.500	2.210	MON	1,499	8,282	12/09/2021	04/25/2051
3140XB-HT-0	FNMA PASSTHRU FM7441				1.F FE	709,957	88.3150	741,668	839,798	710,288	0	331	0	0	3.000	4.400	MON	4,186	0	10/19/2022	05/25/2051
3140XC-E4-6	FNMA PASSTHRU FM8254				1.F FE	224,314	97.5630	201,849	206,890	222,717	0	(11,019)	0	0	4.500	3.170	MON	1,550	9,310	08/11/2021	09/25/2048
3140XD-BS-4	FNMA PASSTHRU FM9048				1.F FE	5,948,026	88.6000	5,862,860	6,617,161	5,948,446	0	421	0	0	3.000	3.860	MON	16,543	0	12/06/2022	10/25/2051
3140XD-ED-4	FNMA PASSTHRU FM9131				1.F FE	472,004	89.4760	408,975	457,077	471,259	0	(2,433)	0	0	3.000	2.570	MON	2,272	10,284	01/25/2022	07/25/2051
3140XD-KE-5	FNMA PASSTHRU FM9292				1.F FE	1,823,989	89.1270	1,909,394	2,142,325	1,824,790	0	801	0	0	3.000	4.310	MON	10,688	0	10/19/2022	11/25/2051
3140XD-N6-9	FNMA PASSTHRU FM9412				1.F FE	1,340,022	85.6620	1,117,935	1,305,051	1,337,949	0	(6,689)	0	0	2.500	2.170	MON	5,404	29,907	11/17/2021	11/25/2051
3140XD-N7-7	FNMA PASSTHRU FM9413				1.F FE	636,917	94.0030	574,746	611,410	635,666	0	(5,597)	0	0	4.000	3.380	MON	4,055	16,304	03/10/2022	11/25/2051
3140XD-UT-1	FNMA PASSTHRU FM9593				1.F FE	572,676	89.1960	495,706	555,743	571,804	0	(2,521)	0	0	3.000	2.600	MON	2,776	12,504	01/25/2022	11/25/2051
3140XF-A8-4	FNMA PASSTHRU FS0030				1.F FE	375,281	84.9180	365,381	430,275	375,281	0	0	0	0	2.500	3.600	MON	329	0	12/13/2022	04/25/2051
3140XF-KP-5	FNMA PASSTHRU FS0301				1.F FE	678,527	88.9480	599,328	673,789	678,252	0	(674)	0	0	3.000	2.880	MON	3,360	13,476	02/14/2022	01/25/2052
3140XF-LU-3	FNMA PASSTHRU FS0338				1.F FE	559,899	88.5570	481,026	543,179	558,986	0	(1,670)	0	0	3.000	2.600	MON	2,714	12,222	01/25/2022	01/25/2052
3140XF-NS-6	FNMA PASSTHRU FS0400				1.F FE	971,823	88.9480	850,471	956,137	971,024	0	(1,718)	0	0	3.000	2.770	MON	4,763	19,123	03/07/2022	01/25/2052
3140XF-NU-1	FNMA PASSTHRU FS0402				1.F FE	258,771	88.7230	226,441	255,221	258,576	0	(313)	0	0	3.000	2.800	MON	1,275	5,104	03/03/2022	01/25/2052
3140XF-RJ-2	FNMA PASSTHRU FS0488				1.F FE	905,593	88.5000	797,373	900,983	905,305	0	(605)	0	0	3.000	2.910	MON	4,493	18,020	03/10/2022	02/25/2052
3140XF-ZF-1	FNMA PASSTHRU FS0741				1.F FE	990,426	91.3410	882,333	965,975	989,270	0	(2,603)	0	0	3.500	3.140	MON	5,611	19,722	03/10/2022	02/25/2052
3140XG-BS-7	FNMA PASSTHRU FS0948				1.F FE	2,744,368	88.7180	2,408,797	2,715,096	2,742,704	0	(2,606)	0	0	3.000	2.840	MON	13,511	54,302	03/09/2022	03/25/2052
3140XG-KP-3	FNMA PASSTHRU FS1201				1.F FE	923,998	88.5190	858,007	969,281	925,665	0	3,864	0	0	3.000	3.600	MON	4,833	14,539	04/26/2022	01/25/2050
3140XG-LJ-6	FNMA PASSTHRU FS1228				1.F FE	451,274	88.3280	420,984	476,612	452,169	0	1,895	0	0	3.000	3.660	MON	2,381	7,149	04/25/2022	03/25/2052
3140XG-MJ-5	FNMA PASSTHRU FS1260				1.F FE	750,382	91.5690	689,385	752,852	750,420	0	125	0	0	3.500	3.510	MON	4,377	17,568	03/28/2022	04/25/2052
3140XG-W5-4	FNMA PASSTHRU FS1567				1.F FE	468,728	91.5570	438,474	478,904	469,114	0	618	0	0	3.500	3.740	MON	2,791	9,778	04/20/2022	04/25/2052
3140XG-XA-2	FNMA PASSTHRU FS1572				1.F FE	1,030,330	87.8550	975,461	1,110,307	1,033,230	0	5,183	0	0	2.500	3.600	MON	4,617	11,566	06/09/2022	11/25/2041
3140XH-BE-6	FNMA PASSTHRU FS1836				1.F FE	4,449,244	85.3980	4,110,098	4,812,839	4,460,460	0	22,800	0	0	2.500	3.420	MON	19,997	50,134	05/24/2022	05/25/2052
3140XH-BV-8	FNMA PASSTHRU FS1851				1.F FE	817,109	95.8570	860,134	897,306	817,310	0	201	0	0	4.000	4.770	MON	5,964	0	10/20/2022	05/25/2052
3140XJ-CX-9	FNMA PASSTHRU FS2785				1.F FE	11,563	87.9370	11,621	13,215	11,566	0	3	0	0	3.000	4.070	MON	20,692	0	11/18/2022	04/25/2052
31410G-PQ-0	FNMA PASS-THRU LNG 30 Y				1.F FE	114,435	107.2720	114,777	106,995	112,498	0	(1,133)	0	0	6.500	5.090	MON	1,150	6,955	07/07/2009	11/01/2037
31410U-GK-2	FNMA PASS-THRU LNG 30 Y				1.F FE	310,825	101.4680	330,577	325,791	314,728	0	1,052	0	0	5.500	6.310	MON	1,484	17,919	06/12/2007	03/01/2037
31411A-JG-1	FEDERAL NATL MG FNMA				1.F FE	198,232	103.4930	203,835	196,955	197,588	0	(327)	0	0	6.000	5.800	MON	1,965	11,817	11/09/2006	11/01/2036
31411H-P7-9	FNMA PASS-THRU LNG 30 Y				1.F FE	55,409	101.8340	55,953	54,945	55,194	0	(138)	0	0	6.000	5.770	MON	549	3,297	12/27/2006	01/01/2037
31411N-XZ-5	FNMA PASS-THRU LNG 30 Y				1.F FE	270,185	103.7700	288,533	278,049	272,189	0	497	0	0	5.500	5.960	MON	2,542	15,293	06/06/2007	03/01/2037
31411W-AU-1	FNMA PASS-THRU LNG 30 Y				1.F FE	76,252	103.7930	78,524	75,655	75,973	0	(142)	0	0	6.000	5.780	MON	755	4,539	03/30/2007	04/01/2037
31412L-D2-3	FNMA PASS-THRU LNG 30 Y				1.F FE	135,031	100.4270	141,029	140,428	136,451	0	2,550	0	0	5.500	6.160	MON	1,276	7,724	06/08/2007	03/01/2037
31412S-4L-6	FNMA PASS-THRU LNG 30 Y				1.F FE	64,588	101.6010	64,872	63,850	64,313	0	(112)	0	0	6.000	5.710	MON	637	3,831	05/29/2008	04/01/2038
31414U-5K-0	FNMA PASS-THRU LNG 30 Y				1.F FE	55,039	101.5610	55,560	54,706	54,892	0	(22)	0	0	6.000	5.810	MON	546	3,282	07/31/2008	05/01/2038
31416R-QR-7	FNMA PASS-THRU LNG 30 Y				1.F FE	1,363,920	98.8080	1,347,875	1,364,133	1,363,920	0	45	0	0	4.500	4.450	MON	10,091	61,386	06/30/2009	06/01/2039
31416X-LY-4	FNMA PASS-THRU INT 15 Y				1.F FE	266,989	97.6610	243,509	249,341	255,020	0	(5,764)	0	0	4.000	2.140	MON	1,629	9,974	03/28/2013	01/01/2026
31416X-NA-4	FNMA PASS-THRU LNG 30 Y				1.F FE	1,642,550	99.2340	1,598,503	1,610,836	1,633,340	0	(3,757)	0	0	4.500	4.170	MON	12,059	72,488	02/28/2011	02/01/2041

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
31418A-SC-3	FNMA PASS-THRU SF30 LTV				1 F FE	2,916,846	95.6680	2,724,511	2,847,874	2,901,564	0	(16,158)	0	0	4.000	3.590	MON	18,937	113,915	07/12/2013	04/01/2043
31418B-S8-0	FEDERAL NATL MG FNMA				1 F FE	1,144,112	95.9030	1,027,867	1,071,767	1,133,246	0	(20,209)	0	0	4.000	3.040	MON	7,136	42,871	02/29/2016	07/01/2045
31418C-M4-3	FEDERAL NATL MG FNMA				1 F FE	1,431,845	92.9110	1,357,493	1,461,066	1,435,895	0	8,287	0	0	3.000	3.310	MON	7,282	43,832	08/27/2018	07/01/2037
31418C-S4-7	FNMA PASSTHRU MA3238				1 F FE	1,212,918	92.8600	1,068,232	1,150,367	1,212,178	0	(17,546)	0	0	3.500	2.670	MON	6,687	40,820	11/24/2021	01/25/2048
31418C-UC-6	FNMA PASSTHRU MA3278				1 F FE	9,089	97.8300	8,231	8,413	9,071	0	(279)	0	0	4.500	3.110	MON	2,248	379	06/24/2020	02/25/2048
31418C-V2-7	FNMA PASSTHRU MA3332				1 F FE	953,583	92.6090	833,117	899,607	952,728	0	(13,629)	0	0	3.500	2.600	MON	5,230	28,862	11/18/2021	04/25/2048
31418C-XM-1	FNMA PASSTHRU MA3383				1 F FE	842,325	92.7460	749,942	808,591	841,912	0	(6,379)	0	0	3.500	2.850	MON	4,705	21,226	02/03/2022	06/25/2048
31418C-YL-2	FNMA PASSTHRU MA3414				1 F FE	280,148	92.6630	250,317	270,134	280,042	0	(1,532)	0	0	3.500	2.920	MON	1,566	6,303	01/20/2022	07/25/2048
31418C-YM-0	FNMA PASSTHRU MA3415				1 F FE	410,492	95.2560	365,762	383,974	410,044	0	(7,623)	0	0	4.000	2.900	MON	1,202	15,007	11/30/2021	07/25/2048
31418C-ZH-0	FNMA PASSTHRU MA3443				1 F FE	1,342,167	95.2090	1,197,414	1,257,668	1,341,050	0	(27,401)	0	0	4.000	2.920	MON	8,348	46,114	12/01/2021	08/25/2048
31418D-2H-4	FNMA PASSTHRU MA4375				1 F FE	404,828	94.0940	355,068	377,352	402,495	0	(13,963)	0	0	4.000	3.000	MON	2,514	15,094	06/17/2021	06/25/2051
31418D-3D-2	FNMA PASSTHRU MA4395				1 F FE	1,803,938	94.0730	1,577,111	1,676,470	1,792,944	0	(37,415)	0	0	4.000	2.960	MON	11,013	67,059	08/12/2021	07/25/2051
31418D-3G-5	FNMA PASSTHRU MA4398				1 F FE	428,239	81.7540	412,419	504,459	429,518	0	2,955	0	0	2.000	4.020	MON	1,678	3,363	06/16/2022	08/25/2051
31418D-4V-1	FEDERAL NATL MG				1 F FE	319,219	94.0950	278,241	295,701	317,317	0	(8,423)	0	0	4.000	2.920	MON	1,949	11,828	09/03/2021	09/01/2051
31418D-4X-7	FNMA PASSTHRU MA4437				1 F FE	1,265,647	81.6920	1,219,320	1,492,564	1,269,804	0	9,170	0	0	2.000	4.010	MON	4,965	9,950	06/16/2022	10/25/2051
31418D-6T-4	FNMA PASSTHRU MA4481				1 F FE	551,651	94.0470	479,396	509,737	548,319	0	(24,704)	0	0	4.000	2.890	MON	3,396	20,389	10/01/2021	10/25/2051
31418D-7D-8	FNMA PASSTHRU MA4491				1 F FE	32,234	77.2210	25,861	33,490	32,301	0	109	0	0	1.500	1.910	MON	83	461	11/17/2021	12/25/2051
31418D-DS-8	FEDERAL NATL MG				1 F FE	1,654,317	98.2660	1,544,086	1,571,331	1,639,366	0	(8,755)	0	0	4.500	3.480	MON	11,761	70,710	06/28/2019	06/01/2039
31418D-FP-2	FEDERAL NATL MG				1 F FE	1,602,391	95.4150	1,459,598	1,529,729	1,589,723	0	(25,851)	0	0	4.000	3.170	MON	10,180	61,189	08/26/2019	09/01/2039
31418D-GM-8	FNMA PASSTHRU MA3803				1 F FE	3,590,798	92.4920	3,226,912	3,488,846	3,579,634	0	(17,298)	0	0	3.500	3.080	MON	20,251	122,110	01/30/2020	10/25/2049
31418D-V6-6	FNMA PASSTHRU MA4236				1 F FE	848,856	77.4960	678,945	876,097	849,876	0	2,829	0	0	1.500	1.850	MON	2,186	12,046	12/03/2021	01/25/2051
31418D-V7-4	FNMA PASSTHRU MA4237				1 F FE	539,975	81.8890	443,917	542,092	540,028	0	241	0	0	2.000	2.030	MON	1,802	9,938	12/08/2021	01/25/2051
31418D-VB-5	FNMA PASSTHRU MA4209				1 F FE	1,398,850	77.4080	1,161,128	1,500,004	1,400,903	0	6,237	0	0	1.500	2.320	MON	3,741	15,951	06/09/2022	12/25/2050
31418D-WQ-1	FNMA PASSTHRU MA4254				1 F FE	44,542	0.0000	0	0	0	0	(44,465)	0	0	1.500	0.000	MON	0	116	05/11/2022	02/25/2051
31418D-YB-2	FNMA PASSTHRU MA4305				1 F FE	2,574,675	81.7980	2,112,655	2,582,746	2,574,875	0	880	0	0	2.000	2.020	MON	8,590	47,350	11/17/2021	04/25/2051
31418D-YC-0	FNMA PASSTHRU MA4306				1 F FE	4,905,555	85.0920	4,169,201	4,899,619	4,901,705	0	(12,571)	0	0	2.500	2.450	MON	16,577	113,521	10/06/2022	04/25/2051
31418D-YX-4	FNMA PASSTHRU MA4325				1 F FE	2,503,949	81.7810	2,333,210	2,852,966	2,508,349	0	10,809	0	0	2.000	3.610	MON	9,489	15,084	08/05/2022	05/25/2051
31418E-AB-6	FNMA PASSTHRU MA4501				1 F FE	1,887,205	84.4420	1,572,949	1,862,757	1,885,277	0	(3,547)	0	0	2.000	1.800	MON	6,189	37,255	11/17/2021	12/25/2041
31418E-AN-0	FNMA PASSTHRU MA4512				1 F FE	996,159	84.9870	927,472	1,091,307	998,670	0	5,368	0	0	2.500	3.610	MON	4,537	11,368	06/07/2022	01/25/2052
31418E-CH-1	FNMA PASSTHRU MA4571				1 F FE	509,652	87.1040	480,170	551,254	511,077	0	2,783	0	0	2.500	3.660	MON	2,289	5,742	06/09/2022	03/25/2042
31418E-DE-7	FNMA PASSTHRU MA4600				1 F FE	436,832	90.9860	453,588	498,525	436,869	0	37	0	0	3.500	4.580	MON	1,454	0	11/03/2022	05/25/2052
31418E-DM-9	FNMA PASSTHRU MA4607				1 F FE	1,685,301	86.9810	1,577,823	1,813,982	1,690,340	0	9,195	0	0	2.500	3.560	MON	7,539	18,896	05/31/2022	05/25/2042
31418E-DY-3	FNMA PASSTHRU MA4618				1 F FE	482,608	93.9450	460,291	489,957	482,755	0	332	0	0	4.000	4.170	MON	3,260	3,266	07/21/2022	04/25/2052
31418E-E3-0	FNMA PASSTHRU MA4653				1 F FE	1,836,708	87.9110	1,746,185	1,986,301	1,837,738	0	2,056	0	0	3.000	3.600	MON	9,914	9,932	09/02/2022	07/25/2052
31418E-E4-8	FNMA PASSTHRU MA4654				1 F FE	1,777,527	91.0250	1,815,522	1,994,525	1,778,278	0	1,122	0	0	3.500	4.430	MON	11,616	2,901	11/09/2022	07/25/2052
31418E-EB-2	FNMA PASSTHRU MA4629				1 F FE	1,399,414	93.7530	1,327,768	1,416,232	1,400,215	0	1,752	0	0	3.000	3.180	MON	7,053	21,243	04/14/2022	06/25/2037
31418E-F2-1	FNMA PASSTHRU MA4684				1 F FE	2,907,160	96.3640	2,872,623	2,980,986	2,907,224	0	64	0	0	4.500	4.690	MON	11,179	0	12/02/2022	06/25/2052
31418E-F4-7	FNMA PASSTHRU MA4686				1 F FE	481,708	98.6780	491,074	497,649	481,749	0	40	0	0	5.000	5.260	MON	4,133	0	10/17/2022	06/25/2052
31418E-J7-6	FNMA PASSTHRU MA4785				1 F FE	490,026	98.6780	487,513	494,040	490,041	0	43	0	0	5.000	5.040	MON	4,105	2,059	09/21/2022	10/25/2052
31418E-KV-1	FNMA PASSTHRU MA4807				1 F FE	1,499,355	100.3400	1,500,815	1,495,717	1,499,371	0	60	0	0	5.500	5.440	MON	9,112	2,272	12/07/2022	11/25/2052
31418E-LU-2	FNMA PASSTHRU MA4838				1 F FE	1,328,457	91.0120	1,365,194	1,500,000	1,328,769	0	312	0	0	3.500	4.480	MON	8,742	0	11/01/2022	11/25/2052
31418P-UE-3	FEDERAL NATL MG FNMA				1 F FE	1,072,439	99.2340	1,040,588	1,048,616	1,065,363	0	(4,187)	0	0	4.500	4.130	MON	7,850	47,188	05/28/2010	03/01/2040
31418U-4W-1	FNMA PASSTHRU AD7136				1 F FE	1,328,408	101.0790	1,216,878	1,203,881	1,298,983	0	(26,780)	0	0	5.000	3.350	MON	9,973	60,194	08/28/2014	07/01/2040
31419A-DS-3	FNMA PASS-THRU LNG 30 Y				1 F FE	367,241	104.2910	352,186	337,693	359,849	0	(5,824)	0	0	6.000	4.360	MON	3,367	20,262	10/29/2010	09/01/2039
31419J-SH-2	FNMA				1 F FE	3,365,270	96.6390	3,269,049	3,382,712	3,367,514	0	3,056	0	0	4.000	4.030	MON	22,346	135,308	12/08/2010	11/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31419M-AU-5	FNMA PASS-THRU INT 15 Y				1.F FE	1,031,670	97.6680	955,513	978,321	992,669	0	(14,407)	0	0	3.500	2.280	MON	5,608	34,241	01/31/2012	12/01/2025
35564K-BK-4	FHLMC STACR				2.B FE	99,656	99.4650	99,123	99,656	99,656	0	0	0	0	0.750	0.750	MON	12	2,220	02/17/2021	08/25/2033
35564K-CU-1	FHLMC STACR				1.G FE	90,653	99.7050	90,385	90,653	90,653	0	0	0	0	0.837	0.830	MON	15	2,135	03/02/2021	08/25/2033
35564K-ED-7	FHLMC STACR				1.G FE	273,152	99.2060	270,983	273,152	273,152	0	0	0	0	0.760	0.760	MON	35	5,288	04/19/2021	10/25/2033
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						623,711,476	XXX	561,747,537	614,103,469	621,196,372	0	(2,322,680)	0	0	XXX	XXX	XXX	3,032,415	16,915,632	XXX	XXX
3137BF-XT-3	FHLMC REMIC SERIES			1	1.A FE	1,524,783	95.9130	1,352,373	1,410,000	1,465,645	0	(27,966)	0	0	2.670	(1.130)	MON	6,275	37,647	10/27/2020	12/25/2024
69357X-AA-9	PFP III 21-8				1.A FE	1,251,794	100.0000	1,251,794	1,251,794	1,251,794	0	0	0	0	5.326	5.320	MON	3,149	32,128	09/16/2021	08/14/2037
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						2,776,577	XXX	2,604,167	2,661,794	2,717,439	0	(27,966)	0	0	XXX	XXX	XXX	9,424	69,775	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						1,791,938,547	XXX	1,639,723,067	1,626,840,263	1,733,142,953	(257,777)	(18,442,634)	0	0	XXX	XXX	XXX	15,845,796	54,495,053	XXX	XXX
00081T-AK-4	ACCO BRANDS CORP			1	3.C FE	1,279,528	82.6300	1,173,346	1,420,000	1,152,958	(125,783)	3,705	0	0	4.250	6.030	MS	17,770	31,875	10/07/2022	03/15/2029
00109L-AA-1	ADT SECURITY CORPORA				3.C FE	605,700	85.1800	559,633	657,000	559,633	(44,796)	2,649	0	0	4.125	5.430	FA	11,292	19,744	07/14/2022	08/01/2029
00164V-AF-0	AMC NETWORKS INC				3.B FE	1,609,986	62.4560	1,174,173	1,880,000	1,174,173	(453,443)	17,630	0	0	4.250	6.960	FA	30,184	32,619	10/07/2022	02/15/2029
00185P-AA-9	API ESCROW CORPORATI				4.B FE	350,350	87.1970	360,996	414,000	348,216	(4,353)	2,219	0	0	4.750	7.560	AO	4,152	10,613	09/01/2022	10/15/2029
001877-AA-7	API GROUP DE INC				4.B FE	439,050	83.0000	388,440	468,000	388,440	(52,328)	1,708	0	0	4.125	5.130	JJ	8,902	14,735	08/03/2022	07/15/2029
00191A-AD-8	ARD FIN S A			1	4.C FE	603,708	69.7110	421,287	604,333	421,287	(182,663)	71	0	0	6.500	6.510	JD	19,750	39,282	11/12/2019	06/30/2027
00206R-CP-5	AT&T INC				2.B FE	387,356	91.2550	410,648	450,000	388,060	0	704	0	0	4.500	6.100	MN	2,588	10,125	10/14/2022	05/15/2035
00206R-GB-2	AT&T INC			1	2.B FE	4,030,688	97.3490	3,650,588	3,750,000	3,883,722	0	(52,434)	0	0	4.000	2.480	MN	15,822	150,000	02/19/2020	11/25/2025
00206R-JZ-6	AT&T INC				2.B FE	345,797	74.9630	322,341	430,000	347,129	0	1,332	0	0	3.500	5.130	JD	1,254	7,525	06/30/2022	06/01/2041
00206R-KG-6	AT&T INC			1	2.B FE	1,128,576	84.6220	956,229	1,130,000	1,129,014	0	184	0	0	1.650	1.660	FA	7,769	18,645	08/04/2020	02/01/2028
00206R-MM-1	AT&T INC				2.B FE	456,817	77.1440	366,434	475,000	458,253	0	1,285	0	0	2.550	2.920	JD	1,009	12,113	11/17/2021	12/01/2033
00213M-AV-6	APX GROUP INC			1	4.C FE	1,832,557	96.4100	1,711,278	1,775,000	1,711,278	(94,918)	(15,912)	0	0	6.750	5.690	FA	45,263	110,869	05/16/2022	02/15/2027
00213M-AW-4	APX GROUP INC				5.B FE	884,750	82.9480	767,269	925,000	767,269	(109,482)	1,446	0	0	5.750	6.490	JJ	24,525	40,629	08/31/2022	07/15/2029
00217G-AA-1	APTIV PLC / APTIV CO				2.B FE	190,000	94.3790	179,320	190,000	190,000	0	0	0	0	2.396	2.390	FA	1,682	2,276	02/09/2022	02/18/2025
00229*-AA-3	AP TUNDRA HLDGS 4.75% 02/15/42		@		2.A FM	24,669,189	97.2290	23,985,606	24,669,189	24,669,189	0	0	0	0	0.000	0.000	N/A	0	584,263	04/05/2022	02/15/2042
00253X-AA-9	AADVANTAGE LOYALTY I				3.B FE	843,536	96.3400	847,792	880,000	840,037	(5,124)	1,625	0	0	5.500	6.840	JAJO	9,546	15,056	12/20/2022	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY I				3.B FE	305,000	91.5760	279,307	305,000	279,307	(25,693)	0	0	0	5.750	5.740	JAJO	3,459	17,538	03/10/2021	04/20/2029
00287Y-BX-6	ABBVIE INC				2.B FE	1,892,763	90.3750	1,651,151	1,827,000	1,882,735	0	(8,927)	0	0	3.200	2.670	MN	6,496	52,464	05/25/2022	11/21/2029
00287Y-CX-5	ABBVIE INC			1	2.B FE	1,056,141	97.5450	921,800	945,000	995,949	0	(25,667)	0	0	3.800	1.000	MS	10,574	35,910	08/19/2020	03/15/2025
00401Y-AA-8	ACADEMY LTD / ACADEM			1	4.A FE	1,594,965	95.8800	1,510,110	1,575,000	1,499,919	(80,255)	(8,870)	0	0	6.000	5.570	MN	12,075	85,800	10/07/2022	11/15/2027
00404A-AN-9	ACADIA HEALTHCARE CO			1	4.B FE	1,531,694	95.0100	1,486,907	1,565,000	1,486,907	(45,557)	1,758	0	0	5.500	5.910	JJ	43,038	40,975	07/07/2022	07/01/2028
00452A-AA-8	ACCIDENT FD INS CO O				2.B FE	500,000	102.6780	513,390	500,000	500,000	0	0	0	0	8.500	8.500	FA	6,375	0	10/31/2022	08/01/2032
00489L-AF-0	ACRISURE LLC / ACRIS			1	4.B FE	756,125	82.6710	661,368	800,000	657,471	(84,698)	988	0	0	4.250	5.210	FA	12,844	24,438	10/24/2022	02/15/2029
00489L-AH-6	ACRISURE LLC / ACRIS				5.B FE	286,815	81.8530	286,486	350,000	286,486	(2,542)	2,213	0	0	6.000	9.630	FA	8,750	0	08/31/2022	08/01/2029
00511B-AA-5	ACURIS FIN US INC /			1	4.B FE	685,000	80.2930	550,007	685,000	550,007	(132,609)	0	0	0	5.000	5.000	MN	5,708	34,250	05/07/2021	05/01/2028
00653V-AA-9	ADAPTHEALTH LLC			1	4.B FE	124,000	92.0690	114,166	124,000	114,166	(9,834)	0	0	0	6.125	6.120	FA	3,165	7,595	07/15/2020	08/01/2028
00653V-AE-1	ADAPTHEALTH LLC				4.B FE	190,375	85.2590	161,992	190,000	161,992	(28,316)	(60)	0	0	5.125	5.080	MS	3,246	10,062	10/22/2021	03/01/2030
00687Y-AA-3	ADIENT GLOBAL HLDGS			1	4.C FE	1,435,609	93.2440	1,505,891	1,615,000	1,450,560	0	14,951	0	0	4.875	8.180	FA	29,743	25,228	10/07/2022	08/15/2026
00774C-AB-3	AECOM				3.C FE	369,550	96.4130	366,369	380,000	366,369	(4,416)	1,236	0	0	5.125	5.780	MS	5,734	9,738	05/12/2022	03/15/2027
00842X-AA-7	AFFINITY GAMING			1	4.C FE	754,700	84.9080	632,565	745,000	632,565	(118,769)	(1,993)	0	0	6.875	6.520	JD	27,886	51,219	02/02/2022	12/15/2027
00867F-AA-6	AHEAD DB HOLDINGS LL			1	5.A FE	662,313	80.5040	527,301	655,000	527,301	(122,359)	(1,345)	0	0	6.625	6.350	MN	7,232	43,394	04/28/2021	05/01/2028
00914A-AP-7	AIR LEASE CORP				2.B FE	288,043	92.1420	267,212	290,000	288,929	0	648	0	0	0.800	1.020	FA	857	2,320	08/11/2021	08/18/2024
013092-AB-7	ALBERTSONS COS INC /			1	3.C FE	1,688,427	95.2400	1,647,652	1,730,000	1,639,549	(47,455)	904	0	0	5.875	6.400	FA	38,396	21,114	10/07/2022	02/15/2028
013092-AC-5	ALBERTSONS COS INC /			1	3.C FE	576,000	93.1070	536,296	576,000	536,296	(39,704)	0	0	0	4.625	4.620	JJ	12,284	26,640	11/07/2019	01/15/2027

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
013092-AG-6	ALBERTSONS COS INC /			1	3.C FE	388,460	84.1190	331,429	394,000	331,429	(58,325)	598	0	0	3.500	3.690	MS	4,060	13,790	12/02/2020	03/15/2029
013104-AF-1	ALBERTSONS INC				4.A FE	262,850	101.8890	285,289	280,000	267,465	0	1,380	0	0	7.450	8.340	FA	8,692	20,860	04/25/2019	08/01/2029
01400E-AE-3	ALCON FIN CORP				2.B FE	994,580	100.8220	1,008,220	1,000,000	994,609	0	29	0	0	5.375	5.440	JD	3,733	0	11/29/2022	12/06/2032
01748X-AD-4	ALLEGIANT TRAVEL CO				3.C FE	294,537	95.2580	281,011	295,000	281,011	(13,555)	29	0	0	7.250	7.280	FA	7,961	0	08/16/2022	08/15/2027
01771Y-AA-8	ALLEN MEDIA LLC / AL			1	5.A FE	1,054,161	38.1580	458,659	1,202,000	458,659	(611,336)	11,130	0	0	10.500	13.390	FA	47,679	101,798	05/19/2022	02/15/2028
01883L-AA-1	ALLIANT HLDGS INTER			1	5.B FE	1,197,663	90.1010	1,131,669	1,256,000	1,131,669	(67,276)	1,282	0	0	6.750	7.890	AO	17,898	32,244	12/05/2022	10/15/2027
01883L-AB-9	ALLIANT HLDGS INTER				4.B FE	350,000	89.7170	358,868	400,000	353,905	0	3,905	0	0	4.250	7.130	AO	3,589	8,500	07/05/2022	10/15/2027
01883L-AD-5	ALLIANT HLDGS INTER				5.B FE	310,000	82.3700	255,347	310,000	255,347	(54,653)	0	0	0	5.875	5.870	MN	3,035	18,111	10/20/2021	11/01/2029
019576-AA-5	ALLIED UNVL HOLDCO L			1	4.B FE	1,929,768	91.7060	1,763,506	1,923,000	1,763,043	(136,427)	(10,346)	0	0	6.625	6.490	JJ	58,745	82,846	10/07/2022	07/15/2026
019576-AB-3	ALLIED UNVL HOLDCO L			1	5.A FE	842,645	87.2150	727,373	834,000	727,373	(109,861)	(2,019)	0	0	9.750	9.440	JJ	37,495	81,315	12/17/2019	07/15/2027
019576-AC-1	ALLIED UNVL HOLDCO L			1	5.A FE	65,000	72.7050	47,258	65,000	47,258	(16,052)	0	0	0	6.000	5.990	JD	325	3,900	05/05/2021	06/01/2029
019579-AA-9	ALLIED UNIVERSAL HOL			1	4.B FE	2,036,313	82.7800	1,841,855	2,225,000	1,841,855	(206,526)	11,846	0	0	4.625	6.300	JD	8,576	77,584	07/14/2022	06/01/2028
019736-AG-2	ALLISON TRANSMISSION			1	3.B FE	691,484	82.3750	583,215	708,000	583,215	(105,137)	1,524	0	0	3.750	4.050	JJ	11,136	26,550	11/22/2021	01/30/2031
02005N-BL-3	ALLY FINL INC			1	2.C FE	549,610	96.9700	533,335	550,000	549,901	0	130	0	0	1.450	1.470	AO	1,972	7,975	09/30/2020	10/02/2023
02005N-BM-1	ALLY FINL INC			1	3.C FE	420,000	67.1870	282,185	420,000	282,185	(137,815)	0	0	0	4.700	4.690	FMAN	2,522	19,740	04/19/2021	01/01/9999
02079K-AD-9	ALPHABET INC				1.C FE	997,260	78.4900	784,900	1,000,000	997,890	0	264	0	0	1.100	1.120	FA	4,156	11,000	08/03/2020	08/15/2030
02154C-AF-0	ALTICE FINANCING S.A			1	4.B FE	1,021,870	80.7150	847,508	1,050,000	847,508	(165,579)	3,104	0	0	5.000	5.470	JJ	24,208	32,500	01/21/2022	01/15/2028
02154C-AH-6	ALTICE FINANCING				4.B FE	315,000	78.8430	248,355	315,000	248,355	(63,970)	0	0	0	5.750	5.740	FA	6,843	18,263	08/12/2021	08/15/2029
02156T-AA-2	YPSO FINANCE BIS CORPORATE			1	5.A FE	275,000	59.2440	162,921	275,000	162,921	(100,199)	0	0	0	6.000	6.000	FA	6,233	16,500	02/04/2020	02/15/2028
02156T-AB-0	YPSO FINANCE			1	5.A FE	550,000	76.4650	420,558	550,000	420,558	(129,443)	0	0	0	10.500	10.490	MN	7,379	57,750	05/03/2019	05/15/2027
02209S-BH-5	ALTRIA GROUP INC			1	2.B FE	2,072,758	94.2790	1,866,724	1,980,000	2,025,291	0	(19,603)	0	0	2.350	1.310	MN	7,109	46,530	08/27/2020	05/06/2025
023135-BC-9	AMAZON COM INC			1	1.D FE	1,503,670	94.1330	1,411,995	1,500,000	1,502,965	0	(667)	0	0	3.150	3.090	FA	16,931	47,250	06/24/2019	08/22/2027
023135-CR-5	AMAZON COM INC				1.E FE	3,999,040	99.3070	3,972,280	4,000,000	3,999,046	0	6	0	0	4.700	4.700	JD	15,667	0	11/29/2022	12/01/2032
02344A-AA-6	AMCOR FLEXIBLES NORT				2.B FE	204,375	81.4980	203,745	250,000	205,718	0	1,343	0	0	2.690	5.330	MN	673	3,363	09/01/2022	05/25/2031
02361D-AS-9	AMEREN ILL CO				1.F FE	906,545	95.5670	778,871	815,000	891,096	0	(14,021)	0	0	3.800	1.870	MN	3,957	30,970	12/01/2021	05/15/2028
023771-S5-8	AMERICAN AIRLINES				4.B FE	1,012,826	107.4820	961,964	895,000	955,782	(19,391)	(21,548)	0	0	11.750	7.740	JJ	48,492	58,750	10/07/2022	07/15/2025
02406P-AU-4	AMERICAN AXLE & MFG			1	4.B FE	31,000	90.3560	27,107	30,000	27,107	(3,357)	(188)	0	0	6.500	5.750	AO	488	1,950	12/17/2019	04/01/2027
02406P-BA-7	AMERICAN AXLE & MFG			1	4.B FE	197,000	89.3170	178,634	200,000	178,634	(19,151)	319	0	0	6.875	7.120	JJ	6,875	13,750	06/12/2020	07/01/2028
02406P-BB-5	AMERICAN AXLE & MFG				4.B FE	1,037,694	80.7570	856,024	1,060,000	856,024	(172,106)	1,930	0	0	5.000	5.330	AO	13,250	59,183	03/18/2022	10/01/2029
024747-AG-2	AMERICAN BLDRS & CON			1	4.A FE	957,226	81.8720	829,363	1,013,000	829,363	(131,795)	4,111	0	0	3.875	4.720	MN	5,016	39,254	04/29/2022	11/15/2029
025537-AJ-0	AMERICAN ELECTRIC POWER			1	2.B FE	1,658,484	91.9920	1,563,864	1,700,000	1,676,220	0	4,355	0	0	3.200	3.500	MN	7,253	54,400	09/11/2018	11/13/2027
025537-AK-7	AMERICAN ELEC PWR IN				2.C FE	191,701	96.4650	183,284	190,000	190,944	0	(757)	0	0	2.031	1.610	JD	2,101	2,669	01/04/2022	03/15/2024
025537-AQ-4	AMERICAN ELEC PWR IN			1	2.B FE	74,937	96.3020	72,227	75,000	74,982	0	21	0	0	0.750	0.770	MN	94	563	11/18/2020	11/01/2023
025537-AR-2	AMERICAN ELEC PWR IN			1	2.B FE	553,718	89.4170	496,264	555,000	554,257	0	257	0	0	1.000	1.040	MN	925	5,550	11/18/2020	11/01/2025
025816-CQ-0	AMERICAN EXPRESS CO				2.A FE	609,384	94.4680	576,255	610,000	609,549	0	165	0	0	2.250	2.280	MS	4,461	6,863	03/01/2022	03/04/2025
025816-CY-3	AMERICAN EXPRESS CO				2.A FE	634,365	98.0620	622,694	635,000	634,447	0	82	0	0	3.950	3.980	FA	10,312	0	07/25/2022	08/01/2025
025816-DB-2	AMERICAN EXPRESS CO				2.A FE	499,640	104.2820	521,410	500,000	499,649	0	9	0	0	5.850	5.860	MN	4,388	0	10/31/2022	11/05/2027
02608A-AA-7	AMERICAN FIN TR INC				3.A FE	1,210,906	73.6470	950,046	1,290,000	950,046	(267,330)	6,467	0	0	4.500	5.610	MS	14,674	44,919	05/27/2022	09/30/2028
02665W-DW-8	AMERICAN HONDA FIN C				1.G FE	638,918	86.3280	552,499	640,000	639,178	0	148	0	0	2.000	2.020	MS	3,449	12,800	03/22/2021	03/24/2028
026874-DH-7	AMERICAN INTL GROUP			1	2.A FE	1,057,331	96.9870	985,388	1,016,000	1,032,698	0	(4,786)	0	0	3.900	3.360	AO	9,906	39,624	06/07/2017	04/01/2026
03027X-BA-7	AMERICAN TOWER CORP				2.C FE	215,023	84.9050	212,263	250,000	216,291	0	1,269	0	0	2.900	5.210	JJ	3,343	0	09/01/2022	01/15/2030
03027X-BG-4	AMERICAN TOWER CORP				2.C FE	396,035	77.3950	386,975	500,000	399,527	0	3,492	0	0	1.875	5.020	AO	1,979	4,688	08/31/2022	10/15/2030
03040W-AK-1	AMERICAN WTR CAP CORP				2.A FE	406,316	98.4470	393,788	400,000	401,425	0	(1,177)	0	0	3.850	3.530	MS	5,133	15,400	07/30/2018	03/01/2024
030981-AL-8	AMERIGAS PARTNERS LP			1	4.A FE	369,531	93.0910	359,331	386,000	359,331	(17,538)	1,753	0	0	5.750	6.370	MN	2,528	22,195	01/15/2019	05/20/2027
031162-CT-5	AMGEN INC			1	2.A FE	1,297,527	89.8610	1,114,276	1,240,000	1,276,163	0	(8,786)	0	0	2.200	1.440	FA	9,851	27,280	08/27/2020	02/21/2027

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
031162-DH-0	AMGEN INC				2.A FE	439,415	93.6740	412,166	440,000	439,442	0	27	0	0	4.050	4.070	FA	6,584	0	08/15/2022	08/18/2029
031162-DJ-6	AMGEN INC				2.A FE	178,988	92.8250	167,085	180,000	179,019	0	30	0	0	4.200	4.260	MS	2,793	0	08/18/2022	03/01/2033
032177-AH-0	AMSTED INDS INC			1	3.C FE	1,426,180	95.2610	1,342,227	1,409,000	1,342,227	(64,688)	(5,129)	0	0	5.625	5.330	JJ	39,628	45,422	12/06/2022	07/01/2027
035240-AL-4	ANHEUSER-BUSCH INBEV			1	2.A FE	1,003,340	95.3620	953,620	1,000,000	1,002,007	0	(335)	0	0	4.000	3.950	AO	8,667	40,000	07/30/2018	04/13/2028
035240-AQ-3	ANHEUSER-BUSCH INBEV			1	2.A FE	2,575,520	98.9230	2,473,075	2,500,000	2,549,724	0	(7,025)	0	0	4.750	4.370	JJ	52,118	118,750	02/11/2019	01/23/2029
03666H-AE-1	ANTARES HLDGS LP				2.C FE	1,089,066	80.9780	890,758	1,100,000	1,090,756	0	1,690	0	0	3.750	3.950	JJ	19,021	19,365	01/21/2022	07/15/2027
036752-AJ-2	ANTHEM INC			1	2.B FE	895,781	95.0030	807,526	850,000	870,324	0	(10,224)	0	0	2.375	1.130	JJ	9,309	20,188	08/04/2020	01/15/2025
03690E-AA-6	ANTERO MIDSTREAM PAR				3.C FE	546,250	101.3700	506,850	500,000	506,850	(19,612)	(17,749)	0	0	7.875	4.000	MN	5,031	39,375	11/17/2021	05/15/2026
03740L-AF-9	AON CORP / AON GLOBA				2.B FE	999,220	99.2000	992,000	1,000,000	999,238	0	18	0	0	5.000	5.010	MS	15,139	0	09/07/2022	09/12/2032
037735-CU-9	APPALACHIAN POWER CO CORPORATE			1	1.G FE	996,450	96.4670	964,670	1,000,000	999,029	0	379	0	0	3.400	3.440	JD	2,833	34,000	05/11/2015	06/01/2025
037735-CW-5	APPALACHIAN PWR CO			1	1.G FE	994,900	93.7690	937,690	1,000,000	997,557	0	505	0	0	3.300	3.360	JD	2,750	33,000	05/08/2017	06/01/2027
037833-BY-5	APPLE INC CORPORATE			1	1.B FE	997,800	96.1840	961,840	1,000,000	999,230	0	229	0	0	3.250	3.270	FA	11,556	32,500	02/16/2016	02/23/2026
037833-CJ-7	APPLE INC			1	1.B FE	107,512	95.7620	95,762	100,000	104,163	0	(1,023)	0	0	3.350	2.210	FA	1,321	3,350	08/19/2019	02/09/2027
037833-CR-9	APPLE INC			1	1.B FE	972,370	94.9320	949,320	1,000,000	985,775	0	2,966	0	0	3.200	3.550	MN	4,444	32,000	03/05/2018	05/11/2027
037833-DP-2	APPLE INC			1	1.B FE	1,038,880	86.6750	866,750	1,000,000	1,027,689	0	(4,024)	0	0	2.200	1.740	MS	6,722	22,000	03/02/2020	09/11/2029
037833-DU-1	APPLE INC			1	1.B FE	1,545,277	81.9040	1,302,274	1,590,000	1,550,695	0	4,910	0	0	1.650	2.010	MN	3,644	26,235	12/01/2021	05/11/2030
038522-AQ-1	ARAMARK SVCS INC			1	4.A FE	1,203,431	93.4970	1,135,989	1,215,000	1,135,989	(66,059)	528	0	0	5.000	5.150	FA	25,312	45,000	03/28/2022	02/01/2028
038522-AR-9	ARAMARK SVCS INC			1	4.A FE	2,249,444	98.9740	2,221,966	2,245,000	2,221,779	(26,488)	(1,177)	0	0	6.375	6.230	MN	23,853	96,263	07/11/2022	05/01/2025
03938L-BA-1	ARCELORMITTAL SA LUX				2.C FE	501,692	96.6880	483,440	500,000	501,532	0	(160)	0	0	4.550	4.440	MS	6,951	11,375	08/03/2022	03/11/2026
039524-AA-1	ARCHES BUYER INC			1	4.B FE	1,365,183	78.3440	1,190,829	1,520,000	1,190,829	(175,446)	2,679	0	0	4.250	6.380	JD	5,383	34,956	12/05/2022	06/01/2028
039524-AB-9	ARCHES BUYER INC			1	5.A FE	88,210	80.3840	69,934	87,000	69,934	(17,271)	(131)	0	0	6.125	5.900	JD	444	5,329	11/30/2020	12/01/2028
03959K-AA-8	ARCHROCK PARTNERS L			1	4.B FE	441,000	95.6240	401,621	420,000	401,621	(31,171)	(2,569)	0	0	6.875	6.050	AO	7,219	28,875	10/24/2019	04/01/2027
03959K-AC-4	ARCHROCK PARTNERS L			1	4.B FE	2,009,325	91.6630	1,893,758	2,066,000	1,869,845	(147,742)	3,170	0	0	6.250	6.610	AO	32,281	98,625	08/09/2022	04/01/2028
03966V-AA-5	ARCONIC ROLLED PRODU			1	3.C FE	937,625	93.9980	864,782	920,000	864,782	(62,466)	(5,491)	0	0	6.125	5.460	FA	21,288	39,506	03/18/2022	02/15/2028
03966V-AB-3	ARCONIC CORPORATION			1	3.A FE	675,000	98.5590	665,273	675,000	665,273	(9,727)	0	0	0	6.000	5.990	MN	5,175	40,500	04/29/2020	05/15/2025
041242-AA-6	ARKO CORP				4.C FE	859,116	78.6500	755,040	960,000	755,040	(111,173)	7,097	0	0	5.125	6.910	MN	6,287	41,589	05/19/2022	11/15/2029
043436-AU-8	ASBURY AUTOMOTIVE GR			1	3.B FE	34,300	88.1660	29,976	34,000	29,976	(4,045)	(125)	0	0	4.500	4.110	MS	510	1,530	09/14/2020	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GR			1	4.A FE	30,525	83.7690	25,131	30,000	25,131	(5,137)	(116)	0	0	4.750	4.310	MS	475	1,425	09/14/2020	03/01/2030
043436-AW-4	ASBURY AUTOMOTIVE GR				3.B FE	225,000	84.3820	189,860	225,000	189,860	(35,141)	0	0	0	4.625	4.620	MN	1,330	10,291	11/04/2021	11/15/2029
043436-AX-2	ASBURY AUTOMOTIVE GR				3.B FE	124,000	82.4000	102,176	124,000	102,176	(21,824)	0	0	0	5.000	5.000	FA	2,342	6,131	11/04/2021	02/15/2032
04364V-AG-8	ASCENT RES - UTICA L			1	4.B FE	504,150	97.1560	514,927	530,000	511,753	(2,318)	3,425	0	0	7.000	7.920	MN	6,183	37,100	01/22/2021	11/01/2026
04364V-AR-4	ASCENT RES UTICA HLD			1	4.B FE	290,000	98.1500	284,635	290,000	284,635	(5,365)	0	0	0	8.250	8.240	FA	9,969	23,925	12/14/2020	12/31/2028
04433L-AA-0	ASHLAND LLC				3.A FE	1,045,000	80.0570	836,596	1,045,000	836,596	(202,061)	0	0	0	3.375	3.370	MS	11,756	36,542	08/03/2021	09/01/2031
045086-AP-0	ASHTON WOODS USA LLC				4.A FE	1,236,500	80.3900	1,105,363	1,375,000	1,103,757	(124,256)	1,747	0	0	4.625	6.270	AO	15,898	34,986	12/05/2022	04/01/2030
04621X-AN-8	ASSURANT INC				2.B FE	893,472	74.1970	890,364	1,200,000	895,848	0	2,376	0	0	2.650	6.380	JJ	14,663	0	12/14/2022	01/15/2032
04624V-AA-7	ASSUREDPARTNERS INC				5.B FE	777,566	96.8660	779,771	805,000	779,545	0	1,979	0	0	7.000	8.360	FA	21,288	0	10/07/2022	08/15/2025
04624V-AB-5	ASSUREDPARTNERS INC			1	5.B FE	1,742,744	82.4330	1,409,604	1,710,000	1,409,604	(249,721)	(6,505)	0	0	5.625	5.160	JJ	44,353	96,187	10/22/2021	01/15/2029
047649-AA-6	ATKORE INC			1	3.C FE	485,655	85.8940	414,868	483,000	414,868	(70,327)	(303)	0	0	4.250	4.160	JD	1,711	20,528	06/28/2021	06/01/2031
049362-AA-4	ATLAS LUXCO 4 S A R			1	4.B FE	45,000	81.2040	36,542	45,000	36,542	(7,693)	0	0	0	4.625	4.620	JD	173	2,081	05/05/2021	06/01/2028
049560-AU-9	ATMOS ENERGY CORP			1	1.G FE	1,799,928	99.2710	1,786,878	1,800,000	1,799,993	0	36	0	0	0.625	0.620	MS	3,500	11,250	03/04/2021	03/09/2023
053332-AW-2	AUTOZONE INC				2.B FE	940,790	92.4590	790,524	855,000	928,433	0	(11,216)	0	0	3.750	2.220	AO	6,502	32,063	12/01/2021	04/18/2029
05348E-BH-1	AVALONBAY CMNTYS INC			1	1.G FE	887,023	82.9350	692,507	835,000	875,279	0	(4,791)	0	0	2.450	1.780	JJ	9,433	20,458	08/04/2020	01/15/2031
05352T-AA-7	AVANTOR FDG INC			1	3.C FE	435,000	91.0720	396,163	435,000	396,163	(38,837)	0	0	0	4.625	4.620	JJ	9,277	20,119	07/07/2020	07/15/2028
053611-AL-3	AVERY DENNISON CORP				2.B FE	50,995	93.3680	47,618	51,000	50,997	0	2	0	0	0.850	0.850	FA	164	430	08/10/2021	08/15/2024
05368V-AA-4	AVIENT CORPORATION				3.C FE	1,284,638	97.8880	1,321,488	1,350,000	1,279,096	(6,970)	1,428	0	0	7.125	7.960	FA	37,673	0	10/07/2022	08/01/2030

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
05369A-AC-5	AVIATION CAP GROUP L			1	2.C FE	412,348	99.1990	396,796	400,000	400,954	0	(3,760)	0	0	3.875	2.900	MN	2,583	15,500	11/13/2019	05/01/2023
053773-BF-3	AVIS BUDGET CAR RENT			1	4.B FE	160,000	85.6730	137,077	160,000	137,077	(22,923)	0	0	0	5.375	5.370	MS	2,867	8,600	02/17/2021	03/01/2029
05526D-BR-5	BAT CAPITAL CORP			1	2.B FE	1,105,000	83.1580	918,896	1,105,000	1,105,000	0	0	0	0	2.259	2.250	MS	6,657	24,962	09/22/2020	03/25/2028
05552V-AA-0	BCPE EMPIRE TOPCO IN			1	5.B FE	467,213	89.8030	422,074	470,000	422,074	(45,798)	400	0	0	7.625	7.750	MN	5,973	35,838	04/22/2021	05/01/2027
05605H-AB-6	BWX TECHNOLOGIES INC			1	3.C FE	159,000	90.2020	143,421	159,000	143,421	(15,579)	0	0	0	4.125	4.120	JD	3,298	6,559	06/09/2020	06/30/2028
05605H-AC-4	BWX TECHNOLOGIES INC			1	3.C FE	178,000	87.6640	156,042	178,000	156,042	(21,958)	0	0	0	4.125	4.120	AO	1,550	7,343	03/29/2021	04/15/2029
058498-AW-6	BALL CORP				3.A FE	287,149	80.0200	300,075	375,000	288,844	0	1,695	0	0	2.875	6.780	FA	4,073	0	10/19/2022	08/15/2030
058498-AY-2	BALL CORP				3.A FE	300,000	102.8470	308,541	300,000	300,000	0	0	0	0	6.875	6.870	JJ	2,063	0	11/10/2022	03/15/2028
05971K-AK-5	BANCO SANTANDER				1.F FE	600,000	97.2560	583,536	600,000	600,000	0	0	0	0	0.701	0.700	JD	2,115	4,206	06/23/2021	06/30/2024
06051G-FU-8	BANK AMER CORP				2.A FE	1,516,170	98.1050	1,348,944	1,375,000	1,480,857	0	(32,046)	0	0	4.450	1.930	MS	20,056	61,188	12/01/2021	03/03/2026
06051G-GT-0	BANK AMER CORP			1	1.F FE	2,083,038	95.8680	1,917,360	2,000,000	2,042,000	0	(14,696)	0	0	3.093	2.290	AO	15,465	61,860	06/12/2020	10/01/2025
06051G-HD-4	BANK OF AMERICA CORP			1	1.F FE	5,021,941	90.7210	4,694,812	5,175,000	5,086,166	0	86,580	0	0	2.916	3.140	JD	4,612	176,933	05/12/2022	12/20/2028
06051G-HG-7	BANK OF AMERICA CORP			1	1.F FE	534,715	92.4480	462,240	500,000	523,328	0	(3,373)	0	0	3.970	3.130	MS	6,396	19,850	06/24/2019	03/05/2029
06051G-HL-6	BANK AMER CORP			1	1.F FE	1,471,887	99.1160	1,347,978	1,360,000	1,380,511	0	(36,236)	0	0	3.864	1.150	JJ	23,064	52,550	06/11/2020	07/23/2024
06051G-HQ-5	BANK AMER CORP			1	1.F FE	915,530	91.0230	910,230	1,000,000	916,583	0	1,053	0	0	3.974	5.400	FA	15,896	0	11/21/2022	02/07/2030
06051G-HV-4	BANK AMER CORP			1	1.F FE	3,207,550	86.2140	2,586,420	3,000,000	3,148,886	0	(20,861)	0	0	3.194	2.360	JJ	42,054	95,820	03/04/2020	07/23/2030
06051G-JH-3	BK OF AMERICA CORP			1	1.F FE	775,000	95.9160	743,349	775,000	775,000	0	0	0	0	0.810	0.810	AO	1,168	6,278	10/16/2020	10/24/2024
06051G-JK-6	BK OF AMERICA CORP			1	1.F FE	1,414,224	89.0020	1,259,378	1,415,000	1,414,444	0	142	0	0	1.197	1.200	AO	3,152	16,938	06/10/2021	10/24/2026
06051G-JR-1	BK OF AMERICA CORP			1	1.F FE	635,000	93.8040	595,655	635,000	635,000	0	0	0	0	0.976	0.970	AO	1,188	6,198	04/16/2021	04/22/2025
06051G-JS-9	BK OF AMERICA CORP				1.F FE	255,992	87.7340	258,815	295,000	257,718	0	1,726	0	0	1.734	4.850	JJ	2,259	0	10/04/2022	07/22/2027
06051G-JZ-3	BK OF AMERICA CORP				1.F FE	1,380,831	84.3250	1,167,901	1,385,000	1,381,381	0	514	0	0	2.087	2.130	JD	1,365	28,905	12/02/2021	06/14/2029
06051G-KA-6	BK OF AMERICA CORP				1.F FE	3,003,751	77.2510	2,375,468	3,075,000	3,010,323	0	5,924	0	0	2.299	2.540	JJ	31,420	70,694	12/01/2021	07/21/2032
06051G-KC-2	BK OF AMERICA CORP				2.A FE	342,483	73.7050	324,302	440,000	344,913	0	2,430	0	0	2.482	4.620	MS	3,034	5,460	06/30/2022	09/21/2036
06051G-KE-8	BK OF AMERICA CORP				1.F FE	875,000	92.3010	807,634	875,000	875,000	0	0	0	0	1.530	1.530	JD	930	13,388	12/01/2021	12/06/2025
06051G-KK-4	BK OF AMERICA CORP				1.G FE	1,643,492	80.8190	1,373,923	1,700,000	1,647,220	0	3,728	0	0	2.972	3.330	FA	20,631	25,262	02/22/2022	02/04/2033
06051G-KQ-1	BK OF AMERICA CORP				1.G FE	1,019,770	91.7520	917,520	1,000,000	1,018,857	0	(913)	0	0	4.571	4.320	AO	8,126	22,855	05/26/2022	04/27/2033
06051G-KS-7	BK OF AMERICA CORP				1.G FE	780,000	97.6830	761,927	780,000	780,000	0	0	0	0	3.841	3.840	AO	5,493	14,813	04/21/2022	04/25/2025
06051G-KW-8	BK OF AMERICA CORP				1.G FE	660,000	97.8290	645,671	660,000	660,000	0	0	0	0	4.948	4.940	JJ	14,423	0	07/19/2022	07/22/2028
06051G-LC-1	BK OF AMERICA CORP				1.G FE	500,000	103.4260	517,130	500,000	500,000	0	0	0	0	6.204	6.200	MN	4,395	0	11/07/2022	11/10/2028
064058-AH-3	BANK OF NEW YORK MELLON			1	2.A FE	192,500	96.2630	192,526	200,000	192,500	0	0	0	0	4.700	4.950	MN	5,979	0	10/31/2022	01/01/9999
073685-AH-2	BEACON ROOFING SUPPLY INC			1	4.C FE	855,439	83.2260	749,034	900,000	749,034	(109,895)	3,396	0	0	4.125	4.940	MN	4,744	35,282	05/11/2022	05/15/2029
07831C-AA-1	BELLRING BRANDS INC				4.C FE	1,822,563	96.3520	1,777,694	1,845,000	1,765,738	(56,631)	(194)	0	0	7.000	7.200	MS	38,028	41,548	12/05/2022	03/15/2030
081331-AE-0	BELVOIR LD LLC				1.E FE	170,511	99.7030	172,017	172,530	170,554	0	43	0	0	5.300	5.420	JD	406	4,572	09/22/2022	12/15/2035
084659-AV-3	BERKSHIRE HATHAWAY E			1	1.G FE	1,314,522	91.3520	1,036,845	1,135,000	1,271,469	0	(17,287)	0	0	3.700	1.920	JJ	19,364	41,995	08/04/2020	07/15/2030
084659-BD-2	BERKSHIRE HATHAWAY E				1.G FE	828,730	77.6460	776,460	1,000,000	838,179	0	9,449	0	0	1.650	3.930	MN	2,108	8,250	05/26/2022	05/15/2031
08576P-AH-4	BERRY GLOBAL INC				2.C FE	694,806	89.1890	628,782	705,000	697,470	0	2,385	0	0	1.570	1.930	JJ	5,104	11,069	11/17/2021	01/15/2026
085770-AB-1	BERRY GLOBAL ESCROW CORP			1	3.B FE	1,151,772	97.7250	1,070,089	1,095,000	1,070,089	(43,781)	(11,751)	0	0	5.625	4.400	JJ	28,402	61,594	11/01/2019	07/15/2027
08580B-AA-4	BERRY PETE CO LLC			1	4.C FE	268,395	92.0010	333,964	363,000	299,966	0	15,058	0	0	7.000	14.000	FA	9,599	25,410	11/02/2020	02/15/2026
08949L-AB-6	BIG RIV STL LLC/ BRS			1	4.A FE	496,000	95.4500	473,432	496,000	473,432	(22,568)	0	0	0	6.625	6.620	JJ	13,783	32,860	09/09/2020	01/31/2029
092113-AU-3	BLACK HILLS CORP				2.A FE	1,750,000	93.3210	1,633,118	1,750,000	1,750,000	0	0	0	0	1.037	1.030	FA	6,452	17,996	08/23/2021	08/23/2024
092174-AA-9	BLACK KNIGHT INFOSER			1	3.C FE	201,000	87.0280	174,926	201,000	174,926	(26,074)	0	0	0	3.625	3.620	MS	2,429	7,286	08/12/2020	09/01/2028
09261B-AA-8	BLACKSTONE HLDGS FIN				1.E FE	381,740	72.9050	364,525	500,000	385,026	0	3,286	0	0	1.600	5.040	MS	2,022	4,000	09/14/2022	03/30/2031
09261B-AC-4	BLACKSTONE HLDGS FIN				1.E FE	826,360	81.5770	815,770	1,000,000	828,285	0	1,925	0	0	1.625	5.200	FA	6,590	0	12/01/2022	08/05/2028
09261B-AK-6	BLACKSTONE HLDGS FIN				1.E FE	499,140	101.1130	505,565	500,000	499,145	0	5	0	0	6.200	6.220	AO	4,994	0	10/31/2022	04/22/2033
09261H-AB-3	BLACKSTONE PRIVATE C				2.C FE	215,000	91.9920	197,783	215,000	215,000	0	0	0	0	1.750	1.750	MS	1,108	1,881	08/10/2022	09/15/2024

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
093645-AJ-8	BLOCK COMMUNICATIONS			1	4.A FE	260,000	87.4080	227,261	260,000	227,261	(32,739)	0	0	0	4.875	4.870	MS	4,225	12,675	02/10/2020	03/01/2028
094234-AA-9	BLOOMIN BRANDS INC /			1	4.A FE	1,249,917	84.2400	1,238,328	1,470,000	1,238,328	(16,116)	4,527	0	0	5.125	8.140	AO	15,905	24,344	12/05/2022	04/15/2029
095796-AE-8	BLUE RACER MIDSTREAM			1	4.A FE	274,513	96.9520	256,923	265,000	256,923	(12,914)	(2,926)	0	0	6.625	5.370	JJ	8,095	16,563	04/11/2022	07/15/2026
09624H-AA-7	BLUELINX HOLDING				4.A FE	527,644	83.1300	444,746	535,000	444,746	(83,745)	739	0	0	6.000	6.220	MN	4,102	33,883	10/21/2021	11/15/2029
097023-CY-9	BOEING CO				2.C FE	1,400,405	97.8090	1,178,598	1,205,000	1,376,699	0	(21,515)	0	0	5.150	2.900	MN	10,343	62,058	12/01/2021	05/01/2030
097023-DE-2	BOEING CO			1	2.C FE	910,000	95.8720	872,435	910,000	910,000	0	0	0	0	1.433	1.430	FA	5,325	13,040	02/02/2021	02/04/2024
097023-DG-7	BOEING CO				2.C FE	464,041	90.9660	454,830	500,000	467,705	0	3,664	0	0	2.196	4.450	FA	4,484	0	08/08/2022	02/04/2026
097751-BM-2	BOMBARDIER INC			1	5.A FE	742,794	99.2370	740,308	746,000	739,337	(3,252)	(32)	0	0	7.500	7.670	MS	16,474	31,200	10/07/2022	03/15/2025
097751-BX-8	BOMBARDIER INC				5.A FE	359,013	92.5930	351,853	380,000	351,853	(7,399)	240	0	0	6.000	7.290	FA	8,613	908	12/05/2022	02/15/2028
097793-AE-3	BONANZA CREEK ENERGY				3.C FE	424,813	91.5500	384,510	420,000	384,510	(39,138)	(1,164)	0	0	5.000	4.660	AO	4,433	21,117	01/05/2022	10/15/2026
09951L-AA-1	BOOZ ALLEN HAMILTON			1	3.C FE	415,438	88.7730	377,285	425,000	377,285	(39,298)	1,145	0	0	3.875	4.270	MS	5,490	16,469	02/10/2022	09/01/2028
10112R-AW-4	BOSTON PPTYS LTD PARTNERS			1	2.A FE	498,470	98.2530	491,265	500,000	499,816	0	163	0	0	3.800	3.830	FA	7,917	19,000	06/18/2013	02/01/2024
10112R-BB-9	BOSTON PPTYS LTD PAR			1	2.A FE	422,487	86.3230	332,344	385,000	412,339	0	(4,060)	0	0	3.400	2.170	JD	364	13,090	06/12/2020	06/21/2029
103304-BV-2	BOYD GAMING CORP				4.C FE	428,281	87.1180	370,252	425,000	370,252	(57,683)	(347)	0	0	4.750	4.620	MS	5,944	20,188	01/18/2022	06/15/2031
103557-AC-8	BOYNE USA INC			1	4.B FE	150,000	88.6310	132,947	150,000	132,947	(17,054)	0	0	0	4.750	4.740	MN	910	7,125	02/02/2022	05/15/2029
10921U-2A-5	BRIGHTHOUSE FINANCIA				1.G FE	134,777	94.2120	127,186	135,000	134,904	0	74	0	0	1.000	1.050	AO	296	1,350	04/06/2021	04/12/2024
10921U-2H-0	BRIGHTHOUSE FINANCIA				1.G FE	764,021	92.1760	705,146	765,000	764,331	0	310	0	0	1.750	1.790	JJ	6,248	6,694	01/06/2022	01/13/2025
109696-AA-2	BRINKS CO				3.C FE	75,645	91.6720	75,171	82,000	75,171	(503)	29	0	0	4.625	6.520	AO	801	0	12/20/2022	10/15/2027
109696-AB-0	BRINKS CO			1	3.C FE	40,000	98.3540	39,342	40,000	39,342	(658)	0	0	0	5.500	5.500	JJ	1,014	2,200	06/18/2020	07/15/2025
110122-DU-9	BRISTOL-MYERS SQUIBB				1.F FE	943,090	87.2820	872,820	1,000,000	945,994	0	2,904	0	0	2.950	3.640	MS	8,686	15,815	05/26/2022	03/15/2032
11120V-AE-3	BRIXMOR OPERATING PR				2.C FE	1,427,284	91.6160	1,209,331	1,320,000	1,404,914	0	(20,313)	0	0	3.900	2.190	MS	15,158	51,480	12/01/2021	03/15/2027
11133T-AD-5	BROADRIDGE FINL SOLU				2.A FE	969,222	84.8310	962,832	1,135,000	970,544	0	1,322	0	0	2.900	5.440	JD	2,743	0	12/05/2022	12/01/2029
11134L-AF-6	BROADCOM CORP/BROADC			1	2.C FE	1,077,975	98.3260	983,260	1,000,000	1,021,314	0	(24,162)	0	0	3.625	1.160	JJ	16,715	36,250	08/18/2020	01/15/2024
11135F-BE-0	BROADCOM INC				2.C FE	421,630	84.6350	423,175	500,000	424,992	0	3,362	0	0	1.950	5.330	FA	3,683	0	09/19/2022	02/15/2028
11135F-BK-6	BROADCOM INC				2.C FE	1,735,137	80.4480	1,359,571	1,690,000	1,731,381	0	(3,432)	0	0	3.419	3.130	AO	12,198	57,781	12/01/2021	04/15/2033
11135F-BP-5	BROADCOM INC				2.C FE	344,655	73.8320	332,244	450,000	347,312	0	2,657	0	0	3.137	5.650	MN	1,804	7,058	06/30/2022	11/15/2035
114259-AW-4	BROOKLYN UNION GAS C				2.B FE	500,000	93.7620	468,810	500,000	500,000	0	0	0	0	4.866	4.860	FA	9,867	0	08/02/2022	08/05/2032
117043-AS-8	BRUNSWICK CORP				2.B FE	429,493	92.4490	397,531	430,000	429,723	0	168	0	0	0.850	0.880	FA	1,350	3,655	08/04/2021	08/18/2024
118230-AP-6	BUCKEYE PARTNERS L P			1	3.B FE	229,556	73.8020	191,885	260,000	191,885	(37,917)	545	0	0	5.600	6.550	AO	3,074	14,560	01/22/2021	10/15/2044
118230-AQ-4	BUCKEYE PARTNERS L P			1	3.B FE	404,640	89.6250	401,520	448,000	401,520	(20,702)	5,722	0	0	3.950	5.590	JD	1,475	17,696	11/01/2019	12/01/2026
118230-AR-2	BUCKEYE PARTNERS L P			1	3.B FE	134,287	87.6440	133,219	152,000	133,219	(7,252)	1,965	0	0	4.125	5.920	JD	523	6,270	10/22/2019	12/01/2027
118230-AT-8	BUCKEYE PARTNERS L P			1	3.B FE	240,000	95.3950	228,948	240,000	228,948	(11,052)	0	0	0	4.125	4.120	MS	3,300	9,900	02/11/2020	03/01/2025
118230-AU-5	BUCKEYE PARTNERS L P			1	3.B FE	385,000	88.0540	339,008	385,000	339,008	(45,992)	0	0	0	4.500	4.490	MS	5,775	17,325	02/11/2020	03/01/2028
122017-AB-2	BURLINGTON STORES INC				4.C FE	145,000	115.5000	167,475	145,000	145,000	0	0	0	0	2.250	2.250	AO	689	3,263	04/14/2020	04/15/2025
12429T-AD-6	BWAY HOLDING COMPANY			1	4.C FE	888,578	97.4400	890,602	914,000	890,602	(5,378)	7,401	0	0	5.500	7.130	AO	10,613	25,135	08/22/2022	04/15/2024
124857-AT-0	CBS CORP				2.B FE	410,886	88.9130	400,109	450,000	427,289	0	3,863	0	0	3.375	4.480	FA	5,738	15,188	05/29/2018	02/15/2028
1248EP-BR-3	CCO HLDGS LLC/CAP CORP CORPORATE			1	3.B FE	266,423	96.9730	264,736	273,000	264,736	(4,962)	872	0	0	5.500	5.900	MN	2,503	15,015	01/15/2019	05/01/2026
1248EP-BX-0	CCO HLDGS LLC / CCO			1	3.B FE	2,760,735	91.0190	2,485,729	2,731,000	2,485,729	(251,162)	(6,591)	0	0	5.000	4.720	FA	56,896	126,250	09/21/2022	02/01/2028
1248EP-CB-7	CCO HLDGS LLC / CCO			1	3.B FE	1,317,900	90.6520	1,178,476	1,300,000	1,178,476	(134,019)	(1,601)	0	0	5.375	5.190	JD	5,823	69,875	03/18/2022	06/01/2029
1248EP-CD-3	CCO HLDGS LLC / CCO			1	3.B FE	1,564,163	86.4700	1,465,667	1,695,000	1,465,667	(101,512)	5,648	0	0	4.750	5.970	MS	26,838	49,044	07/07/2022	03/01/2030
1248EP-CE-1	CCO HLDGS LLC / CCO			1	3.B FE	516,000	82.8410	497,046	600,000	497,046	(36,348)	6,611	0	0	4.500	6.360	FA	10,200	27,000	03/19/2020	08/15/2030
1248EP-CK-7	CCO HLDGS LLC / CCO				4.A FE	568,200	80.4400	482,640	600,000	482,640	(88,144)	2,584	0	0	4.250	4.980	FA	10,625	12,750	02/07/2022	02/01/2031
1248EP-CL-5	CCO HLDGS LLC / CCO				3.B FE	1,103,970	76.9240	853,856	1,110,000	853,856	(250,608)	406	0	0	4.500	4.560	JD	4,163	49,950	11/23/2021	06/01/2033
1248EP-CS-0	CCO HLDGS LLC / CCO				4.A FE	3,086,582	94.1660	2,942,688	3,125,000	2,935,027	(152,559)	1,005	0	0	6.375	6.590	MS	78,581	0	10/07/2022	09/01/2029
12511V-AA-6	CDI ESCROW ISSUER IN				4.A FE	980,000	89.8180	880,216	980,000	880,216	(99,784)	0	0	0	5.750	5.750	AO	14,088	26,297	03/30/2022	04/01/2030

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
12543D-BC-3	CHS / CMNTY HEALTH S			1	4.B FE	543,844	91.2500	501,875	550,000	501,875	(44,907)	844	0	0	8.000	8.210	MS	12,956	44,000	12/17/2019	03/15/2026
12543D-BG-4	COMMUNITY HEALTH SYS			1	4.B FE	575,294	85.9280	494,086	575,000	494,086	(81,152)	(56)	0	0	5.625	5.600	MS	9,523	32,344	02/18/2022	03/15/2027
12543D-BH-2	COMMUNITY HEALTH SYS			1	4.B FE	260,000	83.7780	217,823	260,000	217,823	(42,177)	0	0	0	6.000	5.990	JJ	7,193	15,600	12/11/2020	01/15/2029
12543D-BK-5	COMMUNITY HEALTH SYS			1	4.B FE	2,075,175	72.7890	1,514,011	2,080,000	1,514,011	(561,920)	401	0	0	4.750	4.770	FA	37,324	98,800	02/16/2021	02/15/2031
12543D-BM-1	COMMUNITY HEALTH SYS				4.B FE	670,000	75.5820	506,399	670,000	506,399	(163,601)	0	0	0	5.250	5.240	MN	4,495	27,456	01/20/2022	05/15/2030
125523-AF-7	CIGNA CORP			1	2.A FE	916,514	99.3610	911,140	917,000	916,937	0	114	0	0	3.750	3.760	JJ	15,856	34,388	09/06/2018	07/15/2023
125523-AH-3	CIGNA CORP NEW				2.A FE	1,872,809	96.6460	1,594,659	1,650,000	1,838,006	0	(31,583)	0	0	4.375	2.180	AO	15,240	72,188	12/01/2021	10/15/2028
125523-CM-0	CIGNA CORP NEW			1	2.A FE	998,840	82.0850	820,850	1,000,000	999,035	0	105	0	0	2.375	2.380	MS	6,993	23,750	03/01/2021	03/15/2031
12556L-BJ-4	CIT BK NATL ASSN PAS				2.B FE	1,039,349	94.6060	941,330	995,000	1,021,606	0	(15,011)	0	0	2.969	1.400	MS	7,714	29,542	10/21/2021	09/27/2025
125896-BS-8	CMS ENERGY CORP CORPORATE			1	2.B FE	645,280	92.8760	626,913	675,000	658,144	0	3,255	0	0	3.450	4.040	FA	8,798	23,288	10/17/2018	08/15/2027
12592B-AN-4	CNH INDUSTRIAL CAPIT				2.B FE	243,765	97.0930	242,733	250,000	244,418	0	653	0	0	3.950	4.950	MN	1,042	4,938	09/14/2022	05/23/2025
12592B-AP-9	CNH INDUSTRIAL CAPIT				2.B FE	601,061	100.3250	606,966	605,000	601,323	0	261	0	0	5.450	5.680	AO	7,052	0	10/06/2022	10/14/2025
12597Y-AA-7	CP ATLAS BUYER INC.			1	5.B FE	615,583	74.4000	547,584	736,000	547,584	(76,462)	8,964	0	0	7.000	10.410	JD	4,293	51,520	05/06/2022	12/01/2028
12626P-AM-5	CRH AMERICA INC CORPORATE			1	2.A FE	1,098,647	96.5530	1,062,083	1,100,000	1,099,630	0	146	0	0	3.875	3.890	MN	4,973	42,625	05/12/2015	05/18/2025
126307-AH-0	CSC HLDGS INC				4.C FE	402,047	93.2500	389,785	418,000	389,785	(22,964)	3,439	0	0	5.250	6.180	JD	1,829	21,945	11/01/2019	06/01/2024
126307-AS-6	CSC HLDGS LLC			1	3.C FE	699,937	80.7830	577,598	715,000	577,598	(110,380)	(4,927)	0	0	5.375	5.420	FA	16,013	19,081	10/07/2022	02/01/2028
126307-BA-4	CSC HOLDINGS LLC			1	4.C FE	758,075	56.6190	405,392	716,000	405,392	(302,589)	(6,737)	0	0	5.750	4.580	JJ	18,984	41,170	01/22/2021	01/15/2030
126307-BB-2	CSC HLDGS LLC				3.C FE	829,750	70.8030	690,329	975,000	690,329	(145,265)	5,845	0	0	4.125	6.460	JD	3,352	20,109	08/10/2022	12/01/2030
126307-BD-8	CSC HLDGS INC			1	4.C FE	629,265	55.4830	354,536	639,000	354,536	(252,043)	846	0	0	4.625	4.820	JD	2,463	29,554	04/30/2021	12/01/2030
126307-BF-3	CSC HLDGS LLC			1	3.C FE	336,126	65.3770	224,897	344,000	224,897	(98,398)	668	0	0	3.375	3.640	FA	4,386	11,610	11/04/2020	02/15/2031
126307-BH-9	CSC HLDGS LLC				3.C FE	433,650	69.5680	340,883	490,000	340,883	(94,551)	1,784	0	0	4.500	6.140	MN	2,818	11,025	08/11/2022	11/15/2031
126307-BK-2	CSC HLDGS LLC			1	4.C FE	225,000	56.0000	126,000	225,000	126,000	(91,170)	0	0	0	5.000	5.000	MN	1,438	11,250	04/29/2021	11/15/2031
126408-HU-0	CSX CORP				2.A FE	1,499,070	94.0610	1,410,915	1,500,000	1,499,089	0	19	0	0	4.100	4.100	MN	7,858	18,279	07/21/2022	11/15/2032
126458-AE-8	CTR PARTNERSHIP LP/				3.A FE	249,000	84.9130	211,433	249,000	211,433	(37,567)	0	0	0	3.875	3.870	JD	4,851	9,997	06/03/2021	06/30/2028
12653C-AK-4	CNX RES CORP				4.A FE	370,000	95.9870	355,152	370,000	355,152	(14,848)	0	0	0	7.375	7.360	JJ	7,201	0	09/12/2022	01/15/2031
12654A-AA-9	CNX MIDSTREAM PARTNE				4.A FE	110,000	82.1960	90,416	110,000	90,416	(19,358)	0	0	0	4.750	4.740	AO	1,103	5,559	09/15/2021	04/15/2030
12657N-AA-8	COP HOLDCO LP & BIP-				4.B FE	1,051,077	87.5380	976,049	1,115,000	976,049	(76,254)	1,225	0	0	5.500	6.340	JD	2,726	47,438	10/07/2022	06/15/2031
12662P-AB-4	CVR ENERGY INC				4.A FE	1,514,198	92.1480	1,460,546	1,585,000	1,460,546	(66,802)	13,150	0	0	5.250	7.110	FA	31,436	30,319	10/07/2022	02/15/2025
12662P-AD-0	CVR ENERGY INC N			1	4.A FE	289,750	87.2080	265,984	305,000	265,984	(25,507)	1,741	0	0	5.750	6.780	FA	6,625	8,769	03/10/2022	02/15/2028
126650-CL-2	CVS HEALTH CORP CORPORATE			1	2.B FE	2,055,179	97.6800	1,860,804	1,905,000	2,010,815	0	(40,259)	0	0	3.875	1.640	JJ	33,013	73,819	12/01/2021	07/20/2025
126650-CU-2	CVS HEALTH CORP CORPORATE			1	2.B FE	546,288	93.4720	560,832	600,000	573,786	0	6,986	0	0	2.875	4.260	JD	1,438	17,250	10/16/2018	06/01/2026
126650-CX-6	CVS HEALTH CORP			1	2.B FE	431,842	96.9100	424,466	438,000	434,448	0	590	0	0	4.300	4.470	MS	5,022	18,834	03/06/2018	03/25/2028
126650-DJ-6	CVS HEALTH CORP			1	2.B FE	896,760	90.9010	722,663	795,000	871,735	0	(10,011)	0	0	3.750	2.250	AO	7,453	29,813	06/11/2020	04/01/2030
12687G-AB-5	CABLEVISION LIGHTPAT			1	5.A FE	890,775	74.4720	659,077	885,000	659,077	(203,003)	(2,366)	0	0	5.625	5.370	MS	14,658	47,109	03/18/2022	09/15/2028
13057Q-AH-0	CALIFORNIA RES CORP			1	4.B FE	320,000	96.2220	307,910	320,000	307,910	(12,090)	0	0	0	7.125	7.120	FA	9,500	22,800	01/14/2021	02/01/2026
13123X-BF-8	CALLON PETE CO DEL				4.B FE	1,764,900	91.6300	1,667,666	1,820,000	1,667,666	(97,413)	179	0	0	7.500	8.030	JD	6,067	37,763	12/15/2022	06/15/2030
131347-CK-0	CALLPINE CORP			1	3.A FE	118,410	95.4150	126,902	133,000	124,146	0	2,198	0	0	5.250	7.490	JD	582	6,983	03/19/2020	06/01/2026
131347-CM-6	CALPINE CORP			1	3.A FE	587,813	89.4180	523,095	585,000	523,095	(64,054)	(614)	0	0	4.500	4.370	FA	9,945	26,325	11/22/2021	02/15/2028
131347-CN-4	CALPINE CORP			1	4.A FE	2,561,864	89.4320	2,229,540	2,493,000	2,229,540	(265,155)	(15,518)	0	0	5.125	4.400	MS	37,620	127,766	01/22/2021	03/15/2028
131347-CP-9	CALPINE CORPORATION			1	4.A FE	271,825	85.9650	245,000	285,000	245,000	(26,474)	1,241	0	0	4.625	5.420	FA	5,492	9,597	03/18/2022	02/01/2029
131347-CQ-7	CALPINE CORPORATION			1	4.A FE	230,000	84.0500	193,315	230,000	193,315	(36,685)	0	0	0	5.000	5.000	FA	4,792	11,500	07/27/2020	02/01/2031
131347-CR-5	CALPINE CORPORATION			1	3.A FE	730,000	80.6450	588,709	730,000	588,709	(115,982)	0	0	0	3.750	3.740	MS	9,125	27,375	12/02/2020	03/01/2031
133131-AZ-5	CAMDEN PPTY TR			1	1.G FE	723,698	86.2750	573,729	665,000	709,850	0	(5,855)	0	0	2.800	1.780	MN	2,379	18,620	08/27/2020	05/15/2030
13323A-AB-6	CAMELOT FIN S A			1	4.B FE	46,438	93.8800	46,940	50,000	46,875	0	437	0	0	4.500	6.360	MN	375	1,125	05/18/2022	11/01/2026
138616-AE-7	CANTOR FITZGERALD				2.C FE	905,592	98.1660	824,594	840,000	875,118	0	(27,630)	0	0	4.875	1.480	MN	6,825	40,950	12/01/2021	05/01/2024

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
14040H-CF-0	CAPITAL ONE FINL COR				3.A FE	265,000	78.7880	208,788	265,000	208,788	(56,212)	0	0	0	3.950	3.950	MJSD	872	10,468	06/08/2021	01/01/9999
14040H-CU-7	CAPITAL ONE FINL COR				2.B FE	500,000	98.0370	490,185	500,000	500,000	0	0	0	0	4.985	4.980	JJ	10,662	0	07/25/2022	07/24/2026
14180L-AA-4	CARGO AIRCRAFT MGMT				3.C FE	279,125	90.9160	263,656	290,000	263,656	(16,140)	671	0	0	4.750	5.550	FA	5,740	0	08/10/2022	02/01/2028
142339-AK-6	CARLISLE COS INC				2.B FE	820,027	96.7860	793,645	820,000	819,969	0	(40)	0	0	0.550	0.530	MS	1,503	4,172	10/12/2021	09/01/2023
14448C-AR-5	CARRIER GLOBAL CORPO				2.C FE	1,154,642	76.2830	1,094,661	1,435,000	1,158,673	0	4,032	0	0	3.377	5.060	AO	11,577	24,230	08/22/2022	04/05/2040
14575E-AA-3	CARS COM INC			1	4.C FE	197,000	88.9480	175,228	197,000	175,228	(21,772)	0	0	0	6.375	6.370	MN	2,093	12,559	10/27/2020	11/01/2028
146869-AF-9	CARVANA CO			1	5.B FE	215,000	39.7430	85,447	215,000	85,447	(127,628)	0	0	0	5.500	5.490	AO	2,496	11,825	03/25/2021	04/15/2027
14852L-AA-1	CASTLE UNITED STATES			1	5.B FE	422,950	39.8120	170,793	429,000	170,793	(250,384)	(793)	0	0	9.500	9.540	FA	15,396	35,530	04/29/2022	02/15/2028
14879E-AH-1	CATALENT PHARMA SOLU			1	4.A FE	75,000	79.7500	59,813	75,000	59,813	(14,275)	0	0	0	3.125	3.120	FA	885	2,344	02/10/2021	02/15/2029
14879E-AK-4	CATALENT PHARMA SOLU				4.A FE	650,373	79.0860	558,347	706,000	558,347	(93,433)	1,625	0	0	3.500	4.720	AO	6,178	16,013	12/12/2022	04/01/2030
14913R-2H-9	CATERPILLAR FINL SVC				1.F FE	499,365	89.7980	448,990	500,000	499,633	0	126	0	0	0.800	0.820	MN	533	4,000	11/09/2020	11/13/2025
14989@-AA-2	CEAMER FINANCE II LLC				2.B FM	482,834	95.7350	478,675	500,000	483,024	0	190	0	0	6.920	7.290	FA	11,629	0	08/23/2022	11/15/2037
150190-AB-2	CEDAR FAIR L P / CAN			1	5.A FE	1,952,675	95.6550	1,855,707	1,940,000	1,855,707	(87,558)	(1,885)	0	0	5.375	5.280	AO	22,014	104,275	03/23/2022	04/15/2027
150190-AE-6	CEDAR FAIR L P / CAN			1	5.A FE	112,475	89.9650	98,962	110,000	98,962	(12,796)	(223)	0	0	5.250	4.960	JJ	2,663	5,775	07/15/2019	07/15/2029
15135B-AV-3	CENTENE CORP DEL			1	3.A FE	924,041	84.7620	860,334	1,015,000	860,334	(84,453)	7,839	0	0	3.375	4.460	FA	12,941	34,256	03/19/2020	02/15/2030
15135B-AX-9	CENTENE CORP DEL			1	3.A FE	430,932	78.4390	372,585	475,000	372,585	(53,386)	1,369	0	0	2.500	3.710	MS	3,958	6,375	08/31/2022	03/01/2031
15135B-AY-7	CENTENE CORP DEL				3.A FE	161,000	84.5970	136,201	161,000	136,201	(22,632)	0	0	0	2.450	2.440	JJ	1,819	4,098	06/24/2021	07/15/2028
15189T-AV-9	CENTERPOINT ENERGY I			1	2.B FE	293,583	93.9760	276,289	294,000	293,744	0	38	0	0	4.250	4.260	MN	2,083	12,495	10/03/2018	11/01/2028
15189W-AL-4	CENTERPOINT ENERGY R				1.G FE	1,516,986	95.5770	1,314,184	1,375,000	1,492,714	0	(22,030)	0	0	4.000	2.180	AO	13,750	55,000	12/01/2021	04/01/2028
153527-AM-8	CENTRAL GARDEN & PET			1	3.B FE	570,350	93.1860	531,160	570,000	531,160	(39,166)	(82)	0	0	5.125	5.100	FA	12,172	29,213	11/06/2019	02/01/2028
153527-AN-6	CENTRAL GARDEN & PET			1	3.B FE	294,038	82.3000	238,670	290,000	238,670	(52,807)	(464)	0	0	4.125	3.910	AO	2,525	11,963	11/04/2020	10/15/2030
153527-AP-1	CENTRAL GARDEN & PET			1	3.B FE	129,000	82.9100	106,954	129,000	106,954	(22,046)	0	0	0	4.125	4.120	AO	902	5,321	04/16/2021	04/30/2031
15477C-AA-3	CENTRAL PARENT INC /				4.A FE	545,000	97.9390	533,768	545,000	533,768	(11,232)	0	0	0	7.250	7.250	JD	1,756	19,646	06/09/2022	06/15/2029
156700-BB-1	CENTURYLINK INC N			1	3.C FE	390,500	87.0900	383,196	440,000	383,196	(13,249)	5,945	0	0	5.125	8.100	FA	8,519	11,275	05/06/2022	12/15/2026
156700-BD-7	LUMEN TECHNOLOGIES I			1	3.C FE	1,483,300	69.1550	1,037,325	1,500,000	1,037,325	(416,216)	883	0	0	4.500	4.600	JJ	31,125	67,500	06/03/2021	01/15/2029
159864-AJ-6	CHARLES RIV LABS INT				3.B FE	85,000	86.6440	73,647	85,000	73,647	(11,353)	0	0	0	4.000	4.000	MS	1,001	3,400	03/08/2021	03/15/2031
16115Q-AF-7	CHART INDS INC				4.A FE	1,198,731	100.6540	1,222,946	1,215,000	1,198,778	0	47	0	0	7.500	7.750	JJ	2,278	0	12/08/2022	01/01/2030
16115Q-AG-5	CHART INDS INC				4.B FE	563,207	102.6810	590,416	575,000	563,233	0	26	0	0	9.500	9.870	JJ	1,366	0	12/08/2022	01/01/2031
161175-AY-0	CHARTER COMMUNICATIO			1	2.C FE	1,017,465	98.1060	981,060	1,000,000	1,007,143	0	(2,571)	0	0	4.908	4.600	JJ	21,541	49,080	09/24/2018	07/23/2025
161175-BQ-6	CHARTER COMMUNICATIO			1	2.C FE	751,569	98.8610	692,027	700,000	713,039	0	(12,698)	0	0	4.500	2.600	FA	13,125	31,500	11/14/2019	02/01/2024
161175-BU-7	CHARTER COMMUNICATIO			1	2.C FE	1,667,647	78.0800	1,307,840	1,675,000	1,669,247	0	611	0	0	2.800	2.840	AO	11,725	46,900	04/14/2020	04/01/2031
161175-BX-1	CHARTER COMMUNICATIO				2.C FE	1,034,814	73.8960	812,856	1,100,000	1,041,054	0	5,586	0	0	2.300	2.970	FA	10,542	25,300	11/17/2021	02/01/2032
163072-AA-9	CHEESECAKE FACTORY I				4.C	279,232	82.4370	229,175	278,000	229,175	(20,952)	(246)	0	0	0.375	0.280	JD	46	1,043	06/15/2021	06/15/2026
16308N-AA-2	CHEEVER ESCROW ISSUE				4.C FE	1,497,190	95.8790	1,466,949	1,530,000	1,465,805	(32,311)	926	0	0	7.125	7.650	AO	36,640	0	12/05/2022	10/01/2027
163851-AE-8	CHEMOURS CO			1	4.A FE	30,400	92.5010	32,375	35,000	31,982	0	561	0	0	5.375	7.730	MN	240	1,881	12/17/2019	05/15/2027
163851-AF-5	CHEMOURS CO			1	4.A FE	704,063	89.9600	629,720	700,000	629,720	(73,640)	(703)	0	0	5.750	5.600	MN	5,143	40,250	01/26/2022	11/15/2028
163851-AH-1	CHEMOURS CO				4.A FE	419,400	81.8800	347,990	425,000	347,990	(71,500)	586	0	0	4.625	4.820	MN	2,512	19,656	10/07/2021	11/15/2029
16411Q-AG-6	CHENIERE ENERGY INC			1	3.B FE	650,000	90.1470	585,956	650,000	585,956	(64,045)	0	0	0	4.500	4.490	JD	14,706	29,250	09/09/2019	10/01/2029
16411Q-AK-7	CHENIERE ENERGY PART				3.B FE	355,000	85.2710	302,712	355,000	302,712	(52,288)	0	0	0	4.000	3.990	MS	4,733	14,200	12/02/2021	03/01/2031
16411R-AK-5	CHENIERE ENERGY INC			1	3.C FE	1,096,000	90.5790	992,746	1,096,000	992,746	(103,254)	0	0	0	4.625	4.620	AO	10,701	50,690	09/15/2020	10/15/2028
16412X-AG-0	CHENIERE CORPUS CHRI			1	2.C FE	1,000	98.9560	990	1,000	1,000	0	0	0	0	5.125	5.120	JD	26	51	11/01/2019	06/30/2027
166764-BD-1	CHEVRON CORPORATION CORPORATE			1	1.D FE	1,000,000	96.7260	967,260	1,000,000	1,000,000	0	0	0	0	3.326	3.320	MN	4,065	33,260	11/09/2015	11/17/2025
166764-BL-3	CHEVRON CORP NEW			1	1.D FE	981,390	94.9670	949,670	1,000,000	992,569	0	2,054	0	0	2.954	3.180	MN	3,693	29,540	02/21/2017	05/16/2026
169905-AG-1	CHOICE HOTELS INTL I				2.C FE	169,386	85.0150	170,030	200,000	169,703	0	317	0	0	3.700	6.110	JJ	3,412	0	11/21/2022	01/15/2031
17027N-AA-0	CHOBANI LLC/FINANCE CORP			1	5.B FE	276,783	97.5330	291,624	299,000	289,314	0	3,529	0	0	7.500	9.090	AO	4,734	22,425	04/07/2022	04/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
171484-AE-8	CHURCHILL DOWNS INC			1	4.A FE	407,838	89.6420	354,086	395,000	354,086	(49,291)	(2,544)	0	0	4.750	4.000	JJ	8,652	18,763	03/10/2021	01/15/2028
171484-AG-3	CHURCHILL DOWNS INC			1	4.A FE	399,156	94.9100	360,658	380,000	360,658	(27,181)	(3,383)	0	0	5.500	4.470	AO	5,225	20,900	07/15/2019	04/01/2027
172441-BC-0	CINEMARK USA INC			1	3.C FE	103,165	101.2470	104,284	103,000	103,061	0	(42)	0	0	8.750	8.700	MN	1,502	9,013	04/15/2020	05/01/2025
172441-BF-3	CINEMARK USA INC				4.B FE	250,000	74.3790	185,948	250,000	185,948	(58,230)	0	0	0	5.250	5.240	JJ	6,052	14,219	06/01/2021	07/15/2028
172967-HQ-7	CITIGROUP INC			1	3.A FE	600,560	94.7000	600,398	634,000	594,548	(6,012)	0	0	0	6.300	6.690	MN	5,104	39,942	01/09/2019	01/01/9999
172967-JM-4	CITIGROUP INC			1	3.A FE	266,250	90.1950	225,488	250,000	225,488	(40,763)	0	0	0	5.950	4.520	MN	1,901	14,875	03/11/2020	01/01/9999
172967-JS-1	CITIGROUP INC				2.B FE	2,239,986	96.7390	2,031,534	2,100,000	2,166,022	0	(25,797)	0	0	4.090	2.740	JD	5,530	85,890	01/21/2020	06/09/2025
172967-LP-4	CITIGROUP INC			1	1.G FE	1,192,088	91.9960	1,149,950	1,250,000	1,214,773	0	5,505	0	0	3.668	4.240	JJ	19,996	45,850	07/26/2018	07/24/2028
172967-LW-9	CITIGROUP INC			1	1.G FE	648,341	92.1950	553,170	600,000	632,808	0	(4,639)	0	0	4.075	3.110	AO	4,618	24,450	08/19/2019	04/23/2029
172967-ME-8	CITIGROUP INC			1	1.G FE	1,084,810	90.3910	903,910	1,000,000	1,058,186	0	(8,407)	0	0	3.980	2.940	MS	11,166	39,800	09/19/2019	03/20/2030
172967-MF-5	CITIGROUP INC			1	1.G FE	723,627	97.0180	654,872	675,000	691,857	0	(12,625)	0	0	3.352	1.420	AO	4,211	22,626	06/11/2020	04/24/2025
172967-ML-2	CITIGROUP INC				1.G FE	2,743,289	82.2320	2,228,487	2,710,000	2,739,229	0	(3,711)	0	0	2.666	2.490	JJ	30,505	72,249	12/01/2021	01/29/2031
172967-MP-3	CITIGROUP INC			1	1.G FE	871,742	92.0620	685,862	745,000	841,680	0	(12,055)	0	0	4.412	2.440	MS	8,309	32,869	08/04/2020	03/31/2031
172967-MR-9	CITIGROUP INC			1	1.G FE	767,228	98.5980	739,485	750,000	752,461	0	(6,580)	0	0	1.678	0.790	MN	1,608	12,585	09/25/2020	05/15/2024
172967-MS-7	CITIGROUP INC			1	1.G FE	1,632,985	81.0990	1,216,485	1,500,000	1,568,106	0	(8,464)	0	0	2.572	1.910	JD	3,001	38,580	08/05/2015	06/03/2031
172967-MT-5	CITIGROUP INC			1	1.G FE	745,000	95.8470	714,060	745,000	745,000	0	0	0	0	0.776	0.770	AO	980	5,781	10/23/2020	10/30/2024
172967-MU-2	CITIGROUP INC			1	3.A FE	116,000	87.3620	101,340	116,000	101,340	(14,660)	0	0	0	4.000	4.000	MJSD	271	4,640	12/03/2020	01/01/9999
172967-ND-9	CITIGROUP INC				1.G FE	260,000	92.2110	239,749	260,000	260,000	0	0	0	0	1.281	1.280	MN	537	3,331	10/27/2021	11/03/2025
172967-NN-7	CITIGROUP INC				1.G FE	947,770	85.7970	857,970	1,000,000	950,063	0	2,293	0	0	3.785	4.390	MS	10,934	18,925	05/26/2022	03/17/2033
172967-NX-5	CITIGROUP INC				1.E FE	2,930,000	100.5320	2,945,588	2,930,000	2,930,000	0	0	0	0	5.610	5.610	MS	42,006	0	09/22/2022	09/29/2026
17302X-AK-2	CITGO PETE CORP			1	4.A FE	1,316,956	97.7680	1,275,872	1,305,000	1,275,872	(31,805)	(4,383)	0	0	7.000	6.670	JD	4,060	91,350	05/18/2022	06/15/2025
17302X-AM-8	CITGO PETE CORP			1	4.A FE	179,850	96.5290	173,752	180,000	173,752	(6,118)	20	0	0	6.375	6.380	JD	510	11,475	06/01/2022	06/15/2026
17308C-C5-3	CITIGROUP			1	1.G FE	1,068,590	84.2930	842,930	1,000,000	1,050,091	0	(6,715)	0	0	2.976	2.180	MN	4,629	29,760	03/05/2020	11/05/2030
17327C-AQ-6	CITIGROUP INC				2.A FE	205,000	80.9580	165,964	205,000	205,000	0	0	0	0	3.057	3.050	JJ	2,716	3,133	01/18/2022	01/25/2033
184496-AN-7	CLEAN HARBORS INC			1	3.C FE	23,000	94.9220	21,832	23,000	21,832	(1,168)	0	0	0	4.875	4.870	JJ	517	1,121	11/01/2019	07/15/2027
184496-AP-2	CLEAN HARBORS INC			1	3.C FE	282,906	92.9220	255,536	275,000	255,536	(25,001)	(730)	0	0	5.125	4.750	JJ	6,499	14,094	07/15/2019	07/15/2029
18539U-AC-9	CLEARWAY ENERGY OPER CO			1	3.B FE	315,000	92.4490	291,214	315,000	291,214	(23,786)	0	0	0	4.750	4.750	MS	4,406	14,963	12/04/2019	03/15/2028
185899-AG-6	CLEVELAND CLIFFS INC			1	3.B FE	803,300	100.4220	893,756	890,000	833,315	(4,245)	12,798	0	0	6.750	8.670	MS	17,689	56,025	04/19/2022	03/15/2026
18972E-AA-3	CLYDESDALE ACQUISITI				4.B FE	1,201,200	95.2020	1,137,664	1,195,000	1,137,664	(62,765)	(771)	0	0	6.625	6.500	AO	16,713	40,024	04/11/2022	04/15/2029
18977W-2A-7	CNO GLOBAL FUNDING				1.G FE	219,710	87.8080	219,520	250,000	221,700	0	1,990	0	0	1.750	5.090	AO	1,021	2,188	09/14/2022	10/07/2026
19075Q-AE-2	COBANK ACB				2.A FE	500,000	98.5000	492,500	500,000	500,000	0	0	0	0	6.450	6.450	JAJO	11,825	0	08/16/2022	01/01/9999
191216-DK-3	COCA COLA CO				1.E FE	996,130	82.7340	827,340	1,000,000	996,778	0	359	0	0	2.000	2.040	MS	6,444	20,000	03/01/2021	03/05/2031
19240C-AE-3	COGENT COMMUNICATION				4.B FE	790,000	98.1170	775,124	790,000	775,124	(14,876)	0	0	0	7.000	7.000	JD	2,458	26,575	06/07/2022	06/15/2027
19416M-AA-7	COLGATE ENERGY PARTNERS			1	4.C FE	722,481	97.4880	711,662	730,000	711,662	(13,313)	1,367	0	0	7.750	8.000	FA	21,373	56,575	01/22/2021	02/15/2026
19416M-AB-5	COLAGE ENERGY PARTNERS				4.C FE	352,538	86.0160	301,056	350,000	301,056	(50,926)	(501)	0	0	5.875	5.690	JJ	10,281	20,620	11/10/2021	07/01/2029
198280-AF-6	COLUMBIA PIPELINE GR CORPORATE			1	1.G FE	1,996,940	98.5660	1,971,320	2,000,000	1,999,131	0	333	0	0	4.500	4.510	JD	7,500	90,000	05/19/2015	06/01/2025
20030N-BS-9	COMCAST CORP CORPORATE			1	1.G FE	1,247,650	95.3040	1,191,300	1,250,000	1,249,174	0	244	0	0	3.150	3.170	MS	13,125	39,375	02/16/2016	03/01/2026
20030N-CH-2	COMCAST CORP			1	1.G FE	981,885	94.0930	940,930	1,000,000	989,293	0	1,773	0	0	3.550	3.770	MN	5,917	35,500	07/31/2018	05/01/2028
20030N-CT-6	COMCAST CORP NEW			1	1.G FE	2,078,478	96.0970	2,042,061	2,125,000	2,079,004	0	508	0	0	4.150	4.570	AO	18,617	5,188	12/02/2022	10/15/2028
20030N-DG-3	COMCAST CORP NEW				1.G FE	223,424	91.4230	214,844	235,000	224,234	0	810	0	0	3.400	4.130	AO	1,998	3,995	05/10/2022	04/01/2030
20030N-DN-8	COMCAST CORP NEW			1	1.G FE	1,330,501	78.1010	1,042,648	1,335,000	1,331,447	0	408	0	0	1.500	1.530	FA	7,565	20,025	08/11/2020	02/15/2031
200340-AU-1	COMERICA INC				3.A FE	194,000	96.7400	193,480	200,000	193,480	(520)	0	0	0	5.625	5.800	JAJO	2,813	0	10/31/2022	01/01/9999
202795-JN-1	COMMONWEALTH EDISON			1	1.F FE	2,043,766	94.2890	1,932,925	2,050,000	2,046,211	0	595	0	0	3.700	3.730	FA	28,654	75,850	09/20/2018	08/15/2028
202795-JR-2	COMMONWEALTH EDISON			1	1.F FE	114,650	84.0600	96,669	115,000	114,742	0	33	0	0	2.200	2.230	MS	843	2,530	02/18/2020	03/01/2030
203372-AV-9	COMMSCOPE INC			1	5.A FE	212,463	71.6490	164,793	230,000	164,793	(50,011)	2,079	0	0	7.125	8.660	JJ	8,194	16,388	11/17/2021	07/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
203372-AX-5	COMMSCOPE INC				4.B FE	914,356	80.8070	852,514	1,055,000	852,514	(66,528)	4,886	0	0	4.750	7.200	MS	16,704	12,516	12/05/2022	09/01/2029
20337Y-AA-5	COMMSCOPE HLDG CO IN			1	5.A FE	1,200,817	91.2060	1,081,703	1,186,000	1,081,703	(99,158)	(3,400)	0	0	6.000	5.650	JD	3,163	71,160	01/22/2021	06/15/2025
20338H-AB-9	COMMSCOPE TECHNOLOGI			1	5.A FE	4,685	68.0780	3,404	5,000	3,404	(1,317)	40	0	0	5.000	6.080	MS	74	250	12/17/2019	03/15/2027
20338Q-AA-1	COMMSCOPE FIN LLC			1	5.A FE	1,168,808	77.6580	1,028,969	1,325,000	1,028,969	(154,369)	14,530	0	0	8.250	11.480	MS	36,438	67,196	06/21/2022	03/01/2027
20338Q-AD-5	COMMSCOPE FIN LLC			1	4.B FE	249,396	92.4950	230,313	249,000	230,313	(18,911)	(62)	0	0	6.000	5.960	MS	4,980	14,940	11/01/2019	03/01/2026
20451R-AB-8	COMPASS GROUP DIVERS			1	4.A FE	1,657,065	85.7090	1,508,478	1,760,000	1,498,195	(157,598)	160	0	0	5.250	6.280	AO	19,507	61,556	12/05/2022	04/15/2029
20451R-AC-6	COMPASS GROUP DIVERS				4.A FE	591,094	79.5650	469,434	590,000	469,434	(121,551)	(99)	0	0	5.000	4.970	JJ	13,603	19,503	11/15/2021	01/15/2032
205768-AS-3	COMSTOCK RES INC			1	4.A FE	1,089,613	90.4310	994,741	1,100,000	994,741	(92,553)	(1,118)	0	0	6.750	6.910	MS	24,750	44,888	11/08/2022	03/01/2029
205768-AT-1	COMSTOCK RES INC				4.A FE	490,000	86.1000	421,890	490,000	421,890	(68,110)	0	0	0	5.875	5.870	JJ	13,274	30,147	06/14/2021	01/15/2030
205887-CF-7	CONAGRA BRANDS INC			1	2.C FE	988,170	83.4630	834,630	1,000,000	991,745	0	1,632	0	0	1.375	1.550	MN	2,292	13,750	10/07/2020	11/01/2027
207597-EJ-0	CONNECTICUT LT & PWR			1	1.E FE	1,531,596	93.9530	1,456,272	1,550,000	1,540,515	0	2,058	0	0	3.200	3.350	MS	14,604	49,600	08/16/2018	03/15/2027
20848V-AB-1	CONSENSUS CLOUD SOLU				4.B FE	265,869	92.1060	271,713	295,000	267,923	0	2,054	0	0	6.500	8.540	AO	4,048	9,588	06/06/2022	10/15/2028
20903X-AF-0	CONSOLIDATED COMMUNI			1	4.B FE	982,838	77.9560	763,969	980,000	763,969	(212,037)	(1,732)	0	0	6.500	6.370	AO	15,925	63,700	03/18/2022	10/01/2028
21036P-BC-1	CONSTELLATION BRANDS				2.C FE	1,003,600	96.9250	969,250	1,000,000	1,003,485	0	(115)	0	0	4.650	4.580	MN	5,942	23,250	08/25/2022	11/15/2028
212015-AN-1	CONTINENTAL RESOURCES CORPORATE			1	3.A FE	494,050	97.4050	457,804	470,000	457,804	(23,855)	(9,388)	0	0	3.800	1.720	JD	1,488	17,860	11/17/2021	06/01/2024
212015-AS-0	CONTINENTAL RES INC N			1	3.A FE	289,394	91.7890	289,135	315,000	289,135	(627)	369	0	0	4.375	6.250	JJ	6,355	0	11/29/2022	01/15/2028
21871X-AE-9	COREBRIDGE FINL INC				2.B FE	734,331	91.2870	670,959	735,000	734,394	0	63	0	0	3.850	3.860	AO	6,760	14,149	03/31/2022	04/05/2029
21871X-AJ-8	COREBRIDGE FINL INC				2.B FE	221,415	82.4520	206,130	250,000	221,773	0	358	0	0	4.350	5.290	AO	2,598	5,438	08/03/2022	04/05/2042
21871X-AN-9	COREBRIDGE FINL INC				2.C FE	250,000	92.8690	232,173	250,000	250,000	0	0	0	0	6.875	6.870	JD	764	5,347	08/18/2022	12/15/2052
22160K-AM-7	COSTCO WHSL CORP NEW			1	1.E FE	1,487,055	94.1400	1,412,100	1,500,000	1,493,838	0	1,294	0	0	3.000	3.100	MN	5,375	45,000	05/09/2017	05/18/2027
222070-AB-0	COTY INC				4.C FE	800,020	96.1550	817,318	850,000	804,257	0	4,237	0	0	6.500	8.400	AO	11,664	27,625	10/07/2022	04/15/2026
222070-AE-4	COTY INC			1	4.A FE	1,379,406	94.9660	1,310,531	1,380,000	1,310,531	(68,998)	122	0	0	5.000	5.010	AO	14,567	69,000	02/08/2022	04/15/2026
22282E-AJ-1	COVANTA HLDG CORP			1	4.B FE	238,500	80.9710	182,185	225,000	182,185	(46,149)	(1,654)	0	0	5.000	4.050	MS	3,750	11,250	01/22/2021	09/01/2030
22303X-AA-3	COVERT MERGECO INC				4.B FE	808,000	82.0570	656,456	800,000	656,456	(150,154)	(1,390)	0	0	4.875	4.640	JD	3,250	39,108	01/04/2022	12/01/2029
224044-CN-5	COX COMMUNICATIONS I				2.B FE	582,988	79.8800	467,298	585,000	583,204	0	187	0	0	2.600	2.640	JD	676	15,210	11/17/2021	06/15/2031
22410J-AB-2	CRACKER BARREL OLD C				3.A	155,410	85.8750	132,248	154,000	132,248	(15,792)	(281)	0	0	0.625	0.430	JD	43	962	06/16/2021	06/15/2026
227046-AA-7	CROCS INC				4.B FE	1,238,175	84.8370	1,217,411	1,435,000	1,214,601	(40,348)	16,775	0	0	4.250	6.750	MS	17,957	30,494	06/03/2022	03/15/2029
228180-AA-3	CROWN AMERS LLC				3.B FE	180,500	94.6960	189,392	200,000	181,018	0	518	0	0	5.250	6.930	AO	2,625	5,658	09/27/2022	04/01/2030
22822V-AR-2	CROWN CASTLE INC				2.C FE	445,455	87.7150	438,575	500,000	447,378	0	1,923	0	0	3.300	5.000	JJ	8,250	0	08/31/2022	07/01/2030
228701-AF-5	CROWNROCK LP/CROWNROCK FIN			1	3.C FE	993,156	96.7030	967,030	1,000,000	967,030	(28,840)	344	0	0	5.625	5.680	AO	11,875	56,250	01/25/2021	10/15/2025
228701-AG-3	CROWNROCK LP			1	3.C FE	330,000	90.3840	298,267	330,000	298,267	(31,733)	0	0	0	5.000	4.990	MN	2,750	16,500	04/13/2021	05/01/2029
23110A-AA-4	CUMULUS MEDIA NEW HL			1	4.B FE	299,775	84.1580	273,514	325,000	273,514	(28,285)	2,024	0	0	6.750	9.180	JJ	10,969	0	08/22/2022	07/01/2026
23311V-AF-4	DCP MIDSTREAM OPERAT			1	3.A FE	197,288	93.4140	182,157	195,000	182,157	(15,048)	(54)	0	0	5.600	5.500	AO	2,730	10,920	04/29/2021	04/01/2044
23311V-AJ-6	DCP MIDSTREAM OPERAT			1	3.A FE	207,575	99.3680	188,799	190,000	188,799	(13,814)	(2,648)	0	0	5.625	3.920	JJ	4,928	10,688	02/02/2021	07/15/2027
233331-AW-7	DTE ENERGY CO				2.B FE	1,511,341	95.6530	1,377,403	1,440,000	1,469,785	0	(16,726)	0	0	2.529	1.320	AO	9,104	36,418	08/04/2020	10/01/2024
233331-BD-8	DTE ENERGY CO				2.B FE	1,100,077	98.3660	1,082,026	1,100,000	1,100,077	0	0	0	0	4.220	4.210	MN	30,040	11,184	08/03/2022	11/01/2024
23345M-AB-3	DT MIDSTREAM INC				3.A FE	400,406	84.0250	336,100	400,000	336,100	(64,238)	(45)	0	0	4.375	4.350	JD	778	17,500	06/07/2021	06/15/2031
233851-EB-6	DAIMLER FINANCE NORT				1.G FE	2,006,382	94.9940	1,909,379	2,010,000	2,008,582	0	1,205	0	0	0.750	0.810	MS	5,025	15,075	02/25/2021	03/01/2024
233853-AB-6	DAIMLER TRUCKS FIN N				2.A FE	344,220	96.1050	331,562	345,000	344,626	0	388	0	0	1.125	1.230	JD	183	3,881	12/02/2021	12/14/2023
233853-AD-2	DAIMLER TRUCKS FIN N				2.A FE	319,917	92.8760	297,203	320,000	319,945	0	27	0	0	1.625	1.630	JD	260	5,186	12/02/2021	12/13/2024
235822-AB-9	DANA FING LUXEMBOURG			1	3.B FE	1,252,730	98.0170	1,256,578	1,282,000	1,255,729	(5,989)	4,730	0	0	5.750	6.490	AO	15,562	51,434	07/07/2022	04/15/2025
235825-AF-3	DANA INCORPORATED			1	3.B FE	917,913	92.9330	873,570	940,000	873,570	(46,439)	2,097	0	0	5.375	5.870	MN	6,456	42,866	05/16/2022	11/15/2027
235825-AG-1	DANA INCORPORATED			1	3.B FE	225,650	91.1460	205,079	225,000	205,079	(20,263)	(126)	0	0	5.625	5.550	JD	563	12,656	06/16/2020	06/15/2028
235825-AH-9	DANA INC			1	3.B FE	160,000	80.7090	129,134	160,000	129,134	(30,866)	0	0	0	4.250	4.250	MS	2,267	6,800	05/11/2021	09/01/2030
235825-AJ-5	DANA INC				3.B FE	499,375	80.1080	400,540	500,000	400,540	(98,962)	112	0	0	4.500	4.510	FA	8,500	16,313	11/17/2021	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
235851-AQ-5	DANAHER CORP CORPORATE			1	2.A FE	1,997,140	96.3560	1,927,120	2,000,000	1,999,130	0	302	0	0	3.350	3.360	MS	19,728	67,000	09/10/2015	09/15/2025
23918K-AS-7	DAVITA INC			1	4.A FE	2,479,363	80.6540	2,278,476	2,825,000	2,269,947	(221,720)	13,920	0	0	4.625	6.530	JD	10,888	90,303	07/07/2022	06/01/2030
24229J-AA-1	DEALER TIRE LLC			1	5.B FE	736,660	88.1450	639,051	725,000	639,051	(93,367)	(2,784)	0	0	8.000	7.500	FA	24,167	58,000	11/03/2021	02/01/2028
24422E-VF-3	DEERE JOHN CAP CORP				1.F FE	999,340	89.1890	891,890	1,000,000	999,595	0	92	0	0	1.750	1.760	MS	5,444	17,500	03/04/2020	03/09/2027
24422E-VP-1	DEERE JOHN CAPITAL C				1.F FE	997,020	85.4490	854,490	1,000,000	997,766	0	411	0	0	1.500	1.540	MS	4,792	15,000	03/01/2021	03/06/2028
24703T-AA-4	DELL INTERNATIONAL LLC/EMC CORP			1	2.B FE	202,046	100.0740	186,138	186,000	187,422	0	(4,830)	0	0	5.450	2.770	JD	451	10,137	11/14/2019	06/15/2023
247361-ZX-9	DELTA AIR LINES INC				2.C FE	490,984	102.2840	479,712	469,000	488,259	0	(2,725)	0	0	7.000	5.100	MN	5,472	16,415	08/18/2022	05/01/2025
25179M-AV-5	DEVON ENERGY CORP NE			1	2.C FE	523,897	101.9100	484,073	475,000	495,952	0	(6,521)	0	0	5.850	4.240	JD	1,235	27,788	05/16/2018	12/15/2025
25179M-BE-2	DEVON ENERGY CORP NE				2.C FE	1,375,000	101.2330	1,391,954	1,375,000	1,375,000	0	0	0	0	5.875	5.870	JD	3,590	80,781	12/30/2021	06/15/2028
25179M-BF-9	DEVON ENERGY CORP NE				2.C FE	991,810	93.3280	933,280	1,000,000	992,386	0	576	0	0	4.500	4.620	JJ	20,750	22,500	05/26/2022	01/15/2030
25277L-AC-0	DIAMOND SPORTS GROUP			1	6. FE	107,072	1.1250	5,749	511,000	5,749	(101,324)	0	0	0	6.625	6.630	FA	12,789	33,854	11/25/2019	08/15/2027
25277L-AF-3	DIAMOND SPORTS GROUP				6. FE	96,000	11.8750	76,000	640,000	76,000	(20,000)	0	544,000	0	5.375	77.590	FA	12,996	17,200	03/01/2022	08/15/2026
25278X-AM-1	DIAMONDBACK ENERGY I				2.C FE	979,523	93.1490	866,286	930,000	968,603	0	(9,792)	0	0	3.250	2.090	JD	2,519	30,225	11/17/2021	12/01/2026
25278X-AR-0	DIAMONDBACK ENERGY I			1	2.C FE	992,690	83.0480	830,480	1,000,000	993,821	0	646	0	0	3.125	3.210	MS	8,420	31,250	03/19/2021	03/24/2031
25389J-AV-8	DIGITAL RLTY TR LP				2.B FE	995,630	100.8410	1,008,410	1,000,000	995,676	0	46	0	0	5.550	5.650	JJ	14,492	0	11/29/2022	01/15/2028
25461L-AA-0	DIRECTV FING LLC / D				3.B FE	2,156,428	89.6560	1,950,018	2,175,000	1,950,018	(199,959)	(2,939)	0	0	5.875	6.050	FA	48,273	100,782	10/07/2022	08/15/2027
25468P-DK-9	WALT DISNEY CO CORPORATE				1.G FE	1,992,000	94.8080	1,896,160	2,000,000	1,997,254	0	828	0	0	3.000	3.040	FA	23,000	60,000	01/05/2016	02/13/2026
25470M-AG-4	DISH NETWORK CORPORA				4.A FE	466,312	103.1150	489,796	475,000	466,480	0	167	0	0	11.750	12.250	MN	7,132	0	11/07/2022	11/15/2027
25470X-AL-9	DISH DBS CORP PRIV PLAC				4.C FE	593,325	99.7430	593,471	595,000	593,337	(1,615)	175	0	0	5.000	4.990	MS	8,760	29,750	08/18/2020	03/15/2023
25470X-AW-5	DISH DBS CORP				4.C FE	5,091	93.1290	4,656	5,000	4,656	(381)	(19)	0	0	5.875	5.440	MN	38	294	12/17/2019	11/15/2024
25470X-AY-1	DISH DBS CORP				4.C FE	418,550	80.8450	319,338	395,000	319,338	(89,331)	(3,520)	0	0	7.750	6.570	JJ	15,306	30,613	03/05/2021	07/01/2026
25470X-BB-0	DISH DBS CORPORATION			1	4.C FE	3	70.9120	21,274	30,000	233	0	0	0	0	7.375	949.680	JJ	1,106	2,213	10/05/2020	07/01/2028
25470X-BD-6	DISH DBS CORPORATION				4.C FE	395,000	64.6980	255,557	395,000	255,557	(104,533)	0	0	0	5.125	5.120	JD	1,687	20,244	09/21/2021	06/01/2029
25470X-BE-4	DISH DBS CORPORATION				4.A FE	1,090,903	84.4210	970,842	1,150,000	969,291	(124,632)	3,021	0	0	5.250	6.600	JD	5,031	51,771	09/27/2022	12/01/2026
25470X-BF-1	DISH DBS CORPORATION				4.A FE	300,000	80.0000	240,000	300,000	240,000	(60,000)	0	0	0	5.750	5.740	JD	1,438	17,490	11/10/2021	12/01/2028
25525P-AA-5	DIVERSIFIED HEALTHCA				4.B FE	408,298	95.9710	360,851	376,000	360,851	(31,256)	(13,530)	0	0	9.750	5.450	JD	1,629	36,660	11/18/2021	06/15/2025
256677-AL-9	DOLLAR GEN CORP				2.B FE	996,540	98.9590	989,590	1,000,000	996,652	0	112	0	0	5.000	5.040	MN	14,028	0	09/06/2022	11/01/2032
25746U-DG-1	DOMINION ENERGY INC			1	2.B FE	1,698,720	88.3520	1,325,280	1,500,000	1,650,077	0	(19,905)	0	0	3.375	1.840	AO	12,656	50,625	07/07/2020	04/01/2030
25746U-DH-9	DOMINION ENERGY INC			1	2.B FE	1,000,000	99.8190	998,190	1,000,000	1,000,000	0	0	0	0	5.299	5.290	MJSD	2,502	20,988	09/10/2020	09/15/2023
25830J-AA-9	DORNOCH DEBT MERGER				5.B FE	724,588	70.2800	551,698	785,000	551,698	(172,829)	4,139	0	0	6.625	7.950	AO	10,979	53,595	04/11/2022	10/15/2029
260543-CG-6	DOW CHEMICAL CO				2.B FE	628,883	83.2320	624,240	750,000	629,171	0	289	0	0	4.375	5.740	MN	4,193	0	11/28/2022	11/15/2042
260543-DG-5	DOW CHEMICAL CO				2.A FE	498,690	105.5230	527,615	500,000	498,690	0	0	0	0	6.300	6.330	MS	5,688	0	10/24/2022	03/15/2033
26078J-AC-4	DUPONT DE NEMOURS IN			1	2.A FE	1,728,324	98.4440	1,476,660	1,500,000	1,621,775	0	(43,849)	0	0	4.493	1.420	MN	8,612	67,395	08/27/2020	11/15/2025
26210C-AD-6	DROPBOX INC				3.B	148,364	89.6000	132,608	148,000	132,608	(13,397)	(52)	0	0	0.000	(0.030)	MS	0	0	02/24/2021	03/01/2028
26439X-AH-6	DCP MIDSTREAM LLC				3.A FE	322,050	98.7280	281,375	285,000	281,375	(37,969)	(1,659)	0	0	6.450	5.210	MN	2,962	18,383	04/30/2021	11/03/2036
26441C-BJ-3	DUKE ENERGY CORP NEW			1	2.B FE	1,489,270	89.4470	1,332,760	1,490,000	1,489,602	0	145	0	0	0.900	0.910	MS	3,949	13,410	09/09/2020	09/15/2025
26442C-AX-2	DUKE ENERGY CAROLINA			1	1.F FE	328,782	96.1540	317,308	330,000	329,230	0	114	0	0	3.950	3.990	MN	1,666	13,035	11/05/2018	11/15/2028
26442U-AA-2	DUKE ENERGY CORP CORPORATE			1	1.F FE	1,993,900	96.3490	1,926,980	2,000,000	1,998,204	0	646	0	0	3.250	3.280	FA	24,556	65,000	08/10/2015	08/15/2025
26442U-AG-9	DUKE ENERGY PROGRESS			1	1.F FE	999,810	94.1430	941,430	1,000,000	999,898	0	16	0	0	3.700	3.700	MS	12,333	37,000	08/06/2018	09/01/2028
26483E-AL-4	DUN & BRADSTREET COR				4.C FE	455,000	85.7060	389,962	455,000	389,962	(65,038)	0	0	0	5.000	5.000	JD	1,011	22,434	12/16/2021	12/15/2029
26875P-AP-6	EOG RES INC			1	1.G FE	682,911	98.1480	662,499	675,000	678,615	0	(1,099)	0	0	4.150	3.960	JJ	12,917	28,013	10/18/2018	01/15/2026
26884A-BF-9	ERP OPER LTD PARTNER			1	1.G FE	396,963	92.7890	394,353	425,000	410,873	0	3,364	0	0	2.850	3.790	MN	2,019	12,113	08/06/2018	11/01/2026
26884A-BJ-1	ERP OPERATING LP			1	1.G FE	994,020	92.3260	923,260	1,000,000	996,657	0	579	0	0	3.500	3.570	MS	11,667	35,000	02/01/2018	03/01/2028
26884A-BL-6	ERP OPER LTD PARTNER			1	1.G FE	367,967	87.5960	293,447	335,000	358,956	0	(3,591)	0	0	3.000	1.780	JJ	5,025	10,050	06/11/2020	07/01/2029
26884L-AP-4	EQT CORP				3.A FE	300,000	99.6500	298,950	300,000	298,950	(1,050)	0	0	0	5.678	5.670	AO	4,117	0	09/20/2022	10/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26884T-AL-6	ERAC USA FINANCE COM				2.A FE	752,038	96.6910	681,672	705,000	733,202	0	(17,077)	0	0	3.850	1.340	MN	3,468	27,143	12/01/2021	11/15/2024
26885B-AK-6	EQUITRANS MIDSTREAM			1	3.C FE	1,640,026	84.1390	1,632,297	1,940,000	1,627,925	(20,619)	8,518	0	0	4.500	7.630	JJ	40,255	5,850	10/07/2022	01/15/2029
26885B-AL-4	EQUITRANS MIDSTREAM			1	3.C FE	1,505,100	81.9450	1,364,384	1,665,000	1,364,384	(141,759)	1,043	0	0	4.750	6.250	JJ	36,468	20,663	12/05/2022	01/15/2031
278642-AY-9	EBAY INC.				2.A FE	206,525	82.2100	205,525	250,000	207,825	0	1,300	0	0	2.600	5.100	MN	921	3,250	09/01/2022	05/10/2031
278642-BB-8	EBAY INC.				2.A FE	249,835	104.2190	260,548	250,000	249,836	0	1	0	0	6.300	6.300	MN	1,706	0	11/07/2022	11/22/2032
278865-BD-1	ECOLAB INC			1	1.G FE	479,880	93.2190	466,095	500,000	488,652	0	2,065	0	0	3.250	3.760	JD	1,354	16,250	06/19/2018	12/01/2027
278865-BF-6	ECOLAB INC			1	1.G FE	1,499,130	76.3430	1,145,145	1,500,000	1,499,316	0	80	0	0	1.300	1.300	JJ	8,179	19,500	08/10/2020	01/30/2031
28035Q-AA-0	EDGEWELL PERSONAL CARE			1	3.C FE	370,000	93.7000	346,690	370,000	346,690	(23,310)	0	0	0	5.500	5.500	JD	1,696	20,350	05/19/2020	06/01/2028
28035Q-AB-8	EDGEWELL PERSONAL CA			1	3.C FE	360,000	85.3920	307,411	360,000	307,411	(52,589)	0	0	0	4.125	4.120	AO	3,713	14,850	02/25/2021	04/01/2029
281020-AS-6	EDISON INTL			1	3.B FE	599,999	82.0890	525,370	640,000	525,370	(74,629)	0	0	0	5.375	5.730	MS	10,129	24,859	05/16/2022	01/01/9999
28470R-AH-5	ELDORADO RESORTS INC			1	4.B FE	3,399,338	97.3700	3,344,660	3,435,000	3,344,660	(55,643)	1,146	0	0	6.250	6.650	JJ	107,344	72,969	10/18/2022	07/01/2025
291011-BQ-6	EMERSON ELEC CO				1.F FE	1,267,193	85.1220	1,081,049	1,270,000	1,267,581	0	377	0	0	2.000	2.030	JD	706	25,400	12/07/2021	12/21/2028
29248H-AC-7	EMPOWER FINANCE 2020				1.E FE	331,960	62.6960	313,480	500,000	332,032	0	72	0	0	3.075	5.380	MS	4,442	0	12/19/2022	09/17/2051
29261A-AA-8	ENCOMPASS HEALTH COR			1	4.A FE	555,950	90.9950	498,653	548,000	498,653	(52,704)	(1,518)	0	0	4.500	4.180	FA	10,275	24,660	11/06/2019	02/01/2028
29272W-AD-1	ENERGIZER HLDGS INC			1	4.B FE	370,000	84.9650	314,371	370,000	314,371	(47,290)	0	0	0	4.375	4.370	MS	4,092	16,188	09/16/2020	03/31/2029
29272W-AF-6	ENERGIZER HLDGS INC				4.B FE	155,000	95.2930	147,704	155,000	147,704	(7,296)	0	0	0	6.500	6.500	JD	5,065	3,134	03/03/2022	12/31/2027
29273V-AQ-3	ENERGY TRANSFER L P				2.C FE	998,910	98.0280	980,280	1,000,000	998,926	0	16	0	0	5.750	5.760	FA	2,715	0	12/05/2022	02/15/2033
29275Y-AB-8	ENERSYS			1	3.C FE	400,238	99.9440	389,782	390,000	389,782	(1,177)	(2,832)	0	0	5.000	4.240	AO	3,304	19,500	07/15/2019	04/30/2023
29278N-AG-8	ENERGY TRANSFER LP				2.C FE	4,066,520	96.9080	3,866,629	3,990,000	4,038,631	0	(25,045)	0	0	5.250	4.910	AO	44,222	78,225	11/02/2022	04/15/2029
29278N-AH-6	ENERGY TRANSFER L P				2.C FE	977,085	98.6260	887,634	900,000	936,402	0	(29,830)	0	0	4.500	1.110	AO	8,550	40,500	08/17/2021	04/15/2024
29278N-AM-5	ENERGY TRANSFER OPER			1	2.C FE	1,686,015	100.2820	1,504,230	1,500,000	1,556,192	0	(70,508)	0	0	5.875	1.090	JJ	40,635	88,125	02/23/2021	01/15/2024
29278N-AP-8	ENERGY TRANSFER L P				2.C FE	1,417,440	94.2620	1,413,930	1,500,000	1,419,670	0	2,230	0	0	2.900	5.330	MN	5,558	0	12/02/2022	05/15/2025
29279X-AA-8	ENDURE DIGITAL INC			1	5.B FE	545,780	68.8700	375,342	545,000	375,342	(132,126)	(146)	0	0	6.000	5.960	FA	12,353	32,700	01/28/2021	02/15/2029
29336T-AA-8	ENLINK MIDSTREAM LLC			1	3.A FE	157,650	92.6950	157,582	170,000	157,582	(3,205)	1,125	0	0	5.375	6.410	JD	761	9,138	01/27/2020	06/01/2029
29336T-AC-4	ENLINK MIDSTREAM LLC			1	3.A FE	678,600	95.3880	643,869	675,000	643,869	(33,775)	(506)	0	0	5.625	5.520	JJ	17,508	37,969	01/13/2021	01/15/2028
29336T-AD-2	ENLINK MIDSTREAM LLC				3.A FE	1,110,000	99.1050	1,100,066	1,110,000	1,100,066	(9,935)	0	0	0	6.500	6.500	MS	24,050	0	08/22/2022	09/01/2030
29336U-AD-9	ENLINK MIDSTREAM PAR				3.A FE	619,125	75.9600	493,740	650,000	493,740	(126,193)	715	0	0	5.050	5.410	AO	8,206	32,825	11/17/2021	04/01/2045
29336U-AG-2	ENLINK MIDSTREAM PAR			1	3.A FE	155,269	80.5020	197,230	245,000	157,565	0	953	0	0	5.450	9.120	JD	1,113	13,353	06/02/2020	06/01/2047
29364W-AW-8	ENTERGY LA LLC				1.F FE	1,523,753	91.2380	1,295,580	1,420,000	1,505,931	0	(16,183)	0	0	3.250	1.970	AO	11,538	46,150	12/01/2021	04/01/2028
29364W-BK-3	ENTERGY LA LLC				1.F FE	1,557,660	93.1490	1,453,124	1,560,000	1,558,627	0	774	0	0	0.950	1.000	AO	3,705	14,820	09/28/2021	10/01/2024
29365B-AA-1	ENTEGRIS ESCROWCORPO				3.A FE	291,738	91.3950	287,894	315,000	287,894	(3,902)	59	0	0	4.750	6.170	AO	3,159	0	12/22/2022	04/15/2029
29365D-AA-7	ENTERCOM MEDIA CORP			1	4.C FE	431,791	18.9720	81,200	428,000	81,200	(342,153)	(452)	0	0	6.500	6.350	MN	4,637	27,820	06/04/2019	05/01/2027
29379V-BH-5	ENTERPRISE PRODS OPE			1	2.A FE	494,290	96.4950	482,475	500,000	497,437	0	758	0	0	3.700	3.870	FA	6,989	18,500	07/30/2018	02/15/2026
29379V-BT-9	ENTERPRISE PRODS OPE			1	2.A FE	997,640	94.8900	948,900	1,000,000	998,522	0	221	0	0	4.150	4.170	AO	8,646	41,500	10/03/2018	10/16/2028
29444U-BH-8	EQUINIX INC				2.B FE	202,733	79.7770	199,443	250,000	204,319	0	1,586	0	0	2.150	5.090	JJ	2,478	0	09/01/2022	07/15/2030
29444U-BL-9	EQUINIX INC			1	2.B FE	969,117	82.8190	803,344	970,000	969,369	0	115	0	0	1.550	1.560	MS	4,427	15,035	09/23/2020	03/15/2028
29444U-BU-9	EQUINIX INC				2.B FE	874,521	89.1250	819,950	920,000	875,859	0	1,338	0	0	3.900	4.520	AO	7,575	18,937	08/31/2022	04/15/2032
29449W-AP-2	EQUITABLE FINL LIFE				1.E FE	999,750	99.8830	998,830	1,000,000	999,756	0	6	0	0	5.500	5.500	JD	4,431	0	11/29/2022	12/02/2025
29977L-AA-9	EVERARC ESCROW S AR				4.B FE	1,014,313	82.1300	837,726	1,020,000	837,726	(177,210)	623	0	0	5.000	5.080	AO	8,642	52,133	01/05/2022	10/30/2029
30034T-AA-1	GLOBAL CASH ACCESS I				4.B FE	2,070,353	86.0260	1,849,559	2,150,000	1,849,559	(216,172)	1,889	0	0	5.000	5.560	JJ	49,569	71,250	07/11/2022	07/15/2029
30037F-AA-8	EVERGY MO WEST INC				1.G FE	1,497,090	99.8100	1,497,150	1,500,000	1,497,131	0	41	0	0	5.150	5.190	JD	5,579	0	11/28/2022	12/15/2027
30040W-AD-0	EVERSOURCE ENERGY			1	2.A FE	1,488,318	96.4620	1,335,999	1,385,000	1,425,429	0	(25,197)	0	0	2.900	1.030	AO	10,041	40,165	08/04/2020	10/01/2024
30040W-AE-8	EVERSOURCE ENERGY			1	2.A FE	470,580	92.2620	461,310	500,000	482,622	0	3,049	0	0	3.300	4.060	JJ	7,608	16,500	10/17/2018	01/15/2028
30040W-AL-2	EVERSOURCE ENERGY			1	2.A FE	498,070	82.6140	413,070	500,000	498,383	0	175	0	0	2.550	2.590	MS	3,754	12,750	03/08/2021	03/15/2031
30161N-AN-1	EXELON CORP CORPORATE			1	2.B FE	2,053,466	97.7520	1,896,389	1,940,000	1,993,701	0	(23,842)	0	0	3.950	2.590	JD	3,406	76,630	08/04/2020	06/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30161N-AX-9	EXELON CORP			1	2.B FE	997,940	93.0790	930,790	1,000,000	998,437	0	181	0	0	4.050	4.070	AO	8,550	40,500	03/30/2020	04/15/2030
30231G-BH-4	EXXON MOBIL CORP				1.D FE	1,562,470	96.4050	1,388,232	1,440,000	1,496,656	0	(26,096)	0	0	2.992	1.120	MS	12,207	43,085	06/15/2020	03/19/2025
302491-AT-2	FMC CORP				2.C FE	1,067,312	93.1610	936,268	1,005,000	1,053,128	0	(12,876)	0	0	3.200	1.810	AO	8,040	32,160	12/01/2021	10/01/2026
302635-AJ-6	FS KKR CAP CORP				2.C FE	1,497,690	90.3280	1,354,920	1,500,000	1,498,615	0	760	0	0	1.650	1.700	AO	5,431	24,750	10/04/2021	10/12/2024
30321L-2B-7	F&G GLOBAL FUNDING				1.G FE	1,016,891	91.4400	932,688	1,020,000	1,018,120	0	1,078	0	0	0.900	1.000	MS	2,576	9,129	11/09/2021	09/20/2024
309601-AA-0	FARMERS INS EXCHANGE				2.B FE	782,796	103.2080	766,835	743,000	775,713	0	(7,084)	0	0	8.625	5.160	MN	10,681	32,042	09/08/2022	05/01/2024
31428X-AT-3	FEDEX CORP				2.B FE	786,760	76.3670	763,670	1,000,000	787,305	0	545	0	0	3.875	5.690	FA	16,146	0	11/28/2022	08/01/2042
31556T-AA-7	FERTITTA ENTMT LLC /				4.B FE	642,400	84.7530	580,558	685,000	580,558	(65,645)	3,803	0	0	4.625	5.740	JJ	14,609	14,785	04/21/2022	01/15/2029
31556T-AC-3	FERTITTA ENTMT LLC /				5.B FE	560,000	80.8470	452,743	560,000	452,743	(107,257)	0	0	0	6.750	6.750	JJ	17,430	17,640	01/12/2022	01/15/2030
31620M-BQ-8	FIDELITY NATL INFORM				2.B FE	184,891	94.6660	175,132	185,000	184,957	0	36	0	0	0.600	0.610	MS	370	1,110	02/23/2021	03/01/2024
316773-DJ-6	FIFTH THIRD BANCORP				2.A FE	500,000	103.0660	515,330	500,000	500,000	0	0	0	0	6.361	6.360	AO	5,654	0	10/24/2022	10/27/2028
31677Q-BT-5	FIFTH THIRD BK CINCI				1.G FE	465,000	101.0810	470,027	465,000	465,000	0	0	0	0	5.852	5.850	AO	4,838	0	10/24/2022	10/27/2025
31944T-AA-8	FIRSTCASH HOLDINGS I				3.B FE	1,558,116	89.1360	1,506,398	1,690,000	1,481,109	(80,569)	3,562	0	0	5.625	6.970	JJ	47,531	25,369	10/07/2022	01/01/2030
33767B-AA-7	FIRSTENERGY TRANSMIS			1	3.A FE	217,569	93.5500	163,713	175,000	163,713	(51,365)	(1,218)	0	0	5.450	3.850	JJ	4,398	9,538	11/24/2020	07/15/2044
33767D-AB-1	FIRSTCASH INC			1	3.B FE	405,813	87.9560	373,813	425,000	373,813	(31,048)	1,707	0	0	4.625	5.420	MS	6,552	12,141	03/18/2022	09/01/2028
337738-AV-0	FISERV INC				2.B FE	423,015	81.6140	408,070	500,000	423,439	0	424	0	0	4.400	5.500	JJ	11,000	0	09/08/2022	07/01/2049
340711-AW-0	FLORIDA GAS TRANSMIS			1	2.B FE	1,222,244	97.2750	1,191,619	1,225,000	1,224,184	0	298	0	0	4.350	4.370	JJ	24,571	53,288	07/07/2015	07/15/2025
340711-AY-6	FLORIDA GAS TRANSMIS			1	2.B FE	498,815	80.8100	404,050	500,000	499,086	0	109	0	0	2.550	2.570	JJ	6,375	12,750	06/10/2020	07/01/2030
341081-GG-6	FLORIDA PWR & LT CO				1.E FE	2,516,790	83.5860	2,507,580	3,000,000	2,520,265	0	3,475	0	0	2.450	4.620	FA	30,217	0	11/30/2022	02/03/2032
34355J-AB-4	FLOWSERVE CORP				2.C FE	193,075	75.1420	187,855	250,000	194,553	0	1,478	0	0	2.800	6.010	JJ	3,228	0	09/01/2022	01/15/2032
345370-CQ-1	FORD MTR CO DEL				3.A FE	289,620	72.0040	260,654	362,000	260,654	(32,959)	1,639	0	0	4.750	6.440	JJ	7,929	17,195	06/12/2020	01/15/2043
345370-CS-7	FORD MOTOR CREDIT				3.A FE	1,022,085	76.4350	687,915	900,000	687,915	(331,029)	(2,864)	0	0	5.291	4.380	JD	3,042	47,619	11/19/2021	12/08/2046
345370-DA-5	FORD MTR CO DEL				3.A FE	320,000	75.1720	240,550	320,000	240,550	(79,450)	0	0	0	3.250	3.250	FA	4,016	7,800	11/08/2021	02/12/2032
345397-A8-6	FORD MOTOR CREDIT CO			1	3.A FE	4,231,438	89.7290	4,114,075	4,585,000	4,114,075	(146,798)	28,624	0	0	4.125	5.880	FA	70,399	104,569	07/11/2022	08/17/2027
345397-B3-6	FORD MOTOR CREDIT CO			1	3.A FE	1,515,819	82.2800	1,394,646	1,695,000	1,378,631	(142,638)	6,627	0	0	4.000	5.550	MN	9,040	60,300	10/20/2022	11/13/2030
345397-B5-1	FORD MOTOR CREDIT CO			1	3.A FE	3,387,450	82.7140	2,837,090	3,430,000	2,837,090	(553,651)	3,291	0	0	2.900	3.120	FA	37,301	96,135	06/22/2022	02/16/2028
345397-B6-9	FORD MOTOR CREDIT CO				3.A FE	284,000	78.6850	223,465	284,000	223,465	(60,535)	0	0	0	3.625	3.620	JD	400	10,295	06/22/2021	06/17/2031
345397-B7-7	FORD MOTOR CREDIT CO				3.A FE	527,000	86.9650	458,306	527,000	458,306	(68,694)	0	0	0	2.700	2.700	FA	5,573	14,229	08/05/2021	08/10/2026
345397-B8-5	FORD MOTOR CREDIT CO				3.B FE	963,618	91.4580	903,605	988,000	903,605	(65,113)	5,099	0	0	2.300	3.240	FA	8,900	13,256	05/25/2022	02/10/2025
345397-C2-7	FORD MOTOR CREDIT CO				3.B FE	878,551	93.4770	845,967	905,000	845,967	(34,923)	2,338	0	0	4.950	5.630	MN	4,106	29,865	08/16/2022	05/28/2027
345397-C3-5	FORD MOTOR CREDIT CO				3.A FE	200,000	102.7200	205,440	200,000	200,000	0	0	0	0	7.350	7.350	MN	2,328	0	11/01/2022	11/04/2027
345397-ZR-7	FORD MOTOR CREDIT CO			1	3.A FE	47,125	90.7800	45,390	50,000	45,390	(1,947)	212	0	0	5.113	6.140	MN	412	1,278	05/13/2022	05/03/2029
346232-AF-8	FORESTAR GROUP INC			1	4.A FE	155,000	87.8110	136,107	155,000	136,107	(18,893)	0	0	0	3.850	3.840	MN	763	5,968	04/07/2021	05/15/2026
346845-AF-7	FORT BENNING FAMILY				2.A FE	468,600	91.5650	457,825	500,000	468,648	0	48	0	0	5.810	6.320	JJ	13,395	0	12/07/2022	01/15/2051
34706C-AA-7	FORTRESS CBO INVESTMENTS LTD				1.A FE	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	5.760	5.760	MON	5,411	11,503	02/16/2022	12/17/2026
347466-AE-4	FORT IRWIN LD LLC				1.F FE	170,513	99.2380	171,217	172,532	170,556	0	43	0	0	5.300	5.420	JD	406	4,572	09/22/2022	12/15/2035
347466-AG-9	FORT IRWIN LD LLC				2.B FE	147,445	100.2580	147,139	146,761	147,406	0	(39)	0	0	5.350	5.180	JD	349	3,926	09/23/2022	12/15/2025
34960P-AB-7	FORTRESS TRANS INFRS				3.C FE	1,258,338	94.1950	1,214,174	1,289,000	1,214,174	(42,964)	(1,200)	0	0	6.500	7.390	AO	20,946	7,735	12/15/2022	10/01/2025
34960P-AC-5	FORTRESS TRANS INFRS CORPORATE				4.B FE	583,763	100.4250	572,423	570,000	572,423	(11,136)	(204)	0	0	9.750	8.690	FA	23,156	0	12/21/2022	08/01/2027
34960P-AD-3	FORTRESS TRANSN & IN			1	3.C FE	1,851,000	85.4430	1,576,423	1,845,000	1,576,423	(273,131)	(1,217)	0	0	5.500	5.410	MN	16,913	101,475	09/22/2021	05/01/2028
34964C-AF-3	FORTUNE BRANDS HOME				2.C FE	230,443	86.9740	217,435	250,000	231,047	0	605	0	0	4.000	5.030	MS	2,667	5,000	08/16/2022	03/25/2032
350392-AA-4	FOUNDATION BLDG MATL			1	5.A FE	336,881	75.3220	255,342	339,000	255,342	(78,431)	231	0	0	6.000	6.100	MS	6,780	20,340	08/03/2021	03/01/2029
35137L-AH-8	FOX CORP			1	2.B FE	1,097,965	96.8370	968,370	1,000,000	1,068,008	0	(10,841)	0	0	4.709	3.340	JJ	20,406	47,090	03/04/2020	01/25/2029
35906A-BE-7	FRONTIER COMMUNICATI			1	4.A FE	432,038	93.0770	381,616	410,000	381,616	(44,385)	(5,278)	0	0	5.875	4.370	AO	5,085	24,088	11/04/2021	10/15/2027
35906A-BF-4	FRONTIER COMMUNICATI			1	4.A FE	1,340,000	87.4010	1,171,173	1,340,000	1,171,173	(168,827)	0	0	0	5.000	5.000	MN	11,167	67,000	11/23/2020	05/01/2028

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
35906A-BG-2	FRONTIER COMMUNICATIONS			1	5.A FE	300,000	82.8630	248,589	300,000	248,589	(51,411)	0	0	0	6.750	6.750	MN	3,375	20,250	11/19/2020	05/01/2029
35908M-AB-6	FRONTIER COMMUNICATI				5.A FE	945,800	78.6870	763,264	970,000	763,264	(184,867)	2,331	0	0	6.000	6.390	JJ	26,837	43,973	02/08/2022	01/15/2030
35908M-AD-2	FRONTIER COMMUNICATI				4.C FE	650,000	101.8690	662,149	650,000	650,000	0	0	0	0	8.750	8.750	MN	7,267	28,911	05/09/2022	05/15/2030
359694-AB-2	FULLER H B CO			1	3.C FE	25,188	92.5360	23,134	25,000	23,134	(1,991)	(29)	0	0	4.000	3.860	FA	378	1,000	10/07/2020	02/15/2027
36143L-2A-2	GA GLOBAL FUNDING TR				1.G FE	220,285	88.9000	222,250	250,000	222,472	0	2,187	0	0	1.625	5.610	JJ	1,873	0	09/22/2022	01/15/2026
36143L-2B-0	GA GLOBAL FUNDING TR				1.F FE	1,004,370	93.7260	937,260	1,000,000	1,002,230	0	(1,741)	0	0	1.000	0.820	AO	2,306	10,000	10/06/2021	04/08/2024
36143L-2C-8	GA GLOBAL FUNDING TR				1.F FE	718,409	91.4380	658,354	720,000	719,093	0	528	0	0	0.800	0.870	MS	1,728	5,744	09/07/2021	09/13/2024
36143L-2D-6	GA GLOBAL FUNDING TR				1.G FE	639,871	83.1010	623,258	750,000	645,624	0	5,753	0	0	1.950	4.760	MS	4,306	4,875	09/14/2022	09/15/2028
361448-BE-2	GATX CORP				2.B FE	250,269	95.1940	237,985	250,000	250,268	0	0	0	0	4.700	4.680	AO	2,938	5,875	08/03/2022	04/01/2029
361448-BH-5	GATX CORP				2.B FE	301,585	60.2430	301,215	500,000	301,913	0	328	0	0	3.100	6.030	JD	1,292	7,750	11/16/2022	06/01/2051
361448-BK-8	GATX CORP				2.B FE	247,623	93.5590	233,898	250,000	247,701	0	79	0	0	4.900	5.010	MS	4,798	0	08/08/2022	03/15/2033
361841-AJ-8	GLP CAP LP/GLP FING				2.C FE	746,029	98.4640	664,632	675,000	722,596	0	(21,250)	0	0	5.250	1.920	JD	2,953	35,438	12/01/2021	06/01/2025
361841-AR-0	GLP CAP LP/GLP FING				2.C FE	213,658	80.0820	172,176	215,000	213,784	0	119	0	0	3.250	3.320	JJ	3,222	4,115	12/07/2021	01/15/2032
36261N-AA-5	GYP HOLDINGS III COR			1	4.B FE	827,336	81.7760	713,087	872,000	713,087	(114,045)	2,868	0	0	4.625	5.440	MN	6,722	33,022	05/04/2022	05/01/2029
36264F-AK-7	GSK CONSU HEAL CAP U				2.B FE	250,000	93.2450	233,113	250,000	250,000	0	0	0	0	3.375	3.370	MS	2,273	0	11/02/2022	03/24/2027
36264F-AL-5	GSK CONSU HEAL CAP U				2.A FE	971,060	90.1290	883,264	980,000	971,936	0	876	0	0	3.375	3.520	MS	8,912	16,538	03/24/2022	03/24/2029
36267V-AC-7	GE HEALTHCARE HLDG L				2.B FE	1,801,011	100.7230	1,818,050	1,805,000	1,801,141	0	130	0	0	5.600	5.680	MN	10,950	0	11/09/2022	11/15/2025
366651-AG-2	GARTNER INC			1	3.C FE	282,636	87.9920	247,258	281,000	247,258	(34,904)	(312)	0	0	3.625	3.490	JD	453	10,186	06/16/2021	06/15/2029
37045V-AE-0	GENERAL MTRS CO				2.C FE	1,500,000	99.7180	1,495,770	1,500,000	1,500,000	0	0	0	0	4.875	4.870	AO	18,078	73,125	09/24/2013	10/02/2023
37045X-CL-8	GENERAL MTRS FINL CO			1	2.C FE	499,260	99.4830	497,415	500,000	499,924	0	157	0	0	4.150	4.180	JD	692	20,750	06/14/2018	06/19/2023
37045X-DE-3	GENERAL MTRS FINL CO				2.C FE	342,289	75.6220	332,737	440,000	346,736	0	4,447	0	0	2.350	5.670	JJ	4,969	5,170	06/30/2022	01/08/2031
37045X-DG-8	GENERAL MTRS FINL CO				2.C FE	274,874	95.0050	261,264	275,000	274,948	0	43	0	0	1.050	1.060	MS	906	2,888	04/06/2021	03/08/2024
37045X-DM-5	GENERAL MTRS FINL CO				2.C FE	489,799	92.6430	453,951	490,000	489,879	0	66	0	0	1.200	1.210	AO	1,241	5,880	10/12/2021	10/15/2024
37045X-DP-8	GENERAL MTRS FINL CO				2.C FE	2,386,410	83.1020	1,998,603	2,405,000	2,389,214	0	2,525	0	0	2.400	2.520	AO	12,185	57,720	12/01/2021	10/15/2028
37185L-AF-9	GENESIS ENERGY LP/ G			1	4.B FE	178,480	96.7060	177,939	184,000	177,939	(4,076)	1,262	0	0	5.625	6.410	JD	460	10,350	01/09/2020	06/15/2024
37185L-AM-4	GENESIS ENERGY LP			1	4.B FE	920,325	94.5820	870,154	920,000	870,154	(46,480)	(1,317)	0	0	8.000	7.970	JJ	33,938	62,600	05/16/2022	01/15/2027
37254B-AC-4	GENPACT LUXEMBOURG S				2.C FE	1,000,501	95.8450	905,735	945,000	979,898	0	(18,680)	0	0	3.375	1.320	JD	2,658	31,894	12/01/2021	12/01/2024
374276-AJ-2	GETTY IMAGES INC			1	5.B FE	180,500	98.8640	187,842	190,000	180,500	0	0	0	0	9.750	10.810	MS	6,175	18,525	06/18/2020	03/01/2027
378272-AF-5	GLENCORE FDG LLC				2.A FE	1,022,042	99.4900	959,084	964,000	977,807	0	(33,216)	0	0	4.125	0.650	MN	3,424	39,765	08/30/2021	05/30/2023
37940X-AN-2	GLOBAL PMTS INC				2.C FE	249,873	96.8980	242,245	250,000	249,876	0	3	0	0	5.300	5.300	FA	4,748	0	08/08/2022	08/15/2029
37940X-AQ-5	GLOBAL PMTS INC				2.C FE	243,608	95.5270	238,818	250,000	243,765	0	157	0	0	5.400	5.740	FA	4,838	0	09/01/2022	08/15/2032
37954F-AG-9	GLOBAL PARTNERS / GL			1	4.B FE	366,566	95.1200	366,212	385,000	366,212	(2,232)	1,878	0	0	7.000	8.140	FA	11,229	13,475	05/16/2022	08/01/2027
37960B-AA-3	GLOBAL MEDICAL RESPO			1	4.B FE	435,000	71.7290	312,021	435,000	312,021	(122,979)	0	0	0	6.500	6.500	AO	7,069	28,275	09/24/2020	10/01/2025
37960J-AA-6	GLOBAL AIRCRAFT LEAS			1	4.A FE	876,870	85.2150	801,892	941,022	777,417	(85,771)	5,953	0	0	6.500	8.360	MS	18,010	52,438	09/15/2022	09/15/2024
37960X-AA-5	GLOBAL INFRASTRUCTUR			1	4.A FE	563,450	78.5710	435,283	554,000	435,283	(124,948)	(1,022)	0	0	5.625	5.350	JD	2,597	31,163	06/24/2021	06/01/2029
37960X-AB-3	GLOBAL INFRASTRUCTUR				4.A FE	205,000	79.2890	162,542	205,000	162,542	(42,458)	0	0	0	7.500	7.490	AO	3,246	8,029	04/05/2022	04/15/2032
38016L-AA-3	GO DADDY OPER CO LLC			1	3.C FE	59,000	94.8180	55,943	59,000	55,943	(3,057)	0	0	0	5.250	5.240	JD	258	3,098	11/01/2019	12/01/2027
38016L-AC-9	GO DADDY OPER CO LLC			1	3.C FE	241,563	83.8490	209,623	250,000	209,623	(33,078)	1,031	0	0	3.500	4.030	MS	2,917	8,750	11/22/2021	03/01/2029
38141G-WB-6	GOLDMAN SACHS GROUP			1	1.F FE	2,987,392	95.3590	2,760,643	2,895,000	2,895,000	0	(60,181)	0	0	3.850	0.140	JJ	47,989	111,458	11/17/2021	01/26/2027
38141G-WR-1	GOLDMAN SACHS GROUP			1	1.F FE	3,982,594	96.2280	3,704,809	3,850,000	3,917,556	0	(22,672)	0	0	3.307	2.650	AO	21,976	127,320	01/21/2020	10/31/2025
38141G-WV-2	GOLDMAN SACHS GROUP			1	1.F FE	1,914,040	91.5210	1,830,420	2,000,000	1,944,937	0	7,443	0	0	3.814	4.310	AO	14,408	76,280	07/30/2018	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1	1.F FE	244,350	93.3430	233,358	250,000	246,406	0	481	0	0	4.223	4.480	MN	1,760	10,558	05/18/2018	05/01/2029
38141G-XG-4	GOLDMAN SACHS GROUP			1	1.F FE	980,728	83.6710	807,425	965,000	974,508	0	(2,019)	0	0	2.600	2.410	FA	10,036	23,790	05/13/2022	02/07/2030
38141G-XR-0	GOLDMAN SACHS GROUP			1	1.F FE	1,000,000	76.4100	764,100	1,000,000	1,000,000	0	0	0	0	1.992	1.990	JJ	8,521	19,920	01/20/2021	01/27/2032
38141G-XS-8	GOLDMAN SACHS GROUP			1	1.F FE	250,000	90.4990	226,248	250,000	250,000	0	0	0	0	0.855	0.850	FA	825	2,138	02/10/2021	02/12/2026

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
38141G-XZ-2	GOLDMAN SACHS GROUP			1	1.F FE	385,000	98.9290	380,877	385,000	385,000	0	0	0	0	0.673	0.670	MS	813	2,591	03/01/2021	03/08/2024
38141G-YA-6	GOLDMAN SACHS GROUP			1	1.F FE	1,500,000	87.8010	1,317,015	1,500,000	1,500,000	0	0	0	0	1.431	1.430	MS	6,678	21,465	03/01/2021	03/09/2027
38141G-YG-3	GOLDMAN SACHS GROUP				1.F FE	1,625,000	86.3880	1,403,805	1,625,000	1,625,000	0	0	0	0	1.542	1.540	MS	7,726	25,058	06/07/2021	09/10/2027
38141G-YM-0	GOLDMAN SACHS GROUP INC				1.F FE	1,440,232	87.5680	1,265,358	1,445,000	1,441,096	0	773	0	0	1.948	2.000	AO	5,473	28,149	11/17/2021	10/21/2027
38141G-YN-8	GOLDMAN SACHS GROUP				1.F FE	30,000	79.2060	23,762	30,000	30,000	0	0	0	0	2.650	2.650	AO	155	795	10/18/2021	10/21/2032
38141G-ZM-9	GOLDMAN SACHS GROUP				2.A FE	2,529,476	81.4580	2,101,616	2,580,000	2,532,757	0	3,281	0	0	3.102	3.310	FA	28,233	42,291	02/22/2022	02/24/2033
38141G-ZU-1	GOLDMAN SACHS GROUP				2.A FE	1,000,000	96.0060	960,060	1,000,000	1,000,000	0	0	0	0	4.482	4.480	FA	15,936	0	08/16/2022	08/23/2028
38141G-ZV-9	GOLDMAN SACHS GROUP				2.A FE	824,538	101.2620	835,412	825,000	824,575	0	37	0	0	5.700	5.730	MN	7,838	0	10/27/2022	11/01/2024
38143U-8H-7	GOLDMAN SACHS GROUP INC			1	1.F FE	947,463	96.3740	823,998	855,000	905,776	0	(16,964)	0	0	3.750	1.640	FA	11,222	32,063	08/27/2020	02/25/2026
38148L-AE-6	GOLDMAN SACHS GROUP L P CORPORATE			1	1.F FE	246,363	96.8060	242,015	250,000	248,994	0	394	0	0	3.750	3.920	MN	1,016	9,375	06/09/2015	05/22/2025
38173M-AA-0	GOLUB CAP BDC INC				2.C FE	321,433	96.2180	298,276	310,000	315,764	0	(4,687)	0	0	3.375	1.800	AO	2,209	10,463	10/07/2021	04/15/2024
382550-BH-3	GOODYEAR TIRE & RUBR			1	3.C FE	692,000	102.9130	712,158	692,000	692,000	0	0	0	0	9.500	9.500	MN	5,661	65,740	05/13/2020	05/31/2025
382550-BJ-9	GOODYEAR TIRE & RUBR			1	3.C FE	315,000	83.1590	261,951	315,000	261,951	(53,049)	0	0	0	5.250	5.240	AO	2,802	16,538	03/31/2021	04/30/2031
382550-BN-0	GOODYEAR TIRE & RUBR				3.C FE	299,000	83.5440	249,797	299,000	249,797	(49,203)	0	0	0	5.000	4.990	JJ	6,894	7,475	04/28/2022	07/15/2029
382550-BR-1	GOODYEAR TIRE & RUBR				3.C FE	299,000	81.9240	244,953	299,000	244,953	(54,047)	0	0	0	5.250	5.240	JJ	7,238	7,849	04/28/2022	07/15/2031
384701-AA-6	GRAHAM PACKAGING CO			1	5.A FE	604,250	83.5970	493,222	590,000	493,222	(98,739)	(3,514)	0	0	7.125	6.400	FA	15,881	42,038	01/22/2021	08/15/2028
389286-AA-3	GRAY ESCROW II INC				4.B FE	975,000	72.2430	704,369	975,000	704,369	(270,631)	0	0	0	5.375	5.370	MN	6,696	53,280	10/26/2021	11/15/2031
389375-AJ-5	GRAY TELEVISION INC CORPORATE			1	4.B FE	169,538	89.2500	147,263	165,000	147,263	(20,473)	(1,802)	0	0	5.875	4.540	JJ	4,470	4,847	02/04/2022	07/15/2026
389375-AL-0	GRAY TELEVISION INC				4.B FE	1,411,646	72.5000	1,185,375	1,635,000	1,185,375	(231,389)	4,989	0	0	4.750	6.910	AO	16,395	54,506	10/07/2022	10/15/2030
38937L-AA-9	GRAY OAK PIPELINE LL				2.C FE	352,293	97.3070	340,575	350,000	350,557	0	(778)	0	0	2.000	1.770	MS	2,061	7,000	09/25/2020	09/15/2023
390607-AF-6	GREAT LAKES DREDGE &			1	4.B FE	2,068,225	77.8700	1,720,927	2,210,000	1,720,927	(350,233)	2,935	0	0	5.250	6.410	JD	9,669	80,063	12/05/2022	06/01/2029
39807U-AB-2	GREYSTAR REAL ESTATE			1	3.C FE	828,788	97.8970	812,545	830,000	804,212	(23,345)	446	0	0	5.750	5.790	JD	3,977	47,725	04/06/2020	12/01/2025
398905-AN-9	GROUP 1 AUTOMOTIVE I			1	3.B FE	564,266	84.8110	487,663	575,000	487,663	(75,574)	1,187	0	0	4.000	4.320	FA	8,689	23,000	02/10/2022	08/15/2028
40139L-BF-9	GUARDIAN LIFE GLBL FUND				1.C FE	1,150,000	93.7470	1,078,091	1,150,000	1,150,000	0	0	0	0	3.246	3.240	MS	9,540	18,665	03/24/2022	03/29/2027
402740-AD-6	GULFSTREAM NAT GAS S			1	2.B FE	1,399,298	96.8320	1,355,648	1,400,000	1,399,298	0	0	0	0	4.600	4.620	FA	24,866	55,200	08/08/2022	09/15/2025
40390D-AC-9	HLF FING SARL LLC /			1	4.A FE	904,863	69.0070	621,063	900,000	621,063	(262,379)	(943)	0	0	4.875	4.740	JD	3,656	43,875	09/24/2021	06/01/2029
404030-AJ-7	H & E EQUIPMENT SERV			1	4.B FE	777,740	85.3540	683,686	801,000	683,686	(96,839)	2,693	0	0	3.875	4.360	JD	1,380	31,039	02/10/2022	12/15/2028
40428H-TA-0	HSBC USA INC NEW				1.E FE	1,494,940	98.1000	1,466,595	1,495,000	1,494,958	0	18	0	0	3.750	3.750	MN	5,762	28,031	05/17/2022	05/24/2024
418751-AB-9	HAT HLDGS I LLC / HA			1	3.A FE	1,011,200	97.0000	994,250	1,025,000	992,864	(20,400)	2,064	0	0	6.000	6.540	AO	12,983	51,150	07/21/2022	04/15/2025
418751-AE-3	HAT HLDGS I LLC / HA				3.A FE	694,074	87.0190	678,748	780,000	672,628	(30,489)	9,043	0	0	3.375	6.590	JD	1,170	23,541	10/07/2022	06/15/2026
41984L-AA-5	HAWAIIAN BRAND INTEL			1	4.A FE	2,729,668	90.6900	2,521,182	2,780,000	2,521,182	(209,580)	4,034	0	0	5.750	6.230	JAJO	31,526	117,156	11/29/2022	01/20/2026
42218S-AF-5	HEALTH CARE SVC CORP				1.G FE	867,189	80.6310	806,310	1,000,000	873,099	0	5,910	0	0	2.200	4.210	JD	1,833	11,000	08/03/2022	06/01/2030
42218S-AH-1	HEALTH CARE SVC CORP				1.G FE	1,014,871	68.9330	1,040,888	1,510,000	1,015,735	0	864	0	0	3.200	5.530	JD	4,027	24,160	11/18/2022	06/01/2050
42329H-AA-6	HELIOS SOFTWARE HLDG			1	4.B FE	440,925	76.3940	343,773	450,000	343,773	(98,500)	1,160	0	0	4.625	4.970	MN	3,469	20,813	08/26/2021	05/01/2028
42704L-AA-2	HERC HLDGS INC			1	4.A FE	1,442,567	93.4780	1,314,301	1,406,000	1,314,301	(112,096)	(7,059)	0	0	5.500	4.890	JJ	35,658	77,330	12/01/2021	07/15/2027
42704M-AA-0	HERBALIFE NUTRITION			1	4.A FE	440,500	89.0570	386,507	434,000	386,507	(47,493)	(6,500)	0	0	7.875	4.280	MN	22,785	21,381	03/24/2022	09/01/2025
427169-AA-5	HERENS HOLDCO S A R			1	4.B FE	634,069	74.8700	537,567	718,000	537,567	(101,675)	6,331	0	0	4.750	7.160	MN	4,358	23,465	06/28/2022	05/15/2028
427866-BE-7	HERSHEY CO			1	1.F FE	997,710	80.3000	803,000	1,000,000	998,265	0	218	0	0	1.700	1.720	JD	1,417	17,000	05/27/2020	06/01/2030
428040-DA-4	HERTZ CORP				5.A FE	1,627,225	83.8750	1,392,325	1,660,000	1,392,325	(236,876)	4,338	0	0	4.625	5.070	JD	6,398	78,481	03/18/2022	12/01/2026
42806M-AN-9	HERTZ VECL FIN III L				1.A FE	998,654	87.8520	878,520	1,000,000	998,849	0	195	0	0	2.330	2.370	MON	2,330	19,805	01/11/2022	06/25/2028
428102-AC-1	HESS INFRASTRUCTURE			1	3.A FE	1,015,875	97.5710	951,317	975,000	951,317	(44,943)	(4,523)	0	0	5.625	4.860	FA	20,719	54,844	10/24/2019	02/15/2026
428102-AE-7	HESS MIDSTREAM OPERA				3.A FE	300,000	85.6270	256,881	300,000	256,881	(41,379)	0	0	0	4.250	4.240	FA	4,817	13,104	08/03/2021	02/15/2030
428102-AF-4	HESS MIDSTREAM OPERA				3.B FE	120,000	91.6200	109,944	120,000	109,944	(10,056)	0	0	0	5.500	5.490	AO	1,393	3,428	04/05/2022	10/15/2030
431318-AY-0	HILCORP ENERGY I L P				3.C FE	100,000	89.0720	89,072	100,000	89,072	(10,928)	0	0	0	6.000	5.990	AO	1,267	3,117	04/05/2022	04/15/2030
431318-AZ-7	HILCORP ENERGY I L P				3.C FE	100,000	86.4380	86,438	100,000	86,438	(13,562)	0	0	0	6.250	6.240	AO	1,319	3,247	04/05/2022	04/15/2032

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
431571-AD-0	HILLENBRAND INC			1	3.A FE	86,000	99.6860	85,730	86,000	85,730	(270)	0	0	0	5.750	5.750	JD	220	4,945	06/09/2020	06/15/2025
431571-AE-8	HILLENBRAND INC			1	3.A FE	427,109	82.1300	353,980	431,000	353,980	(73,657)	343	0	0	3.750	3.860	MS	5,388	16,163	06/22/2021	03/01/2031
432833-AF-8	HILTON DOMESSTIC OPERATING			1	3.B FE	380,000	90.7890	344,998	380,000	344,998	(35,002)	0	0	0	4.875	4.870	JJ	8,542	18,525	06/10/2019	01/15/2030
432833-AG-6	HILTON DOMESTIC OPER			1	3.B FE	133,125	99.2300	124,038	125,000	124,038	(3,537)	(1,875)	0	0	5.375	3.150	MN	1,120	6,719	11/05/2020	05/01/2025
432833-AH-4	HILTON DOMESTIC OPER			1	3.B FE	89,000	97.1760	86,487	89,000	86,487	(2,513)	0	0	0	5.750	5.740	MN	853	5,118	04/16/2020	05/01/2028
432833-AL-5	HILTON DOMESSTIC OPERATING			1	3.B FE	59,000	83.8690	49,483	59,000	49,483	(9,517)	0	0	0	4.000	4.000	MN	393	2,360	11/27/2020	05/01/2031
43284M-AA-6	HILTON GRAND VACATIO			1	4.B FE	1,872,000	86.1270	1,683,783	1,955,000	1,660,678	(213,644)	2,323	0	0	5.000	5.720	JD	8,146	87,375	09/29/2022	06/01/2029
43284M-AB-4	HILTON GRAND VACATIO				4.B FE	367,000	81.7450	300,004	367,000	300,004	(66,996)	0	0	0	4.875	4.870	JJ	8,946	18,040	06/14/2021	07/01/2031
435765-AJ-1	HOLLY ENERGY PARTNER				3.C FE	573,400	98.3790	565,679	575,000	564,947	(8,454)	1	0	0	6.375	6.430	AO	7,739	19,041	09/13/2022	04/15/2027
437076-BK-7	HOME DEPOT CORPORATE			1	1.F FE	998,570	97.0360	970,360	1,000,000	999,565	0	151	0	0	3.350	3.360	MS	9,864	33,500	09/08/2015	09/15/2025
437076-BT-8	HOME DEPOT INC			1	1.F FE	498,700	92.7920	463,960	500,000	499,343	0	129	0	0	2.800	2.830	MS	4,161	14,000	09/05/2017	09/14/2027
440452-AF-7	HORMEL FOODS CORP			1	1.F FE	2,169,062	81.5950	1,774,691	2,175,000	2,170,479	0	562	0	0	1.800	1.830	JD	2,175	39,150	06/04/2020	06/11/2030
44106M-AT-9	SERVICE PROPERTIES TRUST			1	4.A FE	403,850	86.4120	354,289	410,000	354,289	(46,904)	1,443	0	0	4.500	4.900	MS	5,433	18,450	01/25/2021	03/15/2025
44267D-AE-7	HOWARD HUGHES CORP			1	3.C FE	264,202	83.8940	222,319	265,000	222,319	(42,002)	102	0	0	4.125	4.170	FA	4,555	10,931	11/22/2021	02/01/2029
442722-AA-2	HOWARD MIDSTREAM ENERGY				4.C FE	742,269	95.9790	724,641	755,000	724,641	(19,114)	1,487	0	0	6.750	7.170	JJ	23,499	29,587	05/16/2022	01/15/2027
443201-AA-6	HOWMET AEROSPACE INC			1	3.A FE	4,000	102.7800	4,111	4,000	4,000	0	0	0	0	6.875	6.870	MN	46	275	04/22/2020	05/01/2025
443201-AB-4	HOWMET AEROSPACE INC				3.A FE	380,000	85.1440	323,547	380,000	323,547	(56,453)	0	0	0	3.000	3.000	JJ	5,257	9,943	08/18/2021	01/15/2029
44332P-AD-3	HUB INTL LTD			1	5.B FE	2,145,059	98.1020	2,118,022	2,159,000	2,108,963	(31,072)	(3,076)	0	0	7.000	7.010	MN	25,188	124,985	10/07/2022	05/01/2026
44332P-AG-6	HUB INTL LTD				5.B FE	40,000	87.4680	34,987	40,000	34,987	(5,013)	0	0	0	5.625	5.620	JD	188	2,256	11/18/2021	12/01/2029
444859-BP-6	HUMANA INC				2.B FE	1,498,995	97.4440	1,461,660	1,500,000	1,499,703	0	502	0	0	0.650	0.680	FA	4,008	9,750	07/29/2021	08/03/2023
445587-AE-8	HUNT COS INC			1	4.B FE	2,188,188	84.1810	1,995,090	2,370,000	1,995,090	(194,654)	5,344	0	0	5.250	6.670	AO	26,267	75,731	12/05/2022	04/15/2029
446150-AM-6	HUNTINGTON BANCSHARES				2.A FE	499,850	97.4300	487,150	500,000	499,944	0	22	0	0	4.000	4.000	MN	2,556	20,000	05/11/2018	05/15/2025
446413-AW-6	HUNTINGTON INGALLS I				2.C FE	210,000	97.1210	203,954	210,000	210,000	0	0	0	0	0.670	0.670	FA	528	704	06/27/2022	08/16/2023
446413-AZ-9	HUNTINGTON INGALLS I				2.C FE	621,623	82.6020	619,515	750,000	623,289	0	1,667	0	0	2.043	5.580	FA	5,746	0	11/28/2022	08/16/2028
44644M-AF-8	HUNTINGTON NATIONAL				1.G FE	1,021,670	96.6440	966,440	1,000,000	1,019,352	0	(2,318)	0	0	4.552	4.060	MN	5,564	22,760	05/26/2022	05/17/2028
44644M-AH-4	HUNTINGTON NATIONAL				1.G FE	1,220,000	100.2720	1,223,318	1,220,000	1,220,000	0	0	0	0	5.699	5.690	MN	8,305	0	11/14/2022	11/18/2025
44644M-AJ-0	HUNTINGTON NATIONAL				1.G FE	498,825	101.0000	505,000	500,000	498,854	0	29	0	0	5.650	5.680	JJ	3,374	0	11/14/2022	01/10/2030
448579-AL-6	HYATT HOTELS CORP				2.C FE	999,410	97.2340	972,340	1,000,000	999,777	0	294	0	0	1.300	1.330	AO	3,250	13,000	09/27/2021	10/01/2023
44891A-BM-8	HYUNDAI CAP AMER				2.A FE	399,524	96.9440	387,776	400,000	399,884	0	161	0	0	1.250	1.290	MS	1,431	5,000	09/25/2020	09/18/2023
44891A-BV-8	HYUNDAI CAP AMER				2.A FE	996,200	93.3250	933,250	1,000,000	998,030	0	1,340	0	0	0.875	1.010	JD	413	8,750	08/17/2021	06/14/2024
44891A-BY-2	HYUNDAI CAP AMER				2.A FE	334,397	92.4540	309,721	335,000	334,654	0	199	0	0	1.000	1.060	MS	968	3,350	09/14/2021	09/17/2024
449253-AB-9	IAA SPINCO INC			1	4.B FE	915,413	97.7070	852,982	873,000	852,982	(38,814)	(6,271)	0	0	5.500	4.510	JD	2,134	48,015	11/01/2019	06/15/2027
45174H-BC-0	IHEARTCOMMUNICATIONS				4.A FE	387,600	92.1580	350,200	380,000	350,200	(34,736)	(2,664)	0	0	6.375	5.350	FA	10,094	12,113	03/18/2022	05/01/2026
45174H-BD-8	IHEARTCOMMUNICATIONS			1	5.A FE	2,122,165	85.2480	1,739,059	2,040,000	1,739,059	(306,435)	(25,499)	0	0	8.375	6.760	MN	28,475	145,934	06/10/2022	05/01/2027
45174H-BE-6	IHEARTCOMMUNICATIONS			1	4.A FE	644,950	84.8660	526,169	620,000	526,169	(104,563)	(6,398)	0	0	5.250	4.080	FA	12,297	32,550	01/22/2021	08/15/2027
452327-AL-3	ILLUMINA INC				2.B FE	999,980	98.9830	989,830	1,000,000	999,998	0	10	0	0	0.550	0.550	MS	1,497	5,500	03/16/2021	03/23/2023
452327-AP-4	ILLUMINA INC				2.C FE	998,630	101.4230	1,014,230	1,000,000	998,642	0	12	0	0	5.750	5.780	JD	2,875	0	11/29/2022	12/13/2027
45258L-AA-5	IMOLA MERGER CORPORA			1	3.C FE	1,734,155	86.9620	1,669,670	1,920,000	1,660,851	(80,184)	6,880	0	0	4.750	6.520	MN	11,653	60,206	10/07/2022	05/15/2029
45688C-AB-3	INGEVITY CORP			1	3.C FE	477,025	86.1640	443,745	515,000	442,321	(35,294)	3,312	0	0	3.875	5.200	MN	3,271	18,891	09/28/2022	11/01/2028
45780R-AA-9	INSTALLED BLDG PRODS			1	4.A FE	171,000	90.0720	154,023	171,000	154,023	(16,977)	0	0	0	5.750	5.750	FA	4,097	9,833	09/16/2019	02/01/2028
45824T-BC-8	INTELSAT JACKSON HLD				4.C FE	1,042,219	89.6490	936,832	1,045,000	936,832	(105,619)	232	0	0	6.500	6.530	MS	20,000	43,019	04/25/2022	03/15/2030
458665-AS-5	INTERFACE INC			1	4.A FE	925,688	82.7030	744,327	900,000	744,327	(169,454)	(5,317)	0	0	5.500	4.790	JD	4,125	49,500	02/10/2021	12/01/2028
45866F-AK-0	INTERCONTINENTAL EXC			1	1.G FE	1,721,019	81.8690	1,383,586	1,690,000	1,713,677	0	(3,076)	0	0	2.100	1.880	JD	1,577	35,490	08/27/2020	06/15/2030
45866F-AV-6	INTERCONTINENTAL EXC				1.G FE	1,000,380	96.7740	967,740	1,000,000	1,000,380	0	0	0	0	4.350	4.340	JD	1,933	24,408	08/19/2022	06/15/2029
459058-JD-6	INTERNATIONAL BK FOR				1.A FE	3,330,303	92.1010	3,062,385	3,325,000	3,327,674	0	(1,068)	0	0	0.750	0.710	JJ	12,503	24,938	07/08/2020	07/02/2025

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
459506-AE-1	INTERNATIONAL FLAVOR				2.C FE	439,635	78.1790	390,895	500,000	440,182	0	547	0	0	4.375	5.250	JD	1,823	10,938	07/25/2022	06/01/2047
459506-AP-6	INTERNATIONAL FLAVORS & FRAGRANCES			1	2.B FE	499,995	84.0820	420,410	500,000	499,999	0	0	0	0	1.832	1.830	AO	1,934	9,160	09/09/2020	10/15/2027
459506-AR-2	INTERNATIONAL FLAVOR				2.C FE	349,991	71.7020	326,244	455,000	351,711	0	1,720	0	0	3.268	5.230	MN	1,900	7,435	06/30/2022	11/15/2040
46205Y-AA-9	ION TRADING TECHNOLO			1	4.C FE	1,007,750	83.7950	866,440	1,034,000	866,440	(143,794)	2,485	0	0	5.750	6.250	MN	7,597	59,455	04/21/2022	05/15/2028
46284V-AC-5	IRON MTN INC NEW			1	3.C FE	527,194	92.1230	469,827	510,000	469,827	(48,629)	(2,893)	0	0	4.875	4.210	MS	7,321	24,863	11/06/2019	09/15/2027
46284V-AE-1	IRON MTN INC NEW			1	3.C FE	1,578,963	92.1590	1,479,152	1,605,000	1,479,152	(95,801)	(2,848)	0	0	5.250	5.420	MS	24,811	65,494	07/07/2022	03/15/2028
46284V-AG-6	IRON MTN INC NEW			1	3.C FE	200,000	89.9950	179,990	200,000	179,990	(20,010)	0	0	0	5.000	4.990	JJ	4,611	10,000	06/17/2020	07/15/2028
46284V-AJ-0	IRON MOUNTAIN INC			1	3.C FE	598,125	87.1250	509,681	585,000	509,681	(84,924)	(1,520)	0	0	5.250	4.890	JJ	14,162	30,713	08/07/2020	07/15/2030
465685-AJ-4	ITC HLDGS CORP			1	2.B FE	500,055	97.6100	488,050	500,000	500,014	0	(9)	0	0	3.650	3.640	JD	811	18,250	08/17/2015	06/15/2024
465685-AR-6	ITC HLDGS CORP				2.B FE	499,495	98.7880	493,940	500,000	499,520	0	25	0	0	4.950	4.970	MS	6,806	0	09/08/2022	09/22/2027
46625H-MN-7	JPMORGAN CHASE & CO			1	1.F FE	806,027	97.8590	699,692	715,000	758,783	0	(18,758)	0	0	3.900	1.180	JJ	12,858	27,885	06/12/2020	07/15/2025
466313-AM-5	JABIL INC				2.C FE	145,931	94.7130	142,070	150,000	146,211	0	280	0	0	4.250	4.890	MN	815	3,382	08/24/2022	05/15/2027
46647P-AR-7	JP MORGAN CHASE & CO			1	1.F FE	1,951,740	92.6940	1,853,880	2,000,000	1,969,474	0	4,132	0	0	4.005	4.280	AO	15,130	80,100	05/17/2018	04/23/2029
46647P-AV-8	JP MORGAN CHASE BANK			1	1.F FE	3,254,258	93.3690	3,034,493	3,250,000	3,252,954	0	(390)	0	0	4.203	4.180	JJ	59,951	136,598	02/12/2019	07/23/2029
46647P-AX-4	JPMORGAN CHASE & CO				1.G FE	559,485	94.1360	527,162	560,000	559,533	0	49	0	0	4.452	4.460	JD	1,801	24,931	05/12/2022	12/05/2029
46647P-BA-3	JP MORGAN CHASE BANK				1.F FE	1,924,000	95.4370	1,908,740	2,000,000	1,924,726	0	726	0	0	3.960	4.990	JJ	33,440	0	12/14/2022	01/29/2027
46647P-BE-5	JPMORGAN CHASE & CO			1	1.F FE	7,189,852	84.0720	6,196,106	7,370,000	7,177,487	0	(11,071)	0	0	2.739	3.050	AO	42,616	147,084	12/02/2022	10/15/2030
46647P-BP-0	JP MORGAN CHASE BANK			1	1.G FE	1,048,825	82.6150	822,019	995,000	1,036,296	0	(5,095)	0	0	2.956	2.330	MN	3,922	29,412	08/04/2020	05/13/2031
46647P-BS-4	JPMORGAN CHASE & CO			1	1.F FE	749,430	96.4620	723,465	750,000	749,753	0	144	0	0	0.653	0.670	MS	1,428	4,898	09/25/2020	09/16/2024
46647P-CB-0	JPMORGAN CHASE & CO			1	1.F FE	1,440,000	87.9810	1,266,926	1,440,000	1,440,000	0	0	0	0	1.578	1.570	AO	4,355	22,723	04/15/2021	04/22/2027
46647P-CM-6	JPMORGAN CHASE & CO				1.F FE	610,000	92.3540	563,359	610,000	610,000	0	0	0	0	0.768	0.760	FA	1,848	4,672	08/03/2021	08/09/2025
46647P-CP-9	JPMORGAN CHASE & CO				1.F FE	1,315,000	86.7030	1,140,144	1,315,000	1,315,000	0	0	0	0	1.470	1.470	MS	5,316	19,331	09/15/2021	09/22/2027
46647P-CT-1	JPMORGAN CHASE & CO				1.F FE	1,015,000	92.6540	940,438	1,015,000	1,015,000	0	0	0	0	1.561	1.560	JD	924	15,844	12/07/2021	12/10/2025
46647P-DC-7	JPMORGAN CHASE & CO				1.G FE	1,029,010	92.8620	928,620	1,000,000	1,027,646	0	(1,364)	0	0	4.586	4.220	AO	8,280	22,930	05/26/2022	04/26/2033
46647P-DG-8	JPMORGAN CHASE & CO				1.G FE	855,000	97.6420	834,839	855,000	855,000	0	0	0	0	4.851	4.850	JJ	17,973	0	07/18/2022	07/25/2028
46647P-DK-9	JPMORGAN CHASE & CO				2.A FE	1,000,000	97.9040	979,040	1,000,000	1,000,000	0	0	0	0	5.717	5.710	MS	16,992	0	09/07/2022	09/14/2033
46647P-DM-5	JPMORGAN CHASE & CO				1.G FE	3,500,000	100.0770	3,502,695	3,500,000	3,500,000	0	0	0	0	5.546	5.540	JD	8,627	0	12/12/2022	12/15/2025
46817M-AS-6	JACKSON FINANCIAL IN				2.B FE	492,700	94.1670	470,835	500,000	492,977	0	277	0	0	5.670	5.860	JD	1,811	14,175	07/25/2022	06/08/2032
46849L-UV-1	JACKSON NATL LIFE GL				1.F FE	734,174	92.8850	715,215	770,000	738,256	0	4,082	0	0	1.750	3.850	JJ	6,326	2,363	09/15/2022	01/12/2025
47077W-AA-6	JANE STR GROUP LLC /				3.C FE	335,000	86.1440	288,582	335,000	288,582	(46,418)	0	0	0	4.500	4.490	MN	1,926	15,326	11/02/2021	11/15/2029
47232M-AF-9	JEFFERIES FINANCE LL				3.C FE	897,675	81.7200	755,910	925,000	755,910	(144,577)	2,812	0	0	5.000	5.550	FA	17,472	28,992	03/30/2022	08/15/2028
47233J-DX-3	JEFFERIES FINANCIAL				2.B FE	1,002,612	75.4580	980,954	1,300,000	1,003,565	0	953	0	0	2.750	5.840	AO	7,547	0	12/14/2022	10/15/2032
475795-AD-2	JELD-WEN INC			1	4.B FE	272,170	75.4250	206,665	274,000	206,665	(66,168)	201	0	0	4.875	4.970	JD	594	13,358	09/26/2019	12/15/2027
48123V-AF-9	J2 GLOBAL INC			1	3.C FE	380,600	84.7950	322,221	380,000	322,221	(58,238)	(68)	0	0	4.625	4.600	AO	3,710	17,575	10/30/2020	10/15/2030
48124B-AG-0	JPMORGAN CHASE & CO			1	1.F FE	5,970,660	88.1330	5,287,998	6,000,000	5,976,482	0	3,050	0	0	1.896	1.950	MS	36,777	113,760	03/04/2021	03/05/2028
48128B-AG-6	JPMORGAN CHASE AND C				2.B FE	905,296	88.3750	786,538	890,000	905,296	0	0	0	0	4.600	4.010	FA	17,058	40,940	12/01/2021	01/01/9999
48242W-AC-0	KBR INC			1	3.C FE	372,600	88.9450	330,875	372,000	330,875	(41,623)	(74)	0	0	4.750	4.720	MS	4,467	17,670	06/30/2021	09/30/2028
48666K-AZ-2	KB HOME				3.B FE	507,500	80.5120	402,560	500,000	402,560	(104,160)	(711)	0	0	4.000	3.800	JD	889	20,000	11/17/2021	06/15/2031
488401-AD-2	KEMPER CORP				2.C FE	406,300	83.8640	419,320	500,000	407,435	0	1,135	0	0	3.800	6.510	FA	6,756	0	11/01/2022	02/23/2032
48850P-AA-2	KEN GARFF AUTOMOTIVE			1	4.A FE	357,791	83.8150	305,087	364,000	305,087	(53,171)	466	0	0	4.875	5.140	MS	5,225	13,991	03/23/2022	09/15/2028
489399-AL-9	KENNEDY WILSON INC			1	4.A FE	1,694,431	79.3840	1,428,912	1,800,000	1,428,912	(271,363)	5,843	0	0	4.750	5.770	MS	28,500	70,419	07/11/2022	03/01/2029
489399-AM-7	KENNEDY WILSON INC			1	4.A FE	468,209	75.4070	352,151	467,000	352,151	(115,828)	(134)	0	0	5.000	4.950	MS	7,783	23,350	03/01/2021	03/01/2031
489399-AN-5	KENNEDY WILSON INC				4.A FE	605,700	76.3800	473,556	620,000	473,556	(133,302)	1,158	0	0	4.750	5.100	MS	9,817	23,655	03/21/2022	02/01/2030
491674-BK-2	KENTUCKY UTILS CO			1	1.F FE	1,999,140	95.3410	1,906,820	2,000,000	1,999,736	0	90	0	0	3.300	3.300	AO	16,500	66,000	09/21/2015	10/01/2025
49326E-EK-5	KEYCORP MEDIUM TERM				2.A FE	697,694	88.6610	602,895	680,000	691,355	0	(2,537)	0	0	2.250	1.840	AO	3,613	15,300	06/12/2020	04/06/2027

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
49326E-EL-3	KEYCORP				2.A FE	640,000	97.9000	626,560	640,000	640,000	0	0	0	0	3.878	3.870	MN	2,620	12,410	05/16/2022	05/23/2025
49327M-2U-7	KEYBANK NATIONAL ASS				1.G FE	496,390	99.7860	498,930	500,000	499,846	0	827	0	0	3.375	3.540	MS	5,344	16,875	07/27/2018	03/07/2023
49338C-AC-7	KEYSPAN GAS EAST COR				2.A FE	336,570	66.6790	333,395	500,000	336,844	0	274	0	0	3.586	5.960	JJ	8,118	0	11/16/2022	01/18/2052
49446R-BA-6	KIMCO REALTY CORP				2.A FE	392,749	91.7510	362,416	395,000	392,799	0	51	0	0	4.600	4.670	FA	6,410	0	08/10/2022	02/01/2033
49456B-AF-8	KINDER MORGAN INC DE			1	2.B FE	1,189,228	98.1600	1,045,404	1,065,000	1,123,698	0	(26,374)	0	0	4.300	1.690	JD	3,816	45,795	08/04/2020	06/01/2025
49456B-AU-5	KINDER MORGAN INC DE				2.B FE	1,265,642	88.4060	1,122,756	1,270,000	1,266,571	0	851	0	0	1.750	1.820	MN	2,840	22,595	12/01/2021	11/15/2026
49461M-AA-8	KINETIK HLDGS LP				3.A FE	1,315,249	93.9130	1,239,652	1,320,000	1,239,652	(75,885)	288	0	0	5.875	5.930	JD	3,447	40,283	06/01/2022	06/15/2030
50076Q-AE-6	KRAFT HEINZ FOODS CO				2.C FE	241,213	90.9040	227,260	250,000	241,325	0	111	0	0	5.000	5.280	JD	938	6,250	08/19/2022	06/04/2042
50076Q-AR-7	KRAFT FOODS GROUP IN				3.A FE	3,563	108.9370	3,268	3,000	3,268	(241)	(20)	0	0	6.875	5.290	JJ	89	206	02/28/2020	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO			1	3.A FE	435,695	81.7190	408,595	500,000	408,595	(27,716)	616	0	0	4.375	5.330	JD	1,823	10,938	07/25/2022	06/01/2046
50077L-AD-8	KRAFT HEINZ FOODS CO			1	3.A FE	688,835	93.7060	618,460	660,000	618,460	(63,089)	(6,534)	0	0	3.000	1.930	JD	1,650	19,800	11/17/2021	06/01/2026
50077L-AV-8	KRAFT HEINZ FOODS CO				2.C FE	1,916,340	91.3000	1,826,000	2,000,000	1,921,735	0	5,395	0	0	3.750	4.380	AO	18,750	37,500	05/26/2022	04/01/2030
50168A-AA-8	LABL ESCROW ISSUER L			1	5.B FE	219,000	93.2080	204,126	219,000	204,126	(14,874)	0	0	0	10.500	10.490	JJ	10,603	22,995	06/18/2019	07/15/2027
50168Q-AC-9	LABL INC				4.C FE	1,408,489	87.3140	1,300,979	1,490,000	1,282,018	(130,716)	4,447	0	0	5.875	6.860	MN	14,590	76,143	07/05/2022	11/01/2028
501797-AN-4	L BRNADS INC				3.B FE	425,656	93.0230	441,859	475,000	441,859	(1,101)	5,114	0	0	5.250	6.840	FA	10,391	24,938	05/29/2019	02/01/2028
50187T-AF-3	LGI HOMES INC				3.C FE	319,003	77.3920	246,107	318,000	246,107	(71,049)	(119)	0	0	4.000	3.950	JJ	5,865	13,321	06/14/2021	07/15/2029
50190E-AA-2	LCM INVESTMENTS HOLD			1	4.B FE	661,525	80.2080	525,362	655,000	525,362	(134,554)	(1,344)	0	0	4.875	4.620	MN	5,322	31,931	10/20/2021	05/01/2029
50203T-AA-4	LFS TOPCO LLC				4.B FE	1,061,056	80.8210	872,867	1,080,000	872,867	(190,163)	2,381	0	0	5.875	6.320	AO	13,395	67,680	04/05/2022	10/15/2026
50203U-AA-1	LBJ INFRASTRUCTURE G				2.B FE	153,082	63.5290	158,823	250,000	153,183	0	101	0	0	3.797	6.660	JD	4,773	0	11/15/2022	12/31/2057
50212Y-AC-8	LPL HLDGS INC				3.B FE	198,975	93.5800	196,518	210,000	196,518	(2,507)	50	0	0	4.625	5.870	MN	1,241	0	12/20/2022	11/15/2027
50212Y-AF-1	LPL HLDGS INC			1	3.B FE	513,125	85.1590	425,795	500,000	425,795	(84,842)	(1,543)	0	0	4.375	3.960	MN	2,795	21,875	11/18/2021	05/15/2031
513075-BZ-3	LAMAR MEDIA CORP				3.C FE	442,500	82.8020	372,609	450,000	372,609	(66,892)	711	0	0	3.625	3.840	AO	3,444	16,313	01/04/2022	01/15/2031
513272-AD-6	LAMB WESTON HLDGS IN				3.C FE	349,825	88.4550	309,593	350,000	309,593	(40,301)	59	0	0	4.125	4.130	JJ	6,056	10,547	11/22/2021	01/31/2030
516806-AF-3	LAREDO PETROLEUM INC			1	4.C FE	298,044	98.7200	404,752	410,000	351,002	0	21,835	0	0	9.500	18.080	JJ	17,960	38,950	03/06/2020	01/15/2025
517834-AG-2	LAS VEGAS SANDS CORP				3.A FE	1,026,749	94.5780	1,042,250	1,102,000	1,037,694	(1,855)	12,800	0	0	3.200	6.990	FA	14,008	9,840	11/29/2022	08/08/2024
521088-AA-2	LD HOLDINGS GROUP LL			1	4.B FE	1,147,981	67.5440	767,300	1,136,000	767,300	(352,408)	(2,308)	0	0	6.500	6.240	MN	12,307	73,840	09/30/2021	11/01/2025
524590-AA-4	LEEWARD RENEWABLE EN				3.C FE	698,975	85.5660	594,684	695,000	594,684	(99,236)	(1,373)	0	0	4.250	4.050	JJ	14,769	26,410	03/18/2022	07/01/2029
52473N-AA-6	LEGENDS HOSPITALITY			1	4.C FE	1,809,450	89.1250	1,630,988	1,830,000	1,630,988	(170,102)	2,924	0	0	5.000	5.320	FA	38,125	64,750	03/21/2022	02/01/2026
52532X-AF-2	LEIDOS INC				2.C FE	229,395	90.4060	226,015	250,000	230,105	0	710	0	0	4.375	5.710	MN	1,398	5,469	09/01/2022	05/15/2030
527298-BN-2	LEVEL 3 FING INC			1	3.B FE	982,003	83.4250	847,598	1,016,000	847,598	(126,004)	(1,689)	0	0	4.625	5.310	MS	13,836	31,496	10/07/2022	09/15/2027
527298-BQ-5	LEVEL 3 FING INC				3.A FE	113,663	79.0930	114,685	145,000	113,982	0	319	0	0	3.875	7.970	MN	718	0	11/28/2022	11/15/2029
527298-BR-3	LEVEL 3 FING INC			1	3.B FE	2,457,188	78.9980	2,322,541	2,940,000	2,322,541	(129,986)	3,714	0	0	4.250	7.880	JJ	62,475	18,700	12/05/2022	07/01/2028
527298-BS-1	LEVEL 3 FING INC			1	3.B FE	190,069	73.3900	146,780	200,000	146,780	(38,403)	871	0	0	3.625	4.430	JD	322	7,250	04/20/2022	01/15/2029
527298-BT-9	LEVEL 3 FING INC			1	3.B FE	162,000	72.0700	116,753	162,000	116,753	(37,409)	0	0	0	3.750	3.750	JJ	2,801	6,075	01/11/2021	07/15/2029
53079E-BG-8	LIBERTY MUT GROUP IN				2.B FE	1,217,930	93.6740	988,261	1,055,000	1,194,602	0	(21,193)	0	0	4.569	2.230	FA	20,085	48,203	12/01/2021	02/01/2029
53219L-AR-0	LIFEPOINT HEALTH INC			1	5.A FE	328,000	80.6860	264,650	328,000	264,650	(63,350)	0	0	0	9.750	9.740	JD	2,665	31,980	11/14/2018	12/01/2026
53219L-AS-8	LIFEPOINT HEALTH INC			1	4.B FE	543,750	84.7400	529,625	625,000	529,625	(21,439)	7,314	0	0	4.375	7.780	FA	10,330	13,672	07/05/2022	02/15/2027
534187-BH-1	LINCOLN NATIONAL CORP			1	2.A FE	1,345,565	92.4400	1,271,050	1,375,000	1,357,543	0	2,975	0	0	3.800	4.070	JD	4,354	52,250	10/09/2018	03/01/2028
53523L-AA-8	LINDBLAD EXPEDITIONS				4.C FE	120,000	90.8420	109,010	120,000	109,010	(10,990)	0	0	0	6.750	6.740	FA	3,060	4,298	01/21/2022	02/15/2027
536797-AF-0	LITHIA MTRS INC			1	3.B FE	110,000	81.5380	89,692	110,000	89,692	(20,308)	0	0	0	4.375	4.370	JJ	2,219	4,813	09/30/2020	01/15/2031
536797-AG-8	LITHIA MTRS INC			1	3.B FE	160,000	82.3550	131,768	160,000	131,768	(28,232)	0	0	0	3.875	3.870	JD	517	6,200	05/21/2021	06/01/2029
538034-AN-9	LIVE NATION ENTERTAI			1	4.C FE	258,750	94.7230	236,808	250,000	236,808	(16,701)	(2,776)	0	0	5.625	4.410	MS	4,141	14,063	01/22/2021	03/15/2026
538034-AV-1	LIVE NATION ENTERTAI			1	4.A FE	1,515,038	98.0580	1,456,161	1,485,000	1,456,161	(55,680)	(3,196)	0	0	6.500	5.900	MN	12,334	53,138	07/11/2022	05/15/2027
539830-BR-9	LOCKHEED MARTIN CORP				1.G FE	499,560	94.5350	472,675	500,000	499,568	0	8	0	0	3.900	3.910	JD	867	11,917	04/21/2022	06/15/2032
546676-AW-7	LOUISVILLE GAS & ELE			1	1.F FE	1,999,140	95.6540	1,913,080	2,000,000	1,999,736	0	90	0	0	3.300	3.300	AO	16,500	66,000	09/21/2015	10/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DP-9	LOWES COS INC			1	2.A FE	1,806,329	93.2540	1,701,886	1,825,000	1,815,102	0	2,077	0	0	3.100	3.230	MN	9,115	56,575	08/23/2018	05/03/2027
548661-DU-8	LOWES COS INC			1	2.A FE	758,919	96.0790	600,494	625,000	726,128	0	(13,249)	0	0	4.500	2.020	AO	5,938	28,125	08/04/2020	04/15/2030
548661-DX-2	LOWES COS INC			1	2.A FE	889,368	83.2730	741,130	890,000	889,546	0	82	0	0	1.300	1.310	AO	2,443	11,570	10/07/2020	04/15/2028
548661-EL-7	LOWES COS INC				2.A FE	997,480	97.9440	979,440	1,000,000	997,575	0	95	0	0	5.000	5.030	AO	15,694	0	09/06/2022	04/15/2033
552848-AG-8	MGIC INVT CORP WIS			1	3.A FE	1,787,338	92.3760	1,662,768	1,800,000	1,662,768	(125,951)	1,381	0	0	5.250	5.380	FA	35,700	58,406	03/23/2022	08/15/2028
552953-CC-3	MGM GRAND INC CORPORATE				4.A FE	219,188	99.8470	209,679	210,000	209,679	(833)	(2,436)	0	0	6.000	4.780	MS	3,710	12,600	03/11/2019	03/15/2023
552953-CE-9	MGM RESORTS INTERNAT			1	4.A FE	3,000	97.3330	2,920	3,000	2,920	(80)	0	0	0	5.750	5.750	JD	8	173	06/14/2018	06/15/2025
552953-CF-6	MGM RESORTS INTERNAT			1	4.A FE	623,005	93.1660	564,586	606,000	564,586	(48,270)	(3,019)	0	0	5.500	5.170	AO	7,036	24,420	12/05/2022	04/15/2027
552953-CH-2	MGM RESORTS INTERNAT			1	4.A FE	506,863	87.4450	476,575	545,000	476,575	(32,307)	2,019	0	0	4.750	6.120	AO	5,465	12,944	08/15/2022	10/15/2028
553283-AC-6	MPH ACQUISITION HLDG			1	4.C FE	689,411	66.7210	461,709	692,000	461,709	(197,724)	296	0	0	5.750	5.810	MN	6,632	39,790	07/07/2021	11/01/2028
553283-AD-4	MPH ACQUISITION HLDG				4.A FE	1,222,613	78.2140	954,211	1,220,000	954,211	(267,918)	(484)	0	0	5.500	5.440	MS	22,367	68,405	01/05/2022	09/01/2028
55336V-BN-9	MPLX LP				2.B FE	1,139,409	94.6630	979,762	1,035,000	1,120,532	0	(17,132)	0	0	4.250	2.360	JD	3,666	43,988	12/01/2021	12/01/2027
55336V-BT-6	MPLX LP				2.B FE	416,560	82.1600	410,800	500,000	416,699	0	139	0	0	4.950	6.190	MS	7,356	0	11/16/2022	03/14/2052
55336V-BU-3	MPLX LP				2.B FE	497,165	94.0620	470,310	500,000	497,263	0	98	0	0	4.950	5.020	MS	9,625	0	08/08/2022	09/01/2032
55342U-AG-9	MPT OPER PARTNERESP / FINL CORPORATE			1	3.A FE	177,778	91.2400	162,407	178,000	162,407	(15,497)	24	0	0	5.250	5.260	FA	3,894	9,345	01/19/2017	08/01/2026
55342U-AH-7	MPT OPERATING PARTNE			1	3.A FE	3,303,540	84.2760	3,124,111	3,707,000	3,124,111	(189,614)	8,962	0	0	5.000	7.640	AO	39,129	47,350	12/05/2022	10/15/2027
55342U-AJ-3	MPT OPERATING PARTNE			1	3.A FE	537,469	76.4380	515,957	675,000	515,957	(22,574)	1,061	0	0	4.625	8.720	FA	13,008	0	12/05/2022	08/01/2029
55354G-AK-6	MSCI INC			1	3.A FE	194,565	83.3020	181,598	218,000	181,598	(13,978)	1,012	0	0	3.625	5.270	MS	2,634	3,951	07/26/2022	09/01/2030
55405Y-AB-6	MACOM TECH SOLUTIONS				4.C	144,000	99.4500	143,208	144,000	143,208	(792)	0	0	0	0.250	0.250	MS	106	360	03/23/2021	03/15/2026
55760L-AA-5	MADISON IAQ LLC				4.B FE	55,000	83.7500	46,063	55,000	46,063	(8,938)	0	0	0	4.125	4.120	JD	1,141	2,325	06/16/2021	06/30/2028
55903V-AC-7	MAGALLANES INC				2.C FE	245,000	97.1230	237,951	245,000	245,000	0	0	0	0	3.428	3.420	MS	2,473	4,199	03/09/2022	03/15/2024
55903V-AJ-2	MAGALLANES INC				2.C FE	2,870,330	86.7040	2,822,215	3,255,000	2,875,435	0	5,105	0	0	4.054	6.340	MS	38,854	5,169	12/02/2022	03/15/2029
55903V-AL-7	MAGALLANES INC				2.C FE	1,093,929	82.6260	904,755	1,095,000	1,093,998	0	69	0	0	4.279	4.290	MS	13,796	23,428	03/10/2022	03/15/2032
559080-AL-0	MAGELLAN MIDSTREAM P				2.A FE	403,695	76.0180	380,090	500,000	404,259	0	564	0	0	4.250	5.730	MS	6,257	0	09/13/2022	09/15/2046
56085R-AA-8	MAJORDRIVE HOLDINGS			1	5.B FE	569,529	74.7490	426,817	571,000	426,817	(126,576)	151	0	0	6.375	6.410	JD	3,033	36,401	05/25/2021	06/01/2029
563571-AL-2	MANITOWOC CO INC			1	4.C FE	558,000	94.1390	528,120	561,000	528,120	(31,186)	430	0	0	9.000	9.100	AO	12,623	50,490	09/12/2019	04/01/2026
570535-AS-3	MARKEL CORP				2.B FE	423,225	78.6570	393,285	500,000	423,697	0	472	0	0	4.300	5.420	MN	3,583	10,750	09/08/2022	11/01/2047
57164P-AF-3	MARRIOTT OWNERSHIP R				4.A FE	293,323	87.2330	286,124	328,000	286,124	(7,595)	397	0	0	4.750	7.260	MS	4,587	0	12/05/2022	01/15/2028
57164P-AG-1	MARRIOTT OWNERSHIP R			1	3.B FE	244,000	103.0630	251,474	244,000	244,000	0	0	0	0	6.125	6.120	MN	1,910	14,945	05/06/2020	09/15/2025
57164P-AH-9	MARRIOTT OWNERSHIP R				4.B FE	336,275	83.0920	278,358	335,000	278,358	(57,554)	(239)	0	0	4.500	4.410	JD	670	15,075	06/21/2021	06/15/2029
571903-BG-7	MARRIOTT INTL INC NE				2.C FE	627,525	81.2190	609,143	750,000	631,329	0	3,804	0	0	2.850	5.220	AO	4,513	10,688	08/31/2022	04/15/2031
571903-BJ-1	MARRIOTT INTL INC NE				2.C FE	495,640	98.8460	494,230	500,000	495,896	0	256	0	0	5.000	5.190	AO	7,847	0	09/06/2022	10/15/2027
574599-BM-7	MASCO CORP				2.B FE	445,750	78.6350	393,175	500,000	446,249	0	499	0	0	4.500	5.290	MN	2,875	11,250	07/25/2022	05/15/2047
574599-BP-0	MASCO CORP			1	2.B FE	499,635	77.7540	388,770	500,000	499,713	0	34	0	0	2.000	2.000	AO	2,500	10,000	09/09/2020	10/01/2030
574599-BR-6	MASCO CORP				2.B FE	167,703	62.4330	156,083	250,000	167,743	0	41	0	0	3.125	5.410	FA	2,951	0	12/16/2022	02/15/2051
574599-BS-4	MASCO CORP			1	2.B FE	499,180	82.9550	414,775	500,000	499,386	0	114	0	0	1.500	1.520	FA	2,833	7,500	02/18/2021	02/15/2028
575767-AQ-1	MASSACHUSETTS MUT LI				1.D FE	172,560	69.6640	174,160	250,000	172,695	0	135	0	0	3.375	5.590	AO	1,781	0	11/18/2022	04/15/2050
57629W-CE-8	MASSMUTUAL GLBL FDG				1.B FE	2,432,373	96.5960	2,366,602	2,450,000	2,445,236	0	3,096	0	0	2.750	2.880	JD	1,684	67,375	08/20/2018	06/22/2024
57629W-CW-8	MASSMUTUAL GLBL FDG				1.D FE	768,420	77.2880	772,880	1,000,000	770,373	0	1,953	0	0	1.550	5.170	AO	3,531	0	11/30/2022	10/09/2030
57629W-DK-3	MASSMUTUAL GLBL FDG				1.C FE	611,370	97.9210	599,277	612,000	611,439	0	69	0	0	4.150	4.180	FA	8,819	0	08/23/2022	08/26/2025
57636Q-AP-9	MASTERCARD INCORPORA				1.E FE	297,140	91.9280	280,380	305,000	297,673	0	533	0	0	3.350	3.730	MS	2,696	5,109	05/24/2022	03/26/2030
57665R-AL-0	MATCH GROUP INC			1	3.C FE	99,000	81.8140	81,814	100,000	81,814	(17,404)	86	0	0	4.125	4.240	FA	1,719	4,125	06/02/2020	08/01/2030
57665R-AN-6	MATCH GROUP INC			1	3.C FE	531,819	89.3230	470,732	527,000	470,732	(58,765)	(962)	0	0	4.625	4.410	JD	2,031	24,374	07/17/2020	06/01/2028
57667J-AA-0	MATCH GROUP HOLDINGS				3.C FE	292,293	76.8160	225,839	294,000	225,839	(60,286)	145	0	0	3.625	3.690	AO	2,664	10,569	09/30/2021	10/01/2031
577081-BE-1	MATTEL INC			1	3.B FE	185,000	92.0700	170,330	185,000	170,330	(14,671)	0	0	0	3.375	3.370	AO	1,561	6,244	03/17/2021	04/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
577081-BF-8	MATTEL INC			1	3.B FE	234,000	87.9770	205,866	234,000	205,866	(28,134)	0	0	0	3.750	3.740	AO	2,194	8,775	03/17/2021	04/01/2029
57767X-AB-6	MAV ACQUISITION CORP				5.B FE	348,400	82.8260	298,174	360,000	298,174	(51,712)	1,113	0	0	8.000	8.560	FA	12,000	28,880	09/23/2021	08/01/2029
57778K-AC-9	MAXAR TECHNOLOGIES INC				4.B FE	410,000	103.9360	426,138	410,000	410,000	0	0	0	0	7.750	7.750	JD	1,412	15,976	06/10/2022	06/15/2027
580135-CD-1	MCDONALDS CORP			1	2.A FE	3,264,090	96.5420	2,896,266	3,000,000	3,130,606	0	(69,240)	0	0	3.125	0.770	MS	30,565	93,750	01/21/2021	03/04/2025
58013M-EY-6	MCDONALDS CORP MED T			1	2.A FE	498,380	97.3400	486,700	500,000	499,453	0	165	0	0	3.700	3.730	JJ	7,760	18,500	12/02/2015	01/30/2026
58013M-FF-6	MCDONALDS CORP MED T			1	2.A FE	497,505	95.8730	479,365	500,000	498,539	0	247	0	0	3.800	3.860	AO	4,750	19,000	08/13/2018	04/01/2028
58013M-FP-4	MCDONALDS CORP MED T			1	2.A FE	479,379	95.0180	403,827	425,000	459,926	0	(7,735)	0	0	3.500	1.530	JJ	7,438	14,875	06/11/2020	07/01/2027
58013M-FS-8	MCDONALDS CORP				2.A FE	497,780	98.0950	490,475	500,000	497,835	0	55	0	0	4.600	4.650	MS	7,156	0	09/06/2022	09/09/2032
58502B-AE-6	MEDNAX INC				4.A FE	1,600,981	87.0410	1,488,401	1,710,000	1,488,401	(117,792)	5,211	0	0	5.375	6.410	FA	34,723	46,978	07/07/2022	02/15/2030
588056-AW-1	MERCER INTL INC			1	4.A FE	298,450	94.8900	279,926	295,000	279,926	(16,937)	(551)	0	0	5.500	5.270	JJ	7,482	16,225	12/04/2019	01/15/2026
588056-BB-6	MERCER INTL INC				4.A FE	1,495,000	83.7480	1,252,033	1,495,000	1,252,033	(242,967)	0	0	0	5.125	5.120	FA	31,924	76,619	07/13/2021	02/01/2029
58933Y-AZ-8	MERCK & CO. INC			1	1.E FE	495,705	80.0140	400,070	500,000	496,726	0	410	0	0	1.450	1.540	JD	3,766	7,250	06/16/2020	06/24/2030
59217G-FD-6	METROPOLITAN LIFE GL				1.D FE	999,040	95.2380	952,380	1,000,000	999,082	0	42	0	0	4.300	4.310	FA	15,050	0	08/18/2022	08/25/2029
595017-BB-9	MICROCHIP TECHNOLOGY				2.C FE	580,000	95.0050	551,029	580,000	580,000	0	0	0	0	0.972	0.970	FA	2,130	5,638	12/14/2020	02/15/2024
595112-BS-1	MICRON TECHNOLOGY IN				2.C FE	344,108	75.0170	322,573	430,000	347,460	0	3,353	0	0	2.703	5.350	AO	2,454	5,811	06/30/2022	04/15/2032
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.E FE	1,033,580	97.7960	977,960	1,000,000	1,007,423	0	(3,979)	0	0	3.500	3.070	AO	7,389	35,000	10/05/2015	10/15/2024
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.E FE	1,324,576	93.7980	1,242,824	1,325,000	1,324,789	0	45	0	0	3.100	3.100	MN	6,846	41,075	01/23/2017	05/01/2027
595620-AT-2	MIDAMERICAN ENERGY C			1	1.E FE	1,498,665	93.7110	1,405,665	1,500,000	1,499,084	0	127	0	0	3.650	3.660	AO	11,558	54,750	01/07/2019	04/15/2029
59565X-AC-4	MIDCONTINENT EXPRESS			1	4.C FE	30,000	90.6960	27,209	30,000	27,209	(2,791)	0	0	0	5.375	5.370	FA	609	1,613	11/01/2019	08/15/2027
59833C-AC-6	MIDWEST CONNECTOR CA				2.B FE	288,110	90.5490	271,647	300,000	288,684	0	574	0	0	4.625	5.340	AO	3,469	6,938	08/15/2022	04/01/2029
59833D-AB-6	MIDWEST GAMING BORRO				4.C FE	568,531	85.2160	481,470	565,000	481,470	(86,135)	(706)	0	0	4.875	4.720	MN	4,591	27,544	08/11/2021	05/01/2029
603158-AA-4	MINERALS TECHNOLOGIE			1	3.C FE	1,002,405	89.2370	879,877	986,000	877,188	(107,398)	(7,346)	0	0	5.000	4.430	JJ	24,650	42,600	11/16/2022	07/01/2028
60337J-AA-4	MINERVA MERGER SUB I				5.B FE	1,085,000	73.8800	801,598	1,085,000	801,598	(283,402)	0	0	0	6.500	6.500	FA	26,643	35,263	02/11/2022	02/15/2030
60783X-AA-2	MODIVACARE ESCROW ISSUER CL B				4.B FE	605,000	84.4600	510,983	605,000	510,983	(94,017)	0	0	0	5.000	4.990	AO	7,563	33,359	08/23/2021	10/01/2029
609207-AT-2	MONDELEZ INTL INC			1	2.B FE	557,620	86.4260	452,872	524,000	549,320	0	(3,319)	0	0	2.750	2.010	AO	3,122	14,410	06/12/2020	04/13/2030
609207-BA-2	MONDELEZ INTL INC				2.B FE	643,349	90.8030	585,679	645,000	643,595	0	246	0	0	2.625	2.680	MS	4,891	8,466	03/03/2022	03/17/2027
615394-AM-5	MOOG INC			1	3.C FE	383,145	92.6720	354,007	382,000	354,007	(25,498)	(477)	0	0	4.250	4.110	JD	722	16,235	11/05/2020	12/15/2027
617446-8C-6	MORGAN STANLEY				1.F FE	389,429	97.7460	337,224	345,000	367,677	0	(8,641)	0	0	4.000	1.370	JJ	6,057	13,800	06/11/2020	07/23/2025
617446-8J-1	MORGAN STANLEY			1	1.F FE	745,017	95.6610	669,627	700,000	718,601	0	(11,786)	0	0	2.720	0.990	JJ	8,409	19,040	09/25/2020	07/22/2025
617446-8P-7	MORGAN STANLEY			1	1.F FE	2,726,196	87.5260	2,100,624	2,400,000	2,649,175	0	(31,585)	0	0	3.622	2.070	AO	21,732	86,928	08/27/2020	04/01/2031
617446-8R-3	MORGAN STANLEY			1	1.F FE	1,218,810	91.8140	1,120,131	1,220,000	1,219,196	0	282	0	0	0.864	0.880	AO	2,050	10,541	08/17/2021	10/21/2025
617446-8X-0	MORGAN STANLEY			1	1.F FE	1,250,000	75.6860	946,075	1,250,000	1,250,000	0	0	0	0	1.928	1.920	AO	4,218	24,100	01/20/2021	04/28/2032
61744Y-AK-4	MORGAN STANLEY			1	1.F FE	1,785,750	91.8820	1,722,788	1,875,000	1,820,780	0	8,500	0	0	3.591	4.170	JJ	29,738	67,331	07/31/2018	07/22/2028
61744Y-AP-3	MORGAN STANELY			1	1.F FE	1,787,785	91.7470	1,697,320	1,850,000	1,811,324	0	5,500	0	0	3.772	4.160	JJ	30,433	69,782	05/29/2018	01/24/2029
61746B-DZ-6	MORGAN STANLEY				1.F FE	1,059,757	96.9170	944,941	975,000	1,037,954	0	(19,790)	0	0	3.875	1.700	JJ	16,162	37,781	12/01/2021	01/27/2026
61747Y-EA-9	MORGAN STANLEY				1.F FE	1,095,000	93.0220	1,018,591	1,095,000	1,095,000	0	0	0	0	0.790	0.790	MN	745	8,651	05/26/2021	05/30/2025
61747Y-EF-8	MORGAN STANLEY				2.A FE	343,558	72.7380	323,684	445,000	346,075	0	2,517	0	0	2.484	4.700	MS	3,224	5,527	06/30/2022	09/16/2036
61747Y-EH-4	MORGAN STANLEY				1.F FE	2,221,830	78.5230	1,754,989	2,235,000	2,223,024	0	1,062	0	0	2.511	2.570	AO	11,068	56,277	12/01/2021	10/20/2032
61747Y-EQ-4	MORGAN STANLEY				2.A FE	1,120,000	97.6300	1,093,456	1,120,000	1,120,000	0	0	0	0	3.620	3.620	AO	8,334	19,934	04/18/2022	04/17/2025
61747Y-ER-2	MORGAN STANLEY				2.A FE	750,000	95.2620	714,465	750,000	750,000	0	0	0	0	4.210	4.210	AO	6,227	15,788	04/18/2022	04/20/2028
624758-AF-5	MUELLER WTR PRODS IN			1	3.B FE	426,948	88.0020	367,848	418,000	367,848	(52,475)	(1,060)	0	0	4.000	3.670	JD	743	16,720	06/29/2021	06/15/2029
62482B-AA-0	MOZART DEBT MERGER S				4.A FE	1,639,058	80.7740	1,622,750	2,009,000	1,611,913	(37,234)	10,211	0	0	3.875	7.490	AO	19,462	6,351	10/24/2022	04/01/2029
62482B-AB-8	MOZART DEBT MERGER S				4.C FE	3,009,894	79.6050	2,607,064	3,275,000	2,607,064	(405,647)	3,114	0	0	5.250	6.660	AO	42,984	93,348	12/05/2022	10/01/2029
626738-AF-5	MURPHY OIL CORP			1	3.B FE	140,000	82.4810	115,473	140,000	115,473	(23,852)	0	0	0	3.750	3.750	FA	1,983	5,250	01/27/2021	02/15/2031
628530-BD-8	MYLAN INC			1	2.C FE	823,388	99.0080	742,560	750,000	767,051	0	(25,627)	0	0	4.200	0.740	MN	2,800	31,500	10/14/2020	11/29/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62886E-AU-2	NCR CORP NEW			1	4.A FE	446,325	95.8470	421,727	440,000	421,727	(20,646)	(1,332)	0	0	5.750	5.400	MS	8,433	25,300	11/06/2019	09/01/2027
62886E-AV-0	NCR CORP NEW			1	4.A FE	260,000	93.6660	243,532	260,000	243,532	(16,468)	0	0	0	6.125	6.120	MS	5,308	15,925	08/07/2019	09/01/2029
62886E-AY-4	NCR CORP NEW			1	4.A FE	650,781	85.4160	533,850	625,000	533,850	(98,603)	(9,664)	0	0	5.000	3.370	AO	7,813	31,250	01/22/2021	10/01/2028
62886E-BA-5	NCR CORP NEW			1	4.A FE	1,278,938	83.8100	1,232,007	1,470,000	1,184,085	(100,262)	5,410	0	0	5.125	7.570	AO	15,905	54,966	10/07/2022	04/15/2029
629377-CQ-3	NRG ENERGY INC			1	3.B FE	165,000	80.7960	133,313	165,000	133,313	(28,606)	0	0	0	3.375	3.370	FA	2,104	5,569	11/17/2020	02/15/2029
629377-CR-1	NRG ENERGY INC N			1	3.B FE	1,701,500	76.2020	1,478,319	1,940,000	1,478,319	(227,813)	4,235	0	0	3.625	5.420	FA	26,567	36,250	12/16/2022	02/15/2031
62957H-AH-8	NABORS INDUSTRIES LTD			1	4.C FE	173,696	101.3970	170,347	168,000	170,347	(861)	(1,365)	0	0	9.000	7.980	FA	6,300	15,120	02/10/2021	02/01/2025
62957H-AJ-4	NABORS INDUSTRIES INC				4.C FE	679,806	96.9840	659,491	680,000	659,491	(20,004)	(251)	0	0	7.375	7.360	MN	6,408	39,698	05/16/2022	05/15/2027
637432-NG-6	NATIONAL RURAL UTIL COOP CORPORATE			1	1.E FE	414,796	95.4400	405,620	425,000	420,694	0	1,419	0	0	3.250	3.620	MN	2,302	13,813	08/02/2018	11/01/2025
637432-NL-5	NATIONAL RURAL UTILS			1	1.E FE	1,372,319	97.7590	1,344,186	1,375,000	1,374,541	0	404	0	0	2.950	2.980	FA	16,225	40,563	01/31/2017	02/07/2024
637432-NS-0	NATIONAL RURAL UTILS			1	1.E FE	1,496,655	92.1830	1,382,745	1,500,000	1,497,856	0	302	0	0	3.700	3.720	MS	16,342	55,500	01/28/2019	03/15/2029
63743H-EY-4	NATIONAL RURAL UTILS				1.F FE	599,454	92.5280	555,168	600,000	599,669	0	182	0	0	1.000	1.030	AO	1,217	5,883	10/18/2021	10/18/2024
63861C-AA-7	NATIONSTAR MTG HLDGS			1	4.A FE	1,578,250	89.6580	1,398,665	1,560,000	1,398,665	(172,886)	(6,014)	0	0	6.000	5.520	JJ	43,160	56,100	05/25/2022	01/15/2027
63861C-AC-3	NATIONSTAR MTG LLC			1	4.B FE	637,419	81.7030	600,517	735,000	600,517	(41,246)	4,344	0	0	5.500	8.330	FA	15,272	9,075	09/22/2022	08/15/2028
63861C-AE-9	NATIONSTAR MTG LLC				4.A FE	395,000	77.8800	307,626	395,000	307,626	(85,952)	0	0	0	5.750	5.740	MN	2,902	23,406	11/02/2021	11/15/2031
63938C-AK-4	NAVIENT CORPORATION			1	3.C FE	920,000	87.7160	806,987	920,000	806,987	(113,013)	0	0	0	5.000	4.990	MS	15,333	46,000	01/23/2020	03/15/2027
63938C-AL-2	NAVIENT CORPORATION			1	3.C FE	404,968	82.3830	333,651	405,000	333,651	(70,944)	0	0	0	4.875	4.870	MS	5,813	19,744	01/28/2021	03/15/2028
63938C-AM-0	NAVIENT CORPORATION				3.C FE	500,000	81.7470	408,735	500,000	408,735	(90,810)	0	0	0	5.500	5.490	MS	8,097	23,757	11/01/2021	03/15/2029
640695-AA-0	NEPTUNE BIDCO US INC				4.B FE	1,767,661	94.4450	1,808,622	1,915,000	1,769,609	0	1,948	0	0	9.290	10.990	AO	22,238	0	11/09/2022	04/15/2029
641062-AT-1	NESTLE HLDGS INC			1	1.D FE	496,080	78.4050	392,025	500,000	496,934	0	375	0	0	1.250	1.330	MS	1,840	6,250	09/08/2020	09/15/2030
64128X-AG-5	NEUBERGER BERMAN GRP				2.B FE	1,001,900	95.2000	952,000	1,000,000	1,001,785	0	(115)	0	0	4.500	4.450	MS	13,250	22,500	08/11/2022	03/15/2027
644188-BH-6	NEW ENGLAND POWER CO				2.A FE	250,000	103.4390	258,598	250,000	250,000	0	0	0	0	5.936	5.930	MN	1,484	0	11/21/2022	11/25/2052
644274-AG-7	NEW ENTERPRISE STONE				5.B FE	679,113	92.7210	560,962	605,000	560,962	(65,374)	(21,867)	0	0	9.750	5.590	JJ	27,200	58,988	06/29/2021	07/15/2028
644274-AH-5	NEW ENTERPRISE STONE				4.B FE	1,239,969	88.9270	1,098,248	1,235,000	1,098,248	(139,867)	(1,386)	0	0	5.250	5.130	JJ	29,897	48,262	03/18/2022	07/15/2028
64952W-CX-9	NEW YORK LIFE GLOBAL FDG				1.A FE	992,050	92.1440	921,440	1,000,000	995,701	0	779	0	0	3.000	3.090	JJ	14,250	30,000	01/03/2018	01/10/2028
64953B-AU-2	NEW YORK LIFE GLOBAL				1.A FE	8,011,120	87.3450	6,987,600	8,000,000	8,008,815	0	(1,426)	0	0	2.000	1.970	AO	33,315	160,000	04/16/2021	04/17/2028
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	313,500	94.2990	286,669	304,000	286,669	(22,470)	(1,449)	0	0	4.700	4.130	AO	3,572	13,908	11/05/2019	04/01/2026
651229-AY-2	NEWELL BRANDS INC			1	3.A FE	290,830	79.8840	182,934	229,000	182,934	(105,497)	(1,534)	0	0	6.000	4.210	AO	3,435	13,454	05/26/2021	04/01/2046
651229-BB-1	NEWELL BRANDS INC			1	3.A FE	514,650	97.4130	457,841	470,000	457,841	(42,352)	(12,685)	0	0	4.875	2.000	JD	1,909	22,913	11/18/2021	06/01/2025
651229-BC-9	NEWELL BRANDS INC				3.A FE	195,000	99.3800	193,791	195,000	193,791	(1,209)	0	0	0	6.375	6.370	MS	3,660	0	09/09/2022	09/15/2027
651639-AZ-9	NEWMONT CORP				2.A FE	405,325	79.8810	399,405	500,000	407,734	0	2,409	0	0	2.600	5.060	JJ	5,994	0	09/01/2022	07/15/2032
65336Y-AN-3	NEXSTAR BROADCASTING			1	4.B FE	732,000	86.6510	634,285	732,000	634,285	(97,715)	0	0	0	4.750	4.740	MN	5,795	34,770	09/15/2020	11/01/2028
65339K-BU-3	NEXTERA ENERGY CAP H				2.A FE	1,499,850	99.3210	1,489,815	1,500,000	1,499,987	0	77	0	0	0.650	0.650	MS	3,250	9,750	03/15/2021	03/01/2023
65342R-AD-2	NATIONAL FINL PARTNE			1	5.B FE	2,385,869	82.6470	2,074,440	2,510,000	2,074,440	(267,175)	(6,759)	0	0	6.875	7.810	FA	65,190	93,500	12/05/2022	08/15/2028
65342R-AE-0	NATIONAL FINL PARTNE				4.B FE	786,075	85.2590	665,020	780,000	665,020	(118,155)	(1,491)	0	0	4.875	4.650	FA	14,365	38,025	09/22/2021	08/15/2028
65343H-AA-9	NEXSTAR ESCROW INC			1	4.B FE	778,481	91.9380	692,293	753,000	692,293	(76,674)	(3,060)	0	0	5.625	5.090	JJ	19,531	42,356	03/11/2020	07/15/2027
65364U-AK-2	NIAGARA MOHAWK PWR CORP CORPORATE			1	2.A FE	295,950	96.1370	288,411	300,000	298,716	0	697	0	0	3.508	3.760	AO	2,631	10,524	10/17/2018	10/01/2024
65473P-AL-9	NISOURCE INC				2.B FE	229,251	76.4650	187,339	245,000	230,973	0	1,543	0	0	1.700	2.480	FA	1,573	4,165	11/17/2021	02/15/2031
65480C-AB-1	NISSAN MTR ACCEP CO				2.C FE	389,817	91.1820	355,610	390,000	389,895	0	61	0	0	1.125	1.140	MS	1,280	4,388	09/13/2021	09/16/2024
65505J-AA-9	NOBLE IND			1	5.A	28,304	111.2500	25,190	22,643	25,190	769	(712)	0	0	11.000	6.430	FA	941	2,491	04/02/2021	02/15/2028
65505J-AC-5	NOBLE IND			1	5.A	199,901	111.2500	194,337	174,685	187,811	2,901	(3,124)	0	0	11.000	8.150	FA	7,259	19,215	04/02/2021	02/15/2028
655664-AR-1	NORDSTROM INC			1	3.A FE	272,238	60.9300	176,697	290,000	176,697	(94,601)	421	0	0	5.000	5.470	JJ	6,686	14,500	12/14/2020	01/15/2044
655844-CA-4	NORFOLK SOUTHERN COR			1	2.A FE	498,930	96.8940	484,470	500,000	499,573	0	155	0	0	3.650	3.680	FA	7,604	18,250	07/30/2018	08/01/2025
665859-AT-1	NORTHERN TR CORP			1	1.E FE	1,248,438	95.1730	1,189,663	1,250,000	1,249,058	0	149	0	0	3.650	3.660	FA	18,757	45,625	07/31/2018	08/03/2028
665859-AU-8	NORTHERN TR CORP			1	1.E FE	516,800	90.6660	453,330	500,000	511,342	0	(1,616)	0	0	3.150	2.750	MN	2,538	15,750	06/27/2019	05/03/2029

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
665859-AX-2	NORTHERN TR CORP				1.F FE	498,230	105.7640	528,820	500,000	498,251	0	21	0	0	6.125	6.170	MN	5,019	0	10/26/2022	11/02/2032
666807-BN-1	NORTHROP GRUMMAN COR			1	2.A FE	3,035,623	92.4000	2,864,400	3,100,000	3,063,210	0	6,473	0	0	3.250	3.500	JJ	46,457	100,750	08/03/2018	01/15/2028
666807-BS-0	NORTHROP GRUMMAN COR			1	2.A FE	1,244,988	96.2060	1,202,575	1,250,000	1,246,208	0	429	0	0	4.400	4.440	MN	9,167	55,000	03/19/2020	05/01/2030
66815L-2K-4	NORTHWESTERN MUTUAL				1.B FE	2,194,122	97.5290	2,140,762	2,195,000	2,194,169	0	47	0	0	4.350	4.350	MS	28,114	0	09/08/2022	09/15/2027
668771-AK-4	NORTONLIFELOCK INC				3.C FE	916,711	98.1300	912,609	930,000	909,201	(8,126)	616	0	0	6.750	7.090	MS	17,786	0	12/06/2022	09/30/2027
670001-AE-6	NOVELIS CORP			1	4.A FE	579,475	88.8820	502,183	565,000	502,183	(73,102)	(2,430)	0	0	4.750	4.220	JJ	14,902	26,838	07/26/2021	01/30/2030
67021C-AK-3	NSTAR ELEC CO			1	1.E FE	995,190	94.6780	946,780	1,000,000	998,452	0	506	0	0	3.250	3.300	MN	4,153	32,500	11/13/2015	11/15/2025
67059T-AE-5	NUSTAR LOGISTICS L P			1	3.C FE	193,078	93.6770	175,176	187,000	175,176	(15,605)	(813)	0	0	5.625	5.070	AO	1,841	10,519	01/02/2020	04/28/2027
67059T-AF-2	NUSTAR LOGISTICS L P			1	3.C FE	23,815	96.4620	21,222	22,000	21,222	(2,020)	(360)	0	0	6.000	4.080	JD	110	1,320	05/18/2021	06/01/2026
67059T-AG-0	NUSTAR LOGISTICS L P			1	3.C FE	351,000	96.3050	338,031	351,000	338,031	(12,969)	0	0	0	5.750	5.740	AO	5,046	20,183	09/09/2020	10/01/2025
67059T-AH-8	NUSTAR LOGISTICS L P			1	3.C FE	518,000	92.6430	479,891	518,000	479,891	(38,109)	0	0	0	6.375	6.370	AO	8,256	33,023	09/09/2020	10/01/2030
67066G-AF-1	NVIDIA CORPORATION			1	1.G FE	1,580,499	87.4630	1,259,467	1,440,000	1,545,791	0	(14,098)	0	0	2.850	1.730	AO	10,260	41,040	08/27/2020	04/01/2030
670837-AC-7	OGE ENERGY CORP				2.A FE	1,500,000	98.2430	1,473,645	1,500,000	1,500,000	0	0	0	0	0.703	0.700	MN	1,025	10,545	05/24/2021	05/26/2023
67112A-AA-9	OZLM XXI 2018-21				1.A FE	900,270	100.0300	900,270	900,000	900,255	0	(15)	0	0	5.392	5.380	JAJO	9,841	17,071	01/31/2022	01/20/2031
674215-AL-2	OASIS PETROLEUM INC			1	4.C FE	328,800	97.5320	312,102	320,000	312,102	(14,788)	(1,909)	0	0	6.375	5.410	JD	1,700	20,400	04/01/2022	06/01/2026
674599-CJ-2	OCCIDENTAL PETE CORP			1	3.A FE	640,670	78.2790	1,089,644	1,392,000	659,066	0	7,263	0	0	4.400	10.480	AO	12,930	61,248	03/30/2020	04/15/2046
674599-DF-9	OCCIDENTAL PETE CORP				3.A FE	420,750	102.2250	865,846	847,000	442,887	0	9,014	0	0	6.450	14.590	MS	16,086	54,632	03/27/2020	09/15/2036
674599-EE-1	OCCIDENTAL PETE CORP			1	3.A FE	65,000	99.8000	64,870	65,000	64,870	(130)	0	0	0	5.500	5.500	JD	298	3,575	12/18/2020	12/01/2025
675232-AA-0	OCEANEERING INTL INC				4.A FE	884,975	95.6580	870,488	910,000	870,488	(21,485)	6,997	0	0	4.650	5.780	MN	5,407	42,315	03/18/2022	11/15/2024
675232-AB-8	OCEANEERING INTL INC			1	4.A FE	722,131	92.2610	710,410	770,000	699,279	(26,258)	3,376	0	0	6.000	7.300	FA	19,250	31,200	09/14/2022	02/01/2028
681639-AA-8	OLYMPUS WTR US HLDG				4.C FE	1,391,502	81.3150	1,195,331	1,470,000	1,195,331	(200,584)	7,330	0	0	4.250	5.210	AO	15,619	52,913	04/14/2022	10/01/2028
681639-AB-6	OLYMPUS WTR US HLDG				5.B FE	548,613	76.0500	418,275	550,000	418,275	(118,888)	143	0	0	6.250	6.290	AO	8,594	34,375	10/07/2021	10/01/2029
68233J-BH-6	ONCOR ELEC DELIVERY			1	1.F FE	1,499,295	94.5100	1,417,650	1,500,000	1,499,526	0	71	0	0	3.700	3.700	MN	7,092	55,500	08/07/2018	11/15/2028
68233J-BZ-6	ONCOR ELEC DELIVERY			1	1.F FE	248,513	89.3600	223,400	250,000	249,177	0	296	0	0	0.550	0.670	MS	458	1,375	09/23/2020	10/01/2025
68235P-AL-2	ONE GAS INC			1	2.A FE	521,400	95.9320	500,765	522,000	521,759	0	200	0	0	1.100	1.130	MS	1,755	5,742	03/08/2021	03/11/2024
682680-BB-8	ONEOK INC NEW				2.B FE	1,370,046	84.0190	1,121,654	1,335,000	1,365,715	0	(3,934)	0	0	3.100	2.730	MS	12,186	41,385	12/01/2021	03/15/2030
682680-BG-7	ONEOK INC NEW				2.C FE	249,798	100.3010	250,753	250,000	249,799	0	1	0	0	6.100	6.110	MN	1,822	0	11/15/2022	11/15/2032
683720-AA-4	OPEN TEXT HLDGS INC				3.B FE	2,156,365	80.3940	2,126,421	2,645,000	2,122,481	(41,481)	7,597	0	0	4.125	7.460	FA	41,218	0	12/05/2022	02/15/2030
68389X-BS-3	ORACLE CORP			1	2.A FE	1,491,569	96.1770	1,322,434	1,375,000	1,422,614	0	(27,582)	0	0	2.950	0.890	MN	5,183	40,563	08/04/2020	11/15/2024
68389X-BW-4	ORACLE CORP				2.B FE	342,979	73.7230	335,440	455,000	344,813	0	1,834	0	0	3.600	5.840	AO	4,095	8,190	06/30/2022	04/01/2040
68389X-CH-6	ORACLE CORP				2.B FE	499,525	104.0330	520,165	500,000	499,533	0	8	0	0	6.150	6.160	MN	4,442	0	11/07/2022	11/09/2029
68622T-AA-9	ORGANON & CO				3.B FE	957,831	88.7150	944,815	1,065,000	930,424	(33,124)	5,717	0	0	4.125	6.230	AO	7,444	30,731	09/27/2022	04/30/2028
68622T-AB-7	ORGANON FINANCE 1 LL			1	4.A FE	1,750,988	86.7630	1,518,353	1,750,000	1,518,353	(232,259)	(140)	0	0	5.125	5.110	AO	15,197	89,688	02/08/2022	04/30/2031
68902V-AH-0	OTIS WORLDWIDE CORP			1	2.B FE	738,493	93.6460	664,887	710,000	723,428	0	(6,057)	0	0	2.056	1.170	AO	3,487	14,598	08/04/2020	04/05/2025
69007T-AB-0	OUTFRONT MEDIA CAP /			1	4.B FE	337,875	90.1790	298,492	331,000	298,492	(36,518)	(890)	0	0	5.000	4.660	FA	6,252	16,550	11/01/2019	08/15/2027
69007T-AC-8	OUTFRONT MEDIA CAP /			1	4.B FE	264,000	82.8920	248,676	300,000	248,676	(22,905)	3,036	0	0	4.625	6.270	MS	4,085	13,875	05/19/2020	03/15/2030
69007T-AD-6	OUTFRONT MEDIA CAP /			1	4.B FE	100,000	99.2240	99,224	100,000	99,224	(776)	0	0	0	6.250	6.240	JD	278	6,250	05/13/2020	06/15/2025
690732-AF-9	OWENS & MINOR INC			1	4.B FE	639,075	79.8600	527,076	660,000	527,076	(113,147)	1,148	0	0	4.500	5.030	MS	7,508	26,213	07/14/2022	03/31/2029
690732-AG-7	OWENS & MINOR INC				4.B FE	455,000	86.0700	391,619	455,000	391,619	(63,382)	0	0	0	6.625	6.620	AO	7,536	15,239	03/23/2022	04/01/2030
69073T-AR-4	OWENS-BROCKWAY GLASS				4.C FE	55,705	99.6920	52,837	53,000	52,837	(638)	(739)	0	0	5.875	4.390	FA	1,176	3,114	11/01/2019	08/15/2023
69073T-AT-0	OWENS-BROCKWAY GLASS				4.C FE	2,059,063	97.1750	2,034,845	2,094,000	2,034,222	(27,992)	3,151	0	0	6.625	7.030	MN	17,726	105,404	12/05/2022	05/13/2027
69327R-AJ-0	PDC ENERGY INC			1	3.C FE	1,495,800	95.6200	1,506,015	1,575,000	1,498,793	(6,190)	8,840	0	0	5.750	7.250	MN	11,572	50,025	07/07/2022	05/15/2026
69346V-AA-7	PFG ESCROW CORPORATI			1	4.B FE	1,777,013	94.5290	1,677,890	1,775,000	1,677,890	(98,120)	(1,002)	0	0	5.500	5.410	AO	20,610	97,625	03/23/2022	10/15/2027
693475-BF-1	PNC FINL SVCS GROUP				2.C FE	1,300,000	97.9750	1,273,675	1,300,000	1,300,000	0	0	0	0	6.200	6.200	MJSD	3,582	25,971	08/16/2022	01/01/9999
69349L-AR-9	PNC BK N A PITTSBURG				1.G FE	1,003,750	94.2830	942,830	1,000,000	1,002,277	0	(358)	0	0	4.050	4.000	JJ	17,438	40,500	07/31/2018	07/26/2028

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
69357V-AA-3	PMHC II INC				5.B FE	345,200	75.5960	272,146	360,000	272,146	(74,108)	1,054	0	0	9.000	9.740	FA	12,240	16,560	03/08/2022	02/15/2030
694308-KE-6	PACIFIC GAS & ELEC C				2.C FE	439,481	98.5490	433,616	440,000	439,573	0	92	0	0	4.950	4.990	JD	6,589	10,890	06/06/2022	06/08/2025
6944PL-2B-4	PACIFIC LIFE GLOBAL				1.D FE	597,278	90.7450	539,933	595,000	596,175	0	(470)	0	0	1.200	1.110	JD	3,709	7,140	08/04/2020	06/24/2025
6944PL-2G-3	PACIFIC LIFE GLOBAL				1.D FE	400,000	96.0370	384,148	400,000	400,000	0	0	0	0	4.597	4.590	MJSD	1,430	7,805	05/27/2021	06/04/2026
6944PL-2H-1	PACIFIC LIFE GLOBAL				1.D FE	424,450	81.0960	405,480	500,000	428,584	0	4,134	0	0	1.600	4.450	MS	2,222	4,000	08/08/2022	09/21/2028
69478X-AC-9	PACIFIC PREMIER BANC				2.B FE	503,750	99.5260	497,630	500,000	503,114	0	(636)	0	0	5.750	5.350	MS	9,424	14,375	08/15/2022	09/03/2024
695114-CU-0	PACIFICORP			1	1.E FE	998,150	92.2610	922,610	1,000,000	998,738	0	171	0	0	3.500	3.520	JD	1,556	35,000	02/25/2019	06/15/2029
69527A-AA-4	PACTIV EVERGREEN GRO				4.A FE	265,000	89.4670	237,088	265,000	237,088	(26,325)	0	0	0	4.375	4.370	AO	2,448	12,270	09/24/2021	10/15/2028
70052L-AB-9	PARK INTER HLDGS LLC				4.A FE	1,470,000	90.8090	1,334,892	1,470,000	1,334,892	(135,108)	0	0	0	5.875	5.870	AO	21,591	86,363	03/23/2022	10/01/2028
70052L-AC-7	PARK INTER HLDGS LLC			1	4.A FE	1,040,000	84.7800	881,712	1,040,000	881,712	(158,288)	0	0	0	4.875	4.870	MN	6,478	50,700	05/11/2021	05/15/2029
701094-AN-4	PARKER HANNIFIN CORP			1	2.A FE	498,435	89.5110	447,555	500,000	498,933	0	146	0	0	3.250	3.280	JD	767	16,250	06/05/2019	06/14/2029
701094-AR-5	PARKER-HANNIFIN CORP				2.A FE	603,717	97.1890	587,993	605,000	603,901	0	184	0	0	4.250	4.290	MS	13,999	0	06/06/2022	09/15/2027
707569-AS-8	PENN NATIONAL GAMING INC N			1	4.C FE	175,180	90.8320	172,581	190,000	172,581	(4,306)	1,706	0	0	5.625	7.640	JJ	4,928	5,344	05/16/2022	01/15/2027
707569-AV-1	PENN NATL GAMING INC				4.C FE	119,350	79.1300	110,782	140,000	110,782	(9,504)	936	0	0	4.125	6.840	JJ	2,888	0	08/09/2022	07/01/2029
70932M-AA-5	PENNYMAC FINL SVCS I			1	3.C FE	2,090,250	90.2970	1,914,296	2,120,000	1,914,296	(182,069)	6,115	0	0	5.375	5.810	AO	24,056	113,950	03/23/2022	10/15/2025
709599-BF-0	PENSKE TRUCK LEASING			1	2.B FE	760,228	96.6220	676,354	700,000	723,517	0	(16,387)	0	0	3.450	1.050	JJ	12,075	24,150	09/25/2020	07/01/2024
70959W-AJ-2	PENSKE AUTOMOTIVE GR			1	3.C FE	397,940	92.9630	366,274	394,000	366,274	(29,511)	(1,025)	0	0	3.500	3.210	FA	5,210	13,790	11/04/2020	09/01/2025
70959W-AK-9	PENSKE AUTOMOTIVE GR				3.C FE	280,460	81.2940	240,630	296,000	240,630	(41,446)	1,617	0	0	3.750	4.600	JD	493	11,100	02/10/2022	06/15/2029
713448-DY-1	PEPSICO INC CORPORATE			1	1.E FE	768,112	93.9460	751,568	800,000	782,127	0	3,372	0	0	3.000	3.510	AO	5,067	24,000	08/06/2018	10/15/2027
71376L-AD-2	PERFORMANCE FOOD GRO			1	4.B FE	1,255,013	100.3790	1,257,749	1,253,000	1,254,588	0	(424)	0	0	6.875	6.770	MN	14,357	58,472	07/07/2022	05/01/2025
71376L-AE-0	PERFORMANCE FOOD GRO				4.B FE	457,200	86.7800	416,544	480,000	416,544	(42,820)	2,164	0	0	4.250	5.020	FA	8,500	10,200	03/02/2022	08/01/2029
714046-AL-3	PERKINELMER INC				2.B FE	164,898	92.7320	153,008	165,000	164,942	0	34	0	0	0.850	0.870	MS	413	1,422	09/08/2021	09/15/2024
718546-AR-5	PHILLIPS 66 PARTNERS			1	2.A FE	347,589	94.5560	330,946	350,000	348,581	0	241	0	0	3.900	3.980	MS	4,019	13,650	08/17/2018	03/15/2028
718546-AY-0	PHILLIPS 66			1	2.A FE	1,243,655	95.6150	1,190,407	1,245,000	1,244,529	0	416	0	0	0.900	0.930	FA	4,233	11,205	11/16/2020	02/15/2024
718546-AZ-7	PHILLIPS 66			1	2.A FE	309,876	89.6970	278,061	310,000	309,924	0	24	0	0	1.300	1.300	FA	1,522	4,030	11/16/2020	02/15/2026
718547-AA-0	PHILLIPS 66 CO				2.A FE	740,000	94.0050	695,637	740,000	740,000	0	0	0	0	2.450	2.450	JD	806	18,130	05/05/2022	12/15/2024
718547-AE-2	PHILLIPS 66 CO				2.A FE	500,000	93.9380	469,690	500,000	500,000	0	0	0	0	3.550	3.550	AO	4,438	8,875	05/05/2022	10/01/2026
718547-AG-7	PHILLIPS 66 CO				2.A FE	650,000	92.2330	599,515	650,000	650,000	0	0	0	0	3.750	3.750	MS	8,125	12,188	05/05/2022	03/01/2028
71953L-AA-9	PICASSO FINANCE SUB				4.B FE	1,497,450	99.1550	1,477,410	1,490,000	1,477,410	(18,992)	(1,049)	0	0	6.125	5.930	JD	4,056	45,631	07/07/2022	06/15/2025
721283-AA-7	PIKE CORP			1	5.A FE	2,103,056	87.5870	1,885,748	2,153,000	1,871,459	(215,544)	1,095	0	0	5.500	5.830	MS	39,472	107,965	05/18/2022	09/01/2028
723787-AT-4	PIONEER NAT RES CO				2.A FE	765,828	89.2390	700,526	785,000	770,798	0	4,514	0	0	1.125	1.730	JJ	4,072	8,831	12/01/2021	01/15/2026
72650R-BB-7	PLAINS ALL AMER PIPELINE CORPORATE			1	2.C FE	498,760	99.8450	499,225	500,000	499,989	0	140	0	0	2.850	2.870	JJ	5,977	14,250	12/03/2012	01/31/2023
72650R-BF-8	PLAINS ALL AMERN PIP			1	2.C FE	1,014,220	96.7540	967,540	1,000,000	1,003,073	0	(1,598)	0	0	3.600	3.420	MN	6,000	36,000	02/17/2015	11/01/2024
72650R-BL-5	PLAINS ALL AMERN PIP				2.C FE	751,635	96.1340	658,518	685,000	737,008	0	(13,276)	0	0	4.500	2.340	JD	1,370	30,825	12/01/2021	12/15/2026
730481-AJ-7	POINDEXTER J B INC			1	4.B FE	1,162,781	96.6580	1,097,068	1,135,000	1,097,068	(51,038)	(9,401)	0	0	7.125	6.040	AO	17,072	77,484	05/12/2022	04/15/2026
73103P-AA-5	POLAR US BORROWER LL			1	5.A FE	490,038	37.2270	202,887	545,000	202,887	(295,304)	8,154	0	0	6.750	9.750	MN	4,701	36,788	05/05/2022	05/15/2026
737446-AM-6	POST HLDGS INC			1	4.B FE	351,007	96.8540	352,549	364,000	352,549	(3,880)	1,540	0	0	5.750	6.320	MS	6,977	20,930	11/01/2019	03/01/2027
737446-AN-4	PORT HOLDINGS INC			1	4.B FE	1,405,053	94.2800	1,325,577	1,406,000	1,325,577	(77,773)	(2,749)	0	0	5.625	5.350	JJ	36,468	70,650	03/18/2022	01/15/2028
737446-AP-9	POST HLDGS INC				4.B FE	936,845	90.7000	831,719	917,000	831,719	(101,591)	(3,436)	0	0	5.500	5.030	JD	2,242	50,435	03/25/2022	12/15/2029
737446-AQ-7	POST HLDGS INC			1	4.B FE	464,888	86.4820	406,465	470,000	406,465	(56,594)	(58)	0	0	4.625	4.780	AO	4,589	20,003	08/19/2022	04/15/2030
737446-AR-5	POST HLDGS INC			1	4.B FE	75,000	84.2500	63,188	75,000	63,188	(11,372)	0	0	0	4.500	4.490	MS	994	3,375	02/24/2021	09/15/2031
74005P-BT-0	PRAXAIR INC			1	1.F FE	997,830	76.8450	768,450	1,000,000	998,327	0	209	0	0	1.100	1.120	FA	4,308	11,000	08/03/2020	08/10/2030
74052H-AA-2	PREMIER ENTMT SUB LL				4.C FE	322,407	73.8700	240,078	325,000	240,078	(82,698)	270	0	0	5.625	5.750	MS	6,094	18,840	08/06/2021	09/01/2029
74101X-AE-0	PRESIDIO HLDGS INC				4.B FE	1,621,011	91.3480	1,612,292	1,765,000	1,612,292	(15,204)	6,484	0	0	4.875	7.100	FA	35,852	0	10/07/2022	02/01/2027
74112B-AL-9	PRESTIGE BRANDS IN			1	4.B FE	380,125	94.0280	357,306	380,000	357,306	(22,747)	(25)	0	0	5.125	5.110	JJ	8,980	19,475	11/15/2019	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
74112B-AM-7	PRESTIGE BRANDS IN			1	4.B FE	274,300	82.5940	227,134	275,000	227,134	(40,091)	60	0	0	3.750	3.780	AO	2,578	10,313	02/23/2021	04/01/2031
74153W-CR-8	PRICOA GLOBAL FDG I				1.D FE	999,390	98.0970	980,970	1,000,000	999,454	0	64	0	0	4.200	4.220	FA	14,117	0	08/24/2022	08/28/2025
74164M-AB-4	PRIMERICA INC				2.A FE	617,620	81.6620	612,465	750,000	620,883	0	3,263	0	0	2.800	5.250	MN	2,450	10,500	09/12/2022	11/19/2031
74166M-AE-6	PRIME SEC SVCS BORRO			1	4.C FE	3,233,505	91.2220	3,039,517	3,332,000	3,022,384	(212,484)	(502)	0	0	6.250	6.680	JJ	96,026	154,969	10/07/2022	01/15/2028
74166M-AF-3	PRIME SEC SVCS BORRO			1	3.C FE	595,006	86.4750	518,850	600,000	518,850	(61,838)	686	0	0	3.375	3.510	JD	900	20,250	11/30/2020	08/31/2027
74168L-AA-4	PRIMO WTR HLDGS INC			1	4.B FE	427,000	86.4770	369,257	427,000	369,257	(54,173)	0	0	0	4.375	4.370	AO	3,165	18,681	09/29/2021	04/30/2029
74256L-EG-0	PRINCIPAL LIFE GLOBA				1.E FE	764,850	76.1930	761,930	1,000,000	766,931	0	2,081	0	0	1.500	5.230	FA	5,167	0	11/29/2022	08/27/2030
74256L-EH-8	PRINCIPAL LIFE GLOBA				1.E FE	499,860	76.2640	381,320	500,000	499,888	0	13	0	0	1.625	1.620	MN	948	8,125	11/12/2020	11/19/2030
74319R-AA-9	PROG HOLDINGS INC				4.A FE	410,000	80.5980	330,452	410,000	330,452	(79,548)	0	0	0	6.000	6.000	MN	3,143	23,848	11/10/2021	11/15/2029
74340X-BU-4	PROLOGIS L P				1.F FE	924,040	95.0130	950,130	1,000,000	924,040	0	0	0	0	3.250	5.520	JD	16,340	0	10/06/2022	06/30/2026
74340X-BX-8	PROLOGIS L P				1.F FE	465,950	95.0760	475,380	500,000	465,950	0	0	0	0	4.000	5.350	MS	5,889	0	10/06/2022	09/15/2028
74340X-BZ-3	PROLOGIS L P				1.F FE	974,850	78.9890	987,363	1,250,000	974,850	0	0	0	0	1.750	5.240	JJ	10,938	0	10/06/2022	07/01/2030
743674-BE-2	PROTECTIVE LIFE CORP				2.A FE	447,540	87.1870	435,935	500,000	447,752	0	212	0	0	3.400	5.190	JJ	7,839	0	12/15/2022	01/15/2030
74368C-AY-0	PROTECTIVE LIFE GLOB				1.E FE	411,024	76.3600	381,800	500,000	414,538	0	3,514	0	0	1.737	4.360	MS	2,413	4,343	08/08/2022	09/21/2030
743815-AE-2	MODIVCARE INC				4.B FE	1,893,825	94.0610	1,834,190	1,950,000	1,834,190	(59,753)	118	0	0	5.875	6.940	MN	14,639	52,875	12/05/2022	11/15/2025
744320-AM-4	PRUDENTIAL FINL INC				2.A FE	198,000	98.3860	196,772	200,000	198,023	0	23	0	0	5.625	5.700	JD	500	5,625	10/31/2022	06/15/2043
744320-BK-7	PRUDENTIAL FINL INC				2.A FE	500,000	96.9380	484,690	500,000	500,000	0	0	0	0	6.000	6.000	MS	11,167	0	08/08/2022	09/01/2052
744448-CT-6	PUBLIC SERVICE CO CO			1	1.E FE	1,694,577	80.4820	1,368,194	1,700,000	1,695,838	0	474	0	0	1.900	1.930	JJ	14,894	32,300	05/08/2020	01/15/2031
74456Q-BD-7	PUBLIC SVC ELEC GAS CO MT			1	1.F FE	499,955	98.7680	493,840	500,000	499,994	0	5	0	0	3.750	3.750	MS	5,521	18,750	09/09/2013	03/15/2024
74456Q-BK-1	PUBLIC SVC ELEC GAS			1	1.F FE	646,880	96.7170	628,661	650,000	649,343	0	336	0	0	3.050	3.100	MN	2,533	19,825	11/04/2014	11/15/2024
74456Q-BS-4	PUBLIC SVC ELEC GAS			1	1.F FE	1,880,583	93.5420	1,758,590	1,880,000	1,883,779	0	(1,021)	0	0	3.000	2.920	MN	7,207	56,400	06/12/2020	05/15/2027
74456Q-BX-3	PUBLIC SVC ELEC GAS			1	1.F FE	574,908	94.3260	542,375	575,000	574,942	0	9	0	0	3.650	3.650	MS	6,996	20,988	09/05/2018	09/01/2028
74456Q-CK-0	PUBLIC SVC ELEC & GA				1.F FE	499,675	100.5060	502,530	500,000	499,679	0	4	0	0	4.900	4.900	JD	1,974	0	11/30/2022	12/15/2032
744573-AQ-9	PUBLIC SVC ENTERPRIS			1	2.B FE	703,703	77.7610	548,215	705,000	703,993	0	123	0	0	1.600	1.620	FA	4,261	11,280	08/12/2020	08/15/2030
74460W-AE-7	PUBLIC STORAGE				1.F FE	875,670	81.4120	814,120	1,000,000	882,568	0	6,898	0	0	2.300	3.960	MN	3,833	11,500	05/26/2022	05/01/2031
747262-AY-9	QVC INC			1	3.A FE	1,318,613	70.9500	1,021,680	1,440,000	1,021,680	(338,747)	15,790	0	0	4.750	6.210	FA	25,840	68,400	11/12/2020	02/15/2027
74739D-AA-2	QORVO INC				2.C FE	334,377	92.2250	308,954	335,000	334,590	0	204	0	0	1.750	1.810	JD	261	5,879	12/09/2021	12/15/2024
74762E-AF-9	QUANTA SVCS INC				2.C FE	631,870	82.4520	618,390	750,000	635,498	0	3,628	0	0	2.900	5.330	AO	5,438	10,875	09/08/2022	10/01/2030
74762E-AG-7	QUANTA SVCS INC				2.C FE	209,887	92.1560	193,528	210,000	209,934	0	37	0	0	0.950	0.960	AO	499	2,039	09/09/2021	10/01/2024
749571-AF-2	RHP HOTEL PPTY/ RHP			1	4.A FE	922,463	90.6560	824,970	910,000	824,970	(90,010)	(2,068)	0	0	4.750	4.480	AO	9,125	43,225	12/18/2019	10/15/2027
74965L-AB-7	RLJ LODGING TR				3.C FE	816,522	81.2110	816,171	1,005,000	816,171	(5,022)	4,671	0	0	4.000	7.520	MS	11,837	0	10/07/2022	09/15/2029
74992*-AG-0	RXR REALTY LLC				2.A FM	478,947	96.7410	483,709	500,000	480,924	0	1,977	0	0	5.250	6.910	JJ	8,385	13,125	09/06/2022	07/17/2025
75281A-AS-8	RANGE RESOURCES CORP CORPORATE			1	4.A FE	283,219	95.1530	271,186	285,000	271,186	(12,733)	419	0	0	4.875	5.040	MN	1,775	13,894	04/22/2021	05/15/2025
75281A-BK-4	RANGE RES CORP				4.A FE	110,000	88.2550	97,081	110,000	97,081	(12,920)	0	0	0	4.750	4.740	FA	1,974	2,816	01/13/2022	02/15/2030
75513E-CH-2	ROCKWELL COLLINS INC			1	2.A FE	2,003,630	95.3840	1,907,680	2,000,000	2,001,686	0	(367)	0	0	3.500	3.470	MS	20,611	70,000	04/04/2017	03/15/2027
75524K-PG-3	CITIZENS BK NA PROVI				2.A FE	1,200,000	96.7090	1,160,508	1,200,000	1,200,000	0	0	0	0	4.575	4.570	FA	21,655	0	08/04/2022	08/09/2028
75524K-PT-5	CITIZENS BK NA PROVI				2.A FE	1,080,000	101.1990	1,092,949	1,080,000	1,080,000	0	0	0	0	6.064	6.060	AO	12,007	0	10/20/2022	10/24/2025
756109-AR-5	REALTY INCOME CORP				1.G FE	1,034,691	97.3400	905,262	930,000	1,010,514	0	(21,934)	0	0	4.125	1.590	AO	8,099	38,363	12/01/2021	10/15/2026
75737F-AE-8	REDFIN CORP				5.B	276,025	46.2000	127,050	275,000	127,050	(97,208)	(169)	0	0	0.500	0.430	AO	344	1,375	03/23/2021	04/01/2027
759351-88-5	REINSURANCE GROUP OF AMERICA				2.B FE	1,000,000	25.9500	10,380	40,000	1,000,000	0	0	0	0	7.125	(75.890)	AO	776	0	09/15/2022	10/15/2052
75951A-AJ-7	RELIANCE STAND LIFE II				1.F FE	538,550	98.7300	493,650	500,000	511,204	0	(15,544)	0	0	3.850	0.700	MS	5,454	19,250	03/24/2021	09/19/2023
75972B-AA-9	RENESAS ELECTRONICS CORP				2.C FE	675,000	91.7500	619,313	675,000	675,000	0	0	0	0	1.543	1.540	MN	1,013	10,415	11/18/2021	11/26/2024
760759-AQ-3	REPUBLIC SVCS INC			1	2.B FE	995,840	95.9700	959,700	1,000,000	998,966	0	445	0	0	3.200	3.240	MS	9,422	32,000	03/04/2015	03/15/2025
760759-AV-2	REPUBLIC SVCS INC			1	2.B FE	498,535	83.9170	419,585	500,000	498,918	0	137	0	0	2.300	2.330	MS	3,833	11,500	02/18/2020	03/01/2030
760759-AY-6	REPUBLIC SVCS INC			1	2.B FE	998,980	89.6660	896,660	1,000,000	999,405	0	203	0	0	0.875	0.890	MN	1,118	8,750	11/09/2020	11/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76119L-AB-7	RESIDEO FDG INC				3.C FE	275,052	81.0020	230,856	285,000	230,856	(45,419)	1,110	0	0	4.000	4.530	MS	3,800	11,558	11/24/2021	09/01/2029
76174L-AA-1	REYNOLDS GROUP ISSUE			1	4.A FE	1,399,769	88.8650	1,279,656	1,440,000	1,279,656	(108,935)	5,117	0	0	4.000	4.530	AO	12,160	57,600	03/18/2022	10/15/2027
7620ET-AA-7	RGA REINSURANCE SRPLS 4% CORPORATE	@			1.F FE	7,430,000	85.2500	6,334,075	7,430,000	7,430,000	0	0	0	0	0.000	0.000	N/A	0	298,851	12/13/2021	12/15/2051
771049-AA-1	ROBLOX CORP				3.B FE	186,718	78.9500	172,111	218,000	172,111	(16,406)	1,799	0	0	3.875	6.190	MN	1,408	4,224	07/26/2022	05/01/2030
77289K-AA-3	ROCKCLIFF ENERGY II				4.A FE	683,150	91.6220	623,030	680,000	623,030	(59,419)	(569)	0	0	5.500	5.390	AO	7,896	38,543	09/30/2021	10/15/2029
77313L-AB-9	ROCKET MTG LLC / ROC				3.A FE	480,000	74.8300	359,184	480,000	359,184	(120,816)	0	0	0	4.000	3.990	AO	4,053	19,733	10/01/2021	10/15/2033
775631-AD-6	ROLLER BEARING CO AM				4.B FE	425,207	86.5950	361,101	417,000	361,101	(62,569)	(1,537)	0	0	4.375	3.910	AO	3,851	18,649	01/11/2022	10/15/2029
776743-AM-8	ROPER TECHNOLOGIES I			1	2.B FE	274,637	89.6930	246,656	275,000	274,803	0	71	0	0	1.000	1.020	MS	810	2,750	08/18/2020	09/15/2025
780153-AZ-5	ROYAL CARIBBEAN CRUISES			1	3.B FE	240,531	107.4700	231,061	215,000	230,575	0	(9,956)	0	0	11.500	6.080	JD	14,423	17,843	01/07/2022	06/01/2025
780153-BG-6	ROYAL CARIBBEAN CRUISES			1	4.B FE	1,110,000	79.9820	887,800	1,110,000	887,800	(222,200)	0	0	0	5.500	5.500	AO	15,263	61,050	03/24/2021	04/01/2028
780153-BH-4	ROYAL CARIBBEAN GROU				4.B FE	590,845	80.9590	484,135	598,000	484,135	(97,082)	1,342	0	0	4.250	4.520	JJ	12,708	25,909	07/21/2021	07/01/2026
780153-BJ-0	ROYAL CARIBBEAN GROU				4.B FE	410,000	84.2500	345,425	410,000	345,425	(64,575)	0	0	0	5.500	5.490	FA	7,705	23,114	08/11/2021	08/31/2026
780153-BK-7	ROYAL CARIBBEAN GROU				4.B FE	455,000	81.0950	368,982	455,000	368,982	(86,018)	0	0	0	5.375	5.370	JJ	11,277	12,772	01/04/2022	07/15/2027
780153-BL-5	ROYAL CARIBBEAN GROU				4.B FE	315,000	100.5960	316,877	315,000	315,000	0	0	0	0	11.625	11.620	FA	13,529	0	08/15/2022	08/15/2027
78397K-AA-0	SEG HOLDING LLC / SE			1	4.A FE	1,335,825	94.3020	1,183,490	1,255,000	1,183,490	(111,889)	(18,874)	0	0	5.625	3.910	AO	14,903	70,594	12/08/2021	10/15/2028
78397U-AA-8	SCIL IV LLC / SCIL U				4.A FE	1,276,175	84.8750	1,073,669	1,265,000	1,073,669	(199,466)	(2,613)	0	0	5.375	5.120	MN	11,332	67,994	10/29/2021	11/01/2026
78403D-AZ-3	SBA TOWER TRUST 2022				1.F FE	250,000	100.4290	251,073	250,000	250,000	0	0	0	0	6.599	6.590	MON	733	1,008	11/15/2022	01/15/2028
78409V-BA-1	S&P GLOBAL INC				1.G FE	1,367,823	91.4770	1,257,809	1,375,000	1,368,895	0	1,073	0	0	2.450	2.560	MS	11,229	15,253	03/04/2022	03/01/2027
78442F-EQ-7	NAVIENT CORP				3.C FE	530,627	99.9920	537,957	538,000	537,875	0	1,842	0	0	5.500	5.850	JJ	12,822	29,590	01/15/2019	01/25/2023
78454L-AW-0	SM ENERGY COMPANY				4.B FE	115,000	96.0030	110,403	115,000	110,403	(4,597)	0	0	0	6.500	6.490	JJ	3,447	7,932	06/09/2021	07/15/2028
78466C-AC-0	SS&C TECHNOLOGIES IN			1	4.B FE	865,100	93.8420	790,150	842,000	790,150	(71,734)	(3,217)	0	0	5.500	4.930	MS	11,706	46,310	02/04/2022	09/30/2027
78471R-AC-0	SRS DISTRIBUTION INC				5.B FE	293,783	80.9820	235,658	291,000	235,658	(56,996)	(524)	0	0	6.125	5.890	JJ	8,912	19,161	08/04/2021	07/01/2029
78471R-AD-8	SRS DISTRIBUTION INC				5.B FE	435,000	79.7150	346,760	435,000	346,760	(88,240)	0	0	0	6.000	5.990	JD	2,175	27,477	11/08/2021	12/01/2029
78486Q-AD-3	SVB FINANCIAL GROUP				2.B FE	1,082,260	96.0950	960,950	1,000,000	1,050,175	0	(23,763)	0	0	3.500	1.050	JJ	14,778	35,000	08/20/2021	01/29/2025
785592-AJ-5	SABINE PASS LIQUEFACTION				2.C FE	1,004,382	100.0780	900,702	900,000	952,800	0	(37,848)	0	0	5.750	1.410	MN	6,613	51,750	08/17/2021	05/15/2024
78573N-AF-9	SABRE GLBL INC			1	4.B FE	40,000	96.2690	38,508	40,000	38,508	(1,492)	0	0	0	7.375	7.370	MS	983	2,950	08/25/2020	09/01/2025
797440-BR-4	SAN DIEGO GAS & ELEC CO			1	1.F FE	2,499,600	98.8480	2,471,200	2,500,000	2,499,967	0	48	0	0	3.600	3.600	MS	30,000	90,000	09/04/2013	09/01/2023
80282K-AW-6	SANTANDER HOLDINGS U				2.A FE	772,988	97.2070	704,751	725,000	749,136	0	(17,667)	0	0	3.500	1.010	JD	1,692	25,375	08/20/2021	06/07/2024
80286R-AC-1	SANTANDER RETAIL AU			1	1.A FE	621,693	98.1360	609,798	621,381	621,508	0	(146)	0	0	0.570	0.540	MON	89	3,599	11/18/2020	04/22/2024
808513-BD-6	SCHWAB CHARLES CORP			1	2.B FE	214,000	98.3000	210,362	214,000	214,000	0	0	0	0	5.375	5.370	MJSD	959	11,503	04/27/2020	01/01/9999
808513-BJ-3	SCHWAB CHARLES CORP			1	2.B FE	272,000	79.8700	217,246	272,000	272,000	0	0	0	0	4.000	4.000	MJSD	907	10,880	12/08/2020	01/01/9999
808513-BY-0	SCHWAB CHARLES CORP				1.F FE	439,525	91.3110	401,768	440,000	439,600	0	75	0	0	2.450	2.470	MS	3,533	5,390	03/01/2022	03/03/2027
808625-AA-5	SCIENCE APPLICATNS I			1	4.A FE	564,040	92.6590	542,055	585,000	542,055	(28,128)	2,348	0	0	4.875	5.420	AO	7,130	28,519	07/10/2020	04/01/2028
80874D-AA-4	SCIENTIFIC GAMES HLD				5.B FE	661,550	84.6000	566,820	670,000	566,820	(95,471)	741	0	0	6.625	6.830	MS	14,796	23,920	02/15/2022	03/01/2030
810186-AW-6	SCOTTS MIRACLE-GRO C				4.A FE	690,000	75.5160	521,060	690,000	521,060	(168,940)	0	0	0	4.375	4.370	FA	12,578	29,181	01/26/2022	02/01/2032
810186-AX-4	SCOTTS MIRACLE-GRO C				4.A FE	1,496,763	76.5410	1,556,844	2,034,000	1,482,347	(25,113)	10,698	0	0	4.000	8.390	AO	20,340	9,400	11/08/2022	04/01/2031
81105D-AA-3	SCRIPPS ESCROW II IN N			1	3.B FE	435,183	80.3970	406,005	505,000	406,005	(29,380)	1,681	0	0	3.875	6.510	JJ	9,023	4,263	10/07/2022	01/15/2029
81105D-AB-1	SCRIPPS ESCROW II IN			1	4.B FE	1,137,187	80.2800	999,486	1,245,000	990,287	(146,890)	1,376	0	0	5.375	6.660	JJ	30,857	38,700	10/07/2022	01/15/2031
81211K-BA-7	SEALED AIR CORPORATI				3.B FE	19,000	94.1440	17,887	19,000	17,887	(1,113)	0	0	0	5.000	5.000	AO	201	464	04/05/2022	04/15/2029
81254U-AK-2	SEASPAN CORP				3.C FE	1,658,781	75.9130	1,408,186	1,855,000	1,408,186	(254,681)	6,942	0	0	5.500	7.360	FA	42,510	56,292	09/29/2022	08/01/2029
81282U-AG-7	SEAWORLD PKS & ENTMT				5.A FE	1,245,000	87.1990	1,085,628	1,245,000	1,085,628	(159,372)	0	0	0	5.250	5.250	FA	24,693	63,547	08/13/2021	08/15/2029
816196-AT-6	SELECT MEDICAL CORP			1	4.C FE	272,420	95.2890	244,893	257,000	244,893	(19,294)	(2,650)	0	0	6.250	4.960	FA	6,068	16,063	12/05/2019	08/15/2026
81728U-AA-2	SENSATA TECHNOLOGIES			1	3.C FE	253,206	87.2270	222,429	255,000	222,429	(31,195)	161	0	0	4.375	4.460	FA	4,215	11,156	06/09/2020	02/15/2030
81728U-AB-0	SENSATA TECHNOLOGIES			1	3.C FE	56,000	82.4170	46,154	56,000	46,154	(9,728)	0	0	0	3.750	3.750	FA	793	2,100	08/03/2020	02/15/2031
81761L-AA-0	SERVICE PPTYS TR			1	3.C FE	68,000	95.4170	64,884	68,000	64,884	(3,116)	0	0	0	7.500	7.500	MS	1,502	5,100	06/03/2020	09/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
817826-AE-0	7-ELEVEN INC			1	2.B FE	999,450	76.6010	766,010	1,000,000	999,547	0	51	0	0	1.800	1.800	FA	7,050	18,000	01/27/2021	02/10/2031
817826-AG-5	7-ELEVEN INC				2.B FE	349,132	61.6480	326,734	530,000	350,555	0	1,423	0	0	2.800	5.070	FA	5,812	7,420	06/30/2022	02/10/2051
82088K-AJ-7	SHEA HOMES LP/ SHEA			1	4.A FE	1,253,150	84.2440	1,069,899	1,270,000	1,069,899	(176,939)	562	0	0	4.750	4.930	AO	15,081	60,325	03/18/2022	04/01/2029
82088K-AK-4	SHEA HOMES LP/ SHEA			1	4.A FE	906,800	87.4680	822,199	940,000	822,199	(85,075)	3,168	0	0	4.750	5.420	FA	16,868	27,075	03/23/2022	02/15/2028
824348-AQ-9	SHERWIN WILLIAMS CO				2.B FE	402,545	79.5950	397,975	500,000	402,786	0	241	0	0	4.000	5.630	JD	889	10,000	11/28/2022	12/15/2042
828807-CW-5	SIMON PROPERTY GROUP CORPORATE			1	1.G FE	714,705	95.0030	712,523	750,000	733,985	0	4,858	0	0	3.300	4.050	JJ	11,413	24,750	10/09/2018	01/15/2026
829259-BA-7	SINCLAIR TELEVISION			1	4.A FE	390,000	75.1030	292,902	390,000	292,902	(77,212)	0	0	0	4.125	4.120	JD	1,341	16,088	11/19/2020	12/01/2030
82967N-BA-5	SIRIUS XM RADIO INC			1	3.C FE	1,037,548	92.6560	972,888	1,050,000	972,888	(69,654)	1,328	0	0	5.000	5.160	FA	21,875	52,500	11/01/2019	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC			1	3.C FE	2,895	91.5030	2,745	3,000	2,745	(156)	6	0	0	5.500	6.120	JJ	83	0	07/11/2022	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC			1	3.C FE	405,000	82.7460	335,121	405,000	335,121	(69,879)	0	0	0	4.125	4.120	JJ	8,353	16,706	06/08/2020	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC				3.C FE	40,000	87.2220	34,889	40,000	34,889	(5,111)	0	0	0	4.000	4.000	JJ	738	1,707	06/19/2021	07/15/2028
82967N-BL-1	SIRIUS XM RADIO INC				3.C FE	155,022	88.9180	137,823	155,000	137,823	(17,192)	(5)	0	0	3.125	3.120	MS	1,615	5,046	08/02/2021	09/01/2026
82967N-BM-9	SIRIUS XM RADIO INC				3.C FE	104,000	78.2090	81,337	104,000	81,337	(20,814)	0	0	0	3.875	3.870	MS	1,343	4,198	08/02/2021	09/01/2031
83001A-AB-8	SIX FLAGS ENTMT CORP			1	4.C FE	769,525	96.4370	882,399	915,000	847,458	(6,546)	33,724	0	0	4.875	9.350	JJ	18,710	44,606	01/22/2021	07/31/2024
83001A-AC-6	SIX FLAGS ENTMT CORP			1	4.C FE	1,087,200	90.2200	1,060,085	1,175,000	1,060,085	(27,268)	633	0	0	5.500	7.530	AO	13,643	5,775	12/05/2022	04/15/2027
83001W-AC-8	SIX FLAGS THEME PKS			1	3.C FE	125,000	100.8440	126,055	125,000	125,000	0	0	0	0	7.000	7.000	JJ	4,375	8,750	04/15/2020	07/01/2025
830867-AA-5	SKYMILES IP LTD & DE				2.B FE	1,064,590	97.6120	981,001	1,005,000	1,048,409	0	(14,664)	0	0	4.500	2.880	JAJO	8,919	45,225	12/01/2021	10/20/2025
83088M-AJ-1	SKYWORKS SOLUTIONS I			1	2.C FE	1,049,685	98.0360	1,029,378	1,050,000	1,049,934	0	156	0	0	0.900	0.910	JD	788	9,450	05/12/2021	06/01/2023
832248-BB-3	SMITHFIELD FOODS INC				3.A FE	149,697	91.5610	137,342	150,000	137,342	(12,382)	26	0	0	5.200	5.230	AO	1,950	3,900	08/03/2022	04/01/2029
83419M-AA-0	SOLARIS MIDSTREAM HOLDING			1	4.C FE	428,825	99.5850	408,299	410,000	408,299	(9,223)	(6,131)	0	0	7.625	5.890	AO	7,816	31,263	10/22/2021	04/01/2026
83545G-BD-3	SONIC AUTOMOTIVE INC				3.C FE	1,119,011	80.2000	965,608	1,204,000	965,608	(159,274)	5,871	0	0	4.625	5.740	MN	7,115	58,469	04/26/2022	11/15/2029
83545G-BE-1	SONIC AUTOMOTIVE INC				3.C FE	285,500	78.7510	241,766	307,000	241,766	(44,954)	1,219	0	0	4.875	5.810	MN	1,912	15,715	04/06/2022	11/15/2031
842400-HC-0	SOUTHERN CALIF EDISO			1	1.G FE	700,000	99.3140	695,198	700,000	700,000	0	0	0	0	4.365	4.360	MJSD	7,735	11,090	03/24/2021	04/01/2024
842400-HH-9	SOUTHERN CALIF EDISO				1.G FE	530,000	97.4370	516,416	530,000	530,000	0	0	0	0	0.700	0.700	FA	1,546	3,617	08/05/2021	08/01/2023
842434-CP-5	SOUTHERN CALIF GAS CO CORPORATE			1	1.D FE	997,630	96.5770	965,770	1,000,000	999,346	0	252	0	0	3.200	3.220	JD	1,422	32,000	06/15/2015	06/15/2025
842587-CU-9	SOUTHERN CO			1	2.B FE	1,355,760	99.0530	1,267,878	1,280,000	1,288,966	0	(26,733)	0	0	2.950	0.840	JJ	18,880	37,760	08/04/2020	07/01/2023
842587-DC-8	SOUTHERN CO				2.C FE	306,385	98.8080	301,364	305,000	306,237	0	(147)	0	0	4.475	4.200	FA	42,773	3,292	05/05/2022	08/01/2024
842587-DH-7	SOUTHERN CO			1	2.B FE	538,715	84.3640	455,566	540,000	539,038	0	175	0	0	1.750	1.780	MS	2,783	9,450	02/23/2021	03/15/2028
842587-DK-0	SOUTHERN CO				2.B FE	2,000,000	99.7320	1,994,640	2,000,000	2,000,000	0	0	0	0	4.259	4.250	FMAN	12,304	29,106	11/05/2021	05/10/2023
8426EP-AF-5	SOUTHERN CO GAS CAP				2.A FE	997,200	98.4510	984,510	1,000,000	997,274	0	74	0	0	5.150	5.180	MS	16,022	0	09/06/2022	09/15/2032
843646-AW-0	SOUTHERN PWR CO			1	2.A FE	458,873	88.1380	405,435	460,000	459,311	0	222	0	0	0.900	0.950	JJ	1,909	4,140	01/05/2021	01/15/2026
844895-AW-2	SOUTHWEST GAS HLDGS				2.B FE	571,692	77.6380	551,230	710,000	571,935	0	243	0	0	4.875	6.610	AO	8,653	0	12/01/2022	10/01/2043
845011-AF-2	SOUTHWEST GAS CORP				2.B FE	499,335	101.4500	507,250	500,000	499,345	0	10	0	0	5.800	5.830	JD	2,417	0	11/29/2022	12/01/2027
845437-BS-0	SOUTHWESTERN ELEC PW			1	2.A FE	259,974	89.5510	232,833	260,000	259,983	0	5	0	0	1.650	1.650	MS	1,263	4,290	03/08/2021	03/15/2026
845467-AN-9	SOUTHWESTERN ENERGY CO			1	3.B FE	516,303	102.0750	535,894	525,000	513,451	(5,344)	(2,252)	0	0	7.750	7.260	AO	10,172	40,688	01/28/2022	10/01/2027
845467-AR-0	SOUTHWESTERN ENERGY				3.B FE	310,000	92.8500	287,835	310,000	287,835	(22,165)	0	0	0	5.375	5.370	FA	6,943	16,663	11/15/2021	02/01/2029
845467-AS-8	SOUTHWESTERN ENERGY				3.B FE	145,000	91.3940	132,521	145,000	132,521	(12,479)	0	0	0	5.375	5.370	MS	2,295	8,118	08/16/2021	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY				3.B FE	75,000	85.6510	64,238	75,000	64,238	(10,762)	0	0	0	4.750	4.740	FA	1,484	2,167	12/08/2021	02/01/2032
84762L-AU-9	SPECTRUM BRANDS INC			1	4.B FE	9,405	99.0160	8,911	9,000	8,911	(152)	(90)	0	0	5.750	4.420	JJ	239	518	10/24/2019	07/15/2025
84762L-AV-7	SPECTRUM BRANDS INC			1	4.B FE	2,714,416	86.7050	2,643,462	3,048,800	2,584,177	(132,121)	5,102	0	0	5.000	6.970	AO	38,110	43,315	12/05/2022	10/01/2029
84762L-AW-5	SPECTRUM BRANDS INC			1	4.B FE	825,500	88.4160	782,482	885,000	782,482	(43,444)	425	0	0	5.500	6.620	JJ	22,445	15,950	12/05/2022	07/15/2030
84762L-AX-3	SPECTRUM BRANDS INC			1	4.B FE	215,250	77.9030	170,608	219,000	170,608	(42,471)	23	0	0	3.875	4.100	MS	2,499	7,711	12/05/2022	03/15/2031
85172F-AN-9	SPRINGLEAF FINANCE CORP				3.C FE	3,200,596	95.3110	3,012,781	3,161,000	3,006,559	(183,153)	(9,119)	0	0	7.125	6.790	MS	66,315	142,571	10/07/2022	03/15/2026
85172F-AP-4	ONEMAIN FINANCIAL CO				3.B FE	1,737,638	96.9500	1,716,015	1,770,000	1,716,015	(29,236)	7,613	0	0	6.125	7.350	MS	31,921	42,262	10/31/2022	03/15/2024
85172F-AQ-2	SPRINGLEAF FINANCE C			1	3.C FE	714,618	92.2580	599,677	650,000	599,677	(101,788)	(9,457)	0	0	6.625	4.720	JJ	19,857	43,063	11/22/2021	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
85172F-AR-0	SPRINGLEAF FINANCE C			1	3.C FE	195,000	81.9560	159,814	195,000	159,814	(35,186)	0	0	0	5.375	5.370	MN	1,339	10,481	11/05/2019	11/15/2029
85205T-AK-6	SPIRIT AEROSYSTEMS I				5.A FE	278,306	80.9030	226,528	280,000	226,528	(52,064)	221	0	0	4.600	4.700	JD	572	12,880	10/21/2021	06/15/2028
85205T-AL-4	SPIRIT AEROSYSTEMS I			1	4.B FE	2,536,305	99.0310	2,556,980	2,582,000	2,525,473	(17,526)	5,765	0	0	7.500	8.110	AO	40,882	110,400	08/02/2022	04/15/2025
85205T-AN-0	SPIRIT AEROSYSTEMS I				3.C FE	1,665,988	105.3950	1,686,320	1,600,000	1,658,013	(7,221)	(753)	0	0	9.375	8.330	MN	15,833	0	12/06/2022	11/30/2029
85207U-AF-2	SPRINT CORP CORPORATE				3.A FE	272,840	101.6180	364,809	359,000	347,019	0	15,343	0	0	7.875	13.000	MS	8,324	28,271	04/05/2016	09/15/2023
85207U-AJ-4	SPRINT CORP			1	3.A FE	435,814	103.4530	407,605	394,000	403,085	(9,928)	(8,730)	0	0	7.625	5.040	FA	11,349	30,043	11/12/2020	02/15/2025
85207U-AK-1	SPRINT CORP			1	3.A FE	359,490	105.4500	325,841	309,000	320,118	(19,919)	(9,290)	0	0	7.625	4.050	MS	7,854	23,561	11/12/2020	03/01/2026
85236F-AA-1	SRM ESCROW ISSUER LL			1	4.A FE	535,650	89.6790	474,402	529,000	474,402	(60,035)	(774)	0	0	6.000	5.780	MN	5,290	31,740	05/19/2021	11/01/2028
853496-AC-1	STANDARD INDS INC			1	4.A FE	283,270	92.4210	258,779	280,000	258,779	(22,181)	(633)	0	0	5.000	4.520	FA	5,289	14,000	11/25/2020	02/15/2027
853496-AD-9	STANDARD INDS INC				4.A FE	2,091,758	90.1350	2,167,747	2,405,000	2,107,247	(3,895)	19,385	0	0	4.750	7.720	JJ	52,676	40,494	10/07/2022	01/15/2028
853496-AH-0	STANDARD INDS INC				4.A FE	460,000	75.4580	377,290	500,000	377,290	(86,699)	3,659	0	0	3.375	4.450	JJ	7,781	16,875	11/24/2021	01/15/2031
855030-AN-2	STAPLES INC N			1	4.B FE	262,392	86.2740	250,195	290,000	250,195	(15,925)	3,727	0	0	7.500	10.520	AO	4,592	10,875	05/16/2022	04/15/2026
855030-AP-7	STAPLES INC			1	5.B FE	324,485	72.1680	242,484	336,000	242,484	(76,170)	1,625	0	0	10.750	11.600	AO	7,625	36,120	10/05/2021	04/15/2027
857477-AN-3	STATE STR CORP				1.E FE	499,490	97.6690	488,345	500,000	499,886	0	55	0	0	3.300	3.310	JD	688	16,500	12/10/2014	12/16/2024
857477-AT-0	STATE STREET BANK CORPORATE				1.E FE	998,660	97.3310	973,310	1,000,000	999,601	0	142	0	0	3.550	3.560	FA	13,115	35,500	08/13/2015	08/18/2025
857691-AG-4	STATION CASINOS LLC			1	4.C FE	435,000	87.0930	378,855	435,000	378,855	(56,145)	0	0	0	4.500	4.490	FA	7,395	19,575	02/05/2020	02/15/2028
864486-AL-9	SUBURBAN PROPANE PAR			1	4.A FE	1,792,341	85.1250	1,518,630	1,784,000	1,518,630	(271,163)	(1,691)	0	0	5.000	4.880	JD	7,433	89,200	01/04/2022	06/01/2031
86614R-AM-9	SUMMIT MATERIALS LLC			1	3.C FE	276,705	98.1690	280,763	286,000	278,838	(1,003)	1,213	0	0	6.500	7.090	MS	5,474	18,590	04/06/2020	03/15/2027
86614R-AN-7	SUMMIT MATERIALS LLC			1	3.C FE	260,313	93.2800	228,536	245,000	228,536	(24,813)	(3,622)	0	0	5.250	3.600	JJ	5,931	12,863	01/22/2021	01/15/2029
86614W-AD-8	SUMMIT MIDSTREAM HLD			1	5.B FE	158,906	85.0720	359,855	423,000	242,614	(1,906)	40,770	0	0	5.750	28.260	AO	5,135	24,323	03/11/2021	04/15/2025
86614W-AE-6	SUMMIT MIDSTREAM HLD				4.A FE	276,450	95.3840	271,844	285,000	271,844	(5,899)	1,293	0	0	8.500	9.310	AO	5,114	23,081	03/07/2022	10/15/2026
86765L-AQ-0	SUNOCO LP/SUNOCO FIN			1	3.C FE	276,744	98.6410	271,263	275,000	267,282	(8,557)	(2,255)	0	0	6.000	5.010	AO	3,483	16,500	01/26/2022	04/15/2027
86765L-AT-4	SUNOCO LP/SUNOCO FIN			1	3.C FE	95,000	87.6140	83,233	95,000	83,233	(11,767)	0	0	0	4.500	4.500	MN	546	4,275	11/09/2020	05/15/2029
86765L-AZ-0	SUNOCO LP/SUNOCO FIN				3.C FE	730,000	86.9400	634,662	730,000	634,662	(95,338)	0	0	0	4.500	4.490	AO	5,566	16,425	07/18/2022	04/30/2030
86787E-AY-3	SUNTRUST BK ATL SR M			1	1.F FE	400,012	99.1120	396,448	400,000	400,012	0	0	0	0	3.689	3.680	FA	6,107	14,756	08/07/2018	08/02/2024
86944B-AF-0	SUTTER HEALTH			1	1.F FE	1,500,000	90.8880	1,363,320	1,500,000	1,500,000	0	0	0	0	1.321	1.320	FA	7,486	19,815	10/22/2020	08/15/2025
87161C-AN-5	SYNOVUS FINL CORP				2.C FE	899,010	98.7500	888,750	900,000	899,130	0	120	0	0	5.200	5.240	FA	18,200	0	08/04/2022	08/11/2025
871829-BC-0	SYSCO CORP			1	2.B FE	333,942	94.4570	330,600	350,000	342,216	0	2,010	0	0	3.300	3.980	JJ	5,326	11,550	08/08/2018	07/15/2026
871829-BF-3	SYSCO CORP			1	2.B FE	994,630	92.5860	925,860	1,000,000	997,367	0	529	0	0	3.250	3.310	JJ	14,986	32,500	06/19/2017	07/15/2027
871829-BR-7	SYSCO CORP				2.B FE	344,375	66.1810	330,905	500,000	344,434	0	59	0	0	3.150	5.250	JD	744	0	12/20/2022	12/14/2051
87261Q-AC-7	TMS INTL CORP			1	5.A FE	1,578,288	71.7700	1,223,679	1,705,000	1,223,679	(351,952)	7,112	0	0	6.250	7.550	AO	22,497	80,469	07/12/2022	04/15/2029
87264A-AZ-8	T MOBILE USA INC			1	2.C FE	141,397	82.7080	117,445	142,000	141,425	0	11	0	0	4.500	4.520	AO	1,349	6,390	04/02/2020	04/15/2050
87264A-BF-1	T MOBILE USA INC			1	2.C FE	526,776	90.8160	544,896	600,000	527,976	0	1,200	0	0	3.875	5.920	AO	4,908	0	11/03/2022	04/15/2030
87264A-BS-3	T MOBILE USA INC				2.C FE	859,320	84.7880	847,880	1,000,000	860,676	0	1,356	0	0	2.625	5.320	FA	9,917	0	12/02/2022	02/15/2029
87264A-BT-1	T MOBILE USA INC			1	3.A FE	630,775	82.7670	571,092	690,000	571,092	(59,949)	2,293	0	0	2.875	4.050	FA	7,494	12,650	08/04/2022	02/15/2031
87264A-BU-8	T-MOBILE USA INC			1	3.A FE	95,000	91.8280	87,237	95,000	87,237	(7,763)	0	0	0	2.625	2.620	AO	526	2,494	03/19/2021	04/15/2026
87264A-BX-2	T MOBILE USA INC			1	2.C FE	499,950	78.9150	394,575	500,000	499,962	0	4	0	0	2.250	2.250	MN	1,438	11,250	10/19/2020	11/15/2031
87264A-CA-1	T MOBILE USA INC			1	2.C FE	256,648	86.0530	215,133	250,000	254,669	0	(896)	0	0	2.050	1.650	FA	1,936	5,125	09/22/2020	02/15/2028
87264A-CB-9	T MOBILE USA INC				2.C FE	1,027,298	81.9340	856,210	1,045,000	1,029,228	0	1,723	0	0	2.550	2.750	FA	10,067	26,648	11/17/2021	02/15/2031
87264A-CS-2	T MOBILE USA INC				3.B FE	225,000	84.5900	190,328	225,000	190,328	(34,673)	0	0	0	2.400	2.390	MS	1,590	4,185	07/01/2022	03/15/2029
87264A-CV-5	T MOBILE USA INC				2.C FE	943,497	99.4180	939,500	945,000	943,497	0	0	0	0	5.200	5.220	JJ	14,469	0	09/12/2022	01/15/2033
87265H-AF-6	TRI POINT GROUP INC			1	3.C FE	222,750	89.4330	245,941	275,000	243,316	0	5,708	0	0	5.250	8.420	JD	1,203	14,438	12/04/2018	06/01/2027
872882-AG-0	TSMC GLOBAL LTD			1	1.D FE	1,456,520	76.8290	1,129,386	1,470,000	1,459,394	0	1,284	0	0	1.375	1.470	MS	5,222	20,213	09/25/2020	09/28/2030
872898-AA-9	TSMC ARIZ CORP				1.D FE	919,779	89.3460	821,983	920,000	919,830	0	43	0	0	1.750	1.750	AO	2,952	16,100	10/20/2021	10/25/2026
87470L-AD-3	TALLGRASS ENERGY PAR N			1	3.C FE	197,250	88.8420	177,684	200,000	177,684	(20,000)	391	0	0	5.500	5.760	JJ	5,072	11,000	11/24/2021	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
87470L-AH-4	TALLGRASS ENERGY PAR			1	3.C FE	538,000	101.0570	543,687	538,000	538,000	0	0	0	0	7.500	7.500	AO	10,088	40,350	09/11/2020	10/01/2025
87470L-AJ-0	TALLGRASS ENERGY PAR			1	3.C FE	350,000	86.6030	303,111	350,000	303,111	(46,890)	0	0	0	6.000	5.990	JD	10,558	21,000	12/15/2020	12/31/2030
87470L-AK-7	TALLGRASS ENERGY PAR				3.C FE	265,000	86.1080	228,186	265,000	228,186	(34,421)	0	0	0	6.000	5.990	MS	5,300	16,474	08/11/2021	09/01/2031
87612E-BP-0	TARGET CORP				1.F FE	998,240	97.3680	973,680	1,000,000	998,280	0	40	0	0	4.500	4.520	MS	13,500	0	09/06/2022	09/15/2032
87724R-AB-8	TAYLOR MORRISON CMNT				3.C FE	551,100	93.8070	469,035	500,000	469,035	(73,402)	(7,926)	0	0	5.750	3.790	JJ	13,257	28,750	11/23/2021	01/15/2028
87901J-AF-2	TEGNA INC			1	3.C FE	111,000	97.1370	107,822	111,000	107,822	(3,178)	0	0	0	4.750	4.740	MS	1,552	5,273	09/08/2020	03/15/2026
87901J-AJ-4	TEGNA INC			1	3.C FE	279,000	95.1090	265,354	279,000	265,354	(13,646)	0	0	0	4.625	4.620	MS	3,799	12,904	01/07/2020	03/15/2028
87927V-AM-0	TELECOM ITALIA CAPITAL				3.B FE	294,760	75.7330	221,140	292,000	221,140	(73,460)	(147)	0	0	6.000	5.890	MS	4,429	17,520	11/22/2021	09/30/2034
87927V-AR-9	TELECOM ITALIA CAP				3.B FE	188,100	81.3560	146,441	180,000	146,441	(40,446)	(303)	0	0	7.200	6.760	JJ	5,868	12,960	06/13/2018	07/18/2036
87927V-AV-0	TELECOM ITALIA CAP				3.B FE	1,991	83.1660	1,663	2,000	1,663	(328)	0	0	0	7.721	7.760	JD	12	154	12/03/2018	06/04/2038
879360-AE-5	TELEDYNE TECHNOLOGIE				2.C FE	854,297	82.0130	688,909	840,000	852,753	0	(1,409)	0	0	2.750	2.530	AO	5,775	23,100	12/01/2021	04/01/2031
88033G-CS-7	TENET HEALTHCARE CORP			1	4.A FE	217,563	97.6710	220,736	226,000	220,736	(2,941)	1,412	0	0	4.625	5.320	JJ	4,820	10,452	01/15/2019	07/15/2024
88033G-CX-6	TENET HEALTHCARE COR			1	4.B FE	3,578,509	96.2540	3,345,789	3,476,000	3,345,789	(170,157)	(23,710)	0	0	6.250	5.420	FA	90,521	168,656	05/16/2022	02/01/2027
88033G-DA-5	TENET HEALTHCARE COR			1	4.A FE	130,000	93.2260	121,194	130,000	121,194	(8,806)	0	0	0	5.125	5.120	MN	1,110	6,663	08/12/2019	11/01/2027
88033G-DC-1	TENET HEALTHCARE COR			1	4.A FE	307,000	97.2710	298,622	307,000	298,622	(8,378)	0	0	0	4.625	4.620	MS	4,733	14,199	08/12/2019	09/01/2024
88033G-DJ-6	TENET HEALTHCARE COR			1	4.C FE	2,256,975	89.7430	1,947,423	2,170,000	1,947,423	(278,807)	(18,132)	0	0	6.125	5.070	AO	33,228	132,912	03/17/2022	10/01/2028
88033G-DL-1	TENET HEALTHCARE COR				4.A FE	415,000	86.8140	360,278	415,000	360,278	(54,722)	0	0	0	4.250	4.250	JD	1,470	17,638	05/31/2021	06/01/2029
88033G-DP-2	TENET HEALTHCARE COR				4.A FE	315,000	95.4550	300,683	315,000	300,683	(14,317)	0	0	0	6.125	6.120	JD	858	9,647	06/01/2022	06/15/2030
88047P-AA-2	TENN MERGER SUB INC			1	6. FE	371,828	57.7820	240,373	416,000	240,373	(156,613)	6,999	0	0	6.375	8.490	FA	11,050	26,520	01/15/2019	02/01/2025
88146L-AA-1	TERRIER MEDIA BUYER			1	5.A FE	303,000	75.4280	228,547	303,000	228,547	(74,453)	0	0	0	8.875	8.870	JD	1,195	26,891	12/12/2019	12/15/2027
88240T-AA-9	TEXAS ELEC MKT STABI				1.A FE	839,988	95.1260	799,058	840,000	840,000	0	12	0	0	4.265	4.260	FA	19,505	0	06/08/2022	08/01/2036
885160-AA-9	THOR INDS INC				4.A FE	722,244	78.6430	570,162	725,000	570,162	(148,799)	304	0	0	4.000	4.050	AO	6,122	29,081	10/29/2021	10/15/2029
88579Y-BB-6	3M CO			1	1.E FE	548,658	98.1810	539,996	550,000	549,701	0	258	0	0	3.250	3.290	FA	6,802	17,875	09/11/2018	02/14/2024
88632Q-AE-3	TIBCO SOFTWARE INC				4.B FE	948,417	84.4060	958,008	1,135,000	953,743	0	5,325	0	0	6.500	10.000	MS	18,649	0	09/20/2022	03/31/2029
88827A-AA-1	TITAN ACQ/CO-BORROWER			1	5.B FE	325,000	90.2160	293,202	325,000	293,202	(31,798)	0	0	0	7.750	7.750	AO	5,317	25,188	03/16/2018	04/15/2026
891027-AS-3	GLOBE LIFE INC				2.A FE	1,000,040	97.1310	971,310	1,000,000	1,000,040	0	0	0	0	4.550	4.540	MS	13,397	22,750	08/11/2022	09/15/2028
89237J-AA-4	TOYOTA AUTO LN EX NT				1.A FE	1,033,814	91.5590	1,034,617	1,130,000	1,036,736	0	2,922	0	0	0.000	0.820	MON	0	4,781	11/10/2022	05/25/2033
893045-AE-4	TRANS-ALLEGHENY INTS			1	2.B FE	999,240	96.6230	966,230	1,000,000	999,794	0	80	0	0	3.850	3.850	JD	3,208	38,500	12/08/2014	06/01/2025
893647-BB-2	TRANSDIGM INC				4.C FE	244,112	97.4410	248,475	255,000	245,579	0	1,468	0	0	6.375	7.610	JD	723	16,256	05/16/2022	06/15/2026
893647-BE-6	TRANSDIGM INC			1	4.A FE	884,450	98.8390	820,364	830,000	820,364	(25,160)	(11,380)	0	0	6.250	4.640	MS	15,274	51,875	10/24/2019	03/15/2026
893647-BH-9	TRANSDIGM INC			1	4.C FE	1,554,218	99.0980	1,521,154	1,535,000	1,513,298	(25,922)	(10,138)	0	0	7.500	6.660	MS	33,898	63,188	07/11/2022	03/15/2027
893647-BK-2	TRANSDIGM INC			1	4.A FE	1,054,354	101.6990	1,047,500	1,030,000	1,038,788	(2,609)	(8,525)	0	0	8.000	6.990	AO	20,600	82,400	01/28/2022	12/15/2025
893647-BL-0	TRANSDIGM INC			1	4.C FE	1,758,044	94.1080	1,645,949	1,749,000	1,645,949	(104,488)	(3,523)	0	0	5.500	5.300	MN	12,292	96,195	04/14/2022	11/15/2027
893647-BP-1	TRANSDIGM INC				4.C FE	1,331,412	88.1020	1,171,757	1,330,000	1,171,757	(155,963)	(272)	0	0	4.625	4.600	JJ	28,364	61,513	04/12/2021	01/15/2029
893647-BQ-9	TRANSDIGM INC				4.C FE	742,000	87.3520	648,152	742,000	648,152	(93,848)	0	0	0	4.875	4.870	MN	6,029	36,173	04/12/2021	05/01/2029
893830-BF-5	TRANSOCEAN INC			1	6. FE	151,900	84.3420	366,044	434,000	151,900	0	0	0	0	7.500	7.500	JJ	15,009	32,550	10/04/2017	01/15/2026
893830-BQ-1	TRANSOCEAN INC			1	5.C FE	469,585	100.3980	640,539	638,000	474,175	0	2,654	0	0	11.500	(8,860)	JJ	30,775	73,370	03/08/2021	01/30/2027
89383J-AA-6	TRANSOCEAN POSEIDON			1	5.A FE	177,048	97.4700	228,567	234,500	192,230	0	7,507	0	0	6.875	12.660	FA	6,717	16,122	11/03/2020	02/01/2027
894164-AA-0	TRAVEL PLUS LEISURE				3.C FE	308,000	81.6300	251,420	308,000	251,420	(56,580)	0	0	0	4.500	4.490	JD	1,155	14,361	11/15/2021	12/01/2029
89616R-AA-7	TRIDENT TPI HLDGS IN			1	5.B FE	300,068	87.3540	269,050	308,000	269,050	(34,284)	1,286	0	0	6.625	7.160	MN	3,401	20,405	12/02/2021	11/01/2025
896215-AH-3	TRIMAS CORP			1	3.C FE	365,000	87.4610	319,233	365,000	319,233	(45,767)	0	0	0	4.125	4.120	AO	3,179	15,056	03/25/2021	04/15/2029
896288-AA-5	TRINET GROUP INC			1	3.B FE	717,313	82.3500	606,096	736,000	606,096	(112,285)	2,022	0	0	3.500	3.910	MS	8,587	25,760	02/15/2022	03/01/2029
89668Q-AE-8	TRINSEO MATLS OPER S				4.B FE	266,000	82.4080	230,742	280,000	230,742	(37,727)	2,469	0	0	5.375	7.100	MN	2,425	7,525	05/10/2022	09/01/2025
89668Q-AF-5	TRINSEO MATLS OPER S			1	4.B FE	420,000	64.9020	272,588	420,000	272,588	(147,412)	0	0	0	5.125	5.120	FA	8,132	21,525	03/17/2021	04/01/2029
896818-AP-6	TRIUMPH GROUP INC NE			1	5.C FE	401,009	85.2170	388,590	456,000	386,217	(21,936)	8,693	0	0	7.750	12.320	FA	13,351	18,678	05/19/2022	08/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
896818-AQ-4	TRIUMPH GROUP INC NE			1	5.C FE	472,919	94.9530	451,976	476,000	451,976	(22,193)	648	0	0	6.250	6.380	MS	8,760	29,750	05/03/2021	09/15/2024
897051-AC-2	TRONOX INC			1	4.B FE	1,515,000	83.3120	1,262,177	1,515,000	1,262,177	(252,823)	0	0	0	4.625	4.620	MS	20,631	70,069	03/01/2021	03/15/2029
89788M-AG-7	TRUIST FINL CORP				1.G FE	1,285,000	95.8660	1,231,878	1,285,000	1,285,000	0	0	0	0	4.123	4.120	JD	3,679	26,490	06/01/2022	06/06/2028
89788M-AH-5	TRUIST FINL CORP				1.G FE	1,750,000	98.3540	1,721,195	1,750,000	1,750,000	0	0	0	0	4.260	4.260	JJ	31,684	0	07/25/2022	07/28/2026
902104-AC-2	II-VI INC				4.A FE	110,000	86.3730	95,010	110,000	95,010	(14,990)	0	0	0	5.000	4.990	JD	244	5,576	12/08/2021	12/15/2029
90290M-AC-5	US FOODS INC			1	4.A FE	3,227,075	99.1160	3,167,747	3,196,000	3,167,747	(51,496)	(7,832)	0	0	6.250	5.650	AO	42,169	129,125	07/11/2022	04/15/2025
90290M-AD-3	US FOODS INC			1	4.C FE	271,000	88.9100	240,946	271,000	240,946	(30,054)	0	0	0	4.750	4.740	FA	4,863	12,873	01/25/2021	02/15/2029
90327Q-D4-8	USAA CAP CORP MTN BE				1.C FE	499,380	98.9900	494,950	500,000	499,931	0	207	0	0	1.500	1.540	MN	1,250	7,500	04/14/2020	05/01/2023
90327Q-D5-5	USAA CAP CORP MTN BE			1	1.C FE	866,050	82.1900	678,068	825,000	856,292	0	(4,149)	0	0	2.125	1.550	MN	2,922	17,531	08/27/2020	05/01/2030
90331H-MS-9	US BANK NA CINCINNATI CORPORATE			1	1.D FE	996,630	96.4240	964,240	1,000,000	999,222	0	360	0	0	2.800	2.830	JJ	11,978	28,000	01/22/2015	01/27/2025
90353T-AC-4	UBER TECHNOLOGIES IN			1	4.C FE	668,966	100.5470	673,665	670,000	668,099	(405)	53	0	0	8.000	8.040	MN	8,933	28,000	07/07/2022	11/01/2026
90353T-AE-0	UBER TECHNOLOGIES IN				4.C FE	655,669	100.2730	606,652	605,000	606,652	(32,501)	(15,265)	0	0	7.500	4.560	MS	13,360	45,375	12/08/2021	09/15/2027
90353T-AF-7	UBER TECHNOLOGIES IN			1	4.C FE	1,487,418	100.0730	1,456,062	1,455,000	1,454,630	(11,671)	(8,416)	0	0	7.500	6.650	MN	13,944	90,563	10/07/2022	05/15/2025
90353T-AG-5	UBER TECHNOLOGIES IN			1	4.C FE	222,000	96.1540	213,462	222,000	213,462	(8,538)	0	0	0	6.250	6.230	JJ	6,398	13,875	09/14/2020	01/15/2028
90473L-AA-0	UNIFRAX ESCROW ISSUE				4.B FE	1,398,919	80.5990	1,128,386	1,400,000	1,128,386	(256,362)	(1,779)	0	0	5.250	5.170	MS	18,579	73,500	03/18/2022	09/30/2028
90473L-AC-6	UNIFRAX ESCROW ISSUE				5.A FE	690,610	63.6000	495,444	779,000	495,444	(196,641)	4,183	0	0	7.500	9.470	MS	14,769	45,488	05/18/2022	09/30/2029
904764-AS-6	UNILEVER CAPITAL CORP CORPORATE				1.E FE	988,380	96.0790	960,790	1,000,000	996,636	0	1,231	0	0	3.100	3.230	JJ	13,003	31,000	07/28/2015	07/30/2025
904764-AU-1	UNILEVER CAP CORP				1.E FE	672,323	91.2760	684,570	750,000	712,508	0	9,683	0	0	2.000	3.500	JJ	6,375	15,000	08/06/2018	07/28/2026
907818-EY-0	UNION PAC CORP			1	1.G FE	532,817	96.3270	505,717	525,000	529,842	0	(750)	0	0	3.950	3.760	MS	6,394	20,738	08/20/2018	09/10/2028
907818-FQ-6	UNION PAC CORP				1.G FE	1,501,058	79.8260	1,029,755	1,290,000	1,478,766	0	(12,913)	0	0	2.891	1.630	AO	8,806	37,294	04/06/2021	04/06/2036
907818-GB-8	UNION PAC CORP				1.G FE	996,610	98.1020	981,020	1,000,000	996,650	0	40	0	0	4.500	4.540	JJ	14,000	0	09/06/2022	01/20/2033
910047-AH-2	UNITED AIRLS HLDGS I				4.B FE	272,938	98.4220	270,661	275,000	270,661	(3,117)	840	0	0	5.000	5.420	FA	5,729	6,875	03/24/2022	02/01/2024
911312-AY-2	UNITED PARCEL SERVICE			1	1.G FE	499,820	92.8850	464,425	500,000	499,924	0	18	0	0	2.400	2.400	MN	2,400	12,000	10/19/2016	11/15/2026
911312-BX-3	UNITED PARCEL SERVIC			1	1.G FE	499,475	98.5050	492,525	500,000	499,754	0	103	0	0	3.900	3.920	AO	4,875	19,500	03/19/2020	04/01/2025
911365-BQ-6	UNITED RENTALS NORTH				2.C FE	235,000	99.5670	233,982	235,000	235,000	0	0	0	0	6.000	6.000	JD	1,214	0	11/15/2022	12/15/2029
91159H-JH-4	US BANCORP				1.F FE	728,628	101.9590	744,301	730,000	728,688	0	60	0	0	5.727	5.780	AO	8,129	0	10/19/2022	10/21/2026
913229-AA-8	UNITED WHOLESALE MOR			1	3.C FE	320,000	79.6950	255,024	320,000	255,024	(59,424)	0	0	0	5.500	5.490	AO	3,716	17,600	03/31/2021	04/15/2029
91324P-ER-9	UNITEDHEALTH GROUP I				1.G FE	3,485,295	103.4980	3,622,430	3,500,000	3,485,314	0	19	0	0	5.350	5.400	FA	32,769	0	10/25/2022	02/15/2033
91337C-AA-4	UNIVAR SOLUTIONS USA			1	3.B FE	1,657,063	95.0070	1,540,063	1,621,000	1,535,742	(97,723)	(11,567)	0	0	5.125	4.380	JD	6,923	79,873	10/14/2022	12/01/2027
914906-AU-6	UNIVISION COMM			1	4.B FE	1,348,788	96.6930	1,218,332	1,260,000	1,218,332	(110,335)	(13,184)	0	0	6.630	5.220	JD	6,993	83,475	03/18/2022	06/01/2027
914906-AX-0	UNIVISION COMMUNICAT				4.A FE	896,643	95.6910	861,219	900,000	861,219	(35,606)	182	0	0	7.375	7.430	JD	34,478	0	06/22/2022	06/30/2030
91705J-AC-9	URBAN ONE INC			1	4.C FE	517,088	84.6560	435,132	514,000	435,132	(80,116)	(1,083)	0	0	7.375	7.120	FA	15,795	27,066	04/05/2022	02/01/2028
91740P-AC-2	USA COMPRESSION PART			1	4.A FE	2,506,331	96.0890	2,405,108	2,503,000	2,405,108	(90,089)	(7,159)	0	0	6.875	6.760	AO	43,020	138,737	12/05/2022	04/01/2026
91740P-AF-5	USA COMPRESSION PART			1	4.A FE	236,125	93.6600	224,784	240,000	223,637	(13,631)	443	0	0	6.875	7.140	MS	6,512	16,500	03/10/2020	09/01/2027
91835H-AA-0	VM CONS INCORPORATED				5.A FE	1,549,900	88.2060	1,393,655	1,580,000	1,393,655	(158,364)	2,118	0	0	5.500	5.830	AO	18,346	82,500	12/09/2022	04/15/2029
91879Q-AL-3	VAIL RESORTS INC			1	4.A FE	59,000	100.1720	59,101	59,000	59,000	0	0	0	0	6.250	6.250	MN	471	3,688	04/29/2020	05/15/2025
91911K-AN-2	VALEANT PHARMACEUTICALS			1	3.B FE	351,854	85.1570	327,003	384,000	327,003	(39,132)	5,473	0	0	5.500	7.340	MN	3,520	21,120	03/19/2020	11/01/2025
92047W-AD-3	VALVOLINE INC				3.C FE	279,838	97.1800	296,399	305,000	281,785	0	1,948	0	0	4.250	5.550	AO	2,737	12,963	03/31/2022	02/15/2030
92047W-AG-6	VALVOLINE INC			1	3.C FE	244,900	82.1830	201,348	245,000	201,348	(36,254)	8	0	0	3.625	3.620	JJ	4,095	8,881	02/23/2021	06/15/2031
92343V-EA-8	VERIZON COMMUNICATIO				2.A FE	1,353,988	93.8910	1,018,717	1,085,000	1,309,232	0	(18,474)	0	0	4.500	2.290	FA	19,123	48,825	08/27/2020	08/10/2033
92343V-EN-0	VERIZON COMMUNICATIONS INC				2.A FE	238,857	96.9670	240,478	248,000	245,135	0	1,270	0	0	3.376	3.940	FA	3,163	8,372	08/15/2017	02/15/2025
92343V-ER-1	VERIZON COMMUNICATIO				2.A FE	973,787	96.3480	828,593	860,000	956,375	0	(15,615)	0	0	4.329	2.230	MS	10,342	37,229	11/17/2021	09/21/2028
92343V-FG-4	VERIZON COMMUNICATIO			1	2.A FE	6,019,860	84.5440	5,072,676	6,000,000	6,010,785	0	(3,602)	0	0	2.500	2.430	MN	18,904	150,000	05/19/2020	05/16/2030
92343V-FR-0	VERIZON COMMUNICATIO			1	2.A FE	995,450	77.8190	778,190	1,000,000	996,343	0	418	0	0	1.750	1.790	JJ	7,826	17,500	11/10/2020	01/20/2031
92343V-FX-7	VERIZON COMMUNICATIO				2.A FE	369,763	78.1780	320,530	410,000	373,428	0	3,665	0	0	1.680	2.960	AO	1,167	6,888	02/08/2022	10/30/2030

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
92343V-GN-8	VERIZON COMMUNICATIO				2.A FE	669,000	79.5340	532,082	669,000	669,000	0	0	0	0	2.355	2.350	MS	4,639	7,877	05/02/2022	03/15/2032
92535U-AB-0	VERTIV GROUP CORP				4.A FE	1,759,925	85.1180	1,591,707	1,870,000	1,591,707	(173,380)	5,161	0	0	4.125	5.210	MN	9,856	62,215	12/07/2022	11/15/2028
92537R-AA-7	VERTICAL U S NEWCO I			1	4.A FE	379,313	88.9600	378,080	425,000	378,080	(4,913)	3,680	0	0	5.250	7.880	JJ	10,289	11,156	07/05/2022	07/15/2027
92537V-AA-8	VERTICAL HOLDCO GMBH				5.A FE	259,325	81.8130	212,714	260,000	212,714	(46,347)	(264)	0	0	7.625	7.530	JJ	9,142	9,913	04/11/2022	07/15/2028
92556H-AB-3	PARAMOUNT GLOBAL				2.B FE	487,696	89.1100	445,550	500,000	488,185	0	489	0	0	4.950	5.310	JJ	11,413	0	08/03/2022	01/15/2031
92556V-AD-8	VIATRIS INC				2.C FE	2,353,139	78.3950	1,924,597	2,455,000	2,356,570	0	3,348	0	0	2.700	3.250	JD	1,657	60,413	09/15/2022	06/22/2030
92564R-AC-9	VICI PPTYS INC N			1	3.B FE	292,500	94.4460	283,338	300,000	283,338	(10,933)	1,771	0	0	3.500	4.450	FA	3,967	5,250	04/20/2022	02/15/2025
927804-FX-7	VIRGINIA ELEC & PWR CO			1	1.F FE	1,148,942	94.6550	1,088,533	1,150,000	1,149,510	0	106	0	0	3.500	3.510	MS	11,851	40,250	03/13/2017	03/15/2027
92837T-AA-0	AUSTIN HOLDCO INC AN			1	5.B FE	258,096	76.3520	200,042	262,000	200,042	(58,488)	434	0	0	7.125	7.400	JD	830	18,668	02/08/2022	12/15/2028
92840J-AB-5	VISTAJET MALTA FIN P				5.A FE	702,186	80.3120	584,671	728,000	584,671	(119,513)	1,998	0	0	6.375	6.960	FA	19,338	23,334	04/06/2022	02/01/2030
92840J-AD-1	VISTAJET MALTA FIN P				5.A FE	183,124	90.3410	167,131	185,000	167,131	(16,209)	216	0	0	7.875	8.120	MN	2,428	7,446	04/25/2022	05/01/2027
92840V-AD-4	VISTRA OPERATIONS CO			1	2.C FE	406,943	95.9680	359,880	375,000	388,862	0	(9,408)	0	0	3.550	0.980	JJ	6,139	13,313	01/22/2021	07/15/2024
92840V-AF-9	VISTRA OPERATIONS CO			1	3.B FE	658,813	93.0290	590,734	635,000	590,734	(56,469)	(7,141)	0	0	5.000	3.770	JJ	13,317	31,750	05/05/2021	07/31/2027
92840V-AK-8	VISTRA OPERATIONS CO				2.C FE	245,000	98.1100	240,370	245,000	245,000	0	0	0	0	4.875	4.870	MN	1,593	5,972	05/10/2022	05/13/2024
928563-AH-8	VMWARE INC				2.C FE	314,849	93.1100	293,297	315,000	314,919	0	49	0	0	1.000	1.010	FA	1,190	3,264	07/20/2021	08/15/2024
928668-AR-3	VOLKSWAGEN GROUP AME				2.A FE	534,430	99.0560	495,280	500,000	507,765	0	(8,766)	0	0	4.250	2.420	MN	2,833	21,250	11/14/2019	11/13/2023
928668-BJ-0	VOLKSWAGEN GROUP AME				2.A FE	808,785	96.2230	779,406	810,000	809,635	0	406	0	0	0.880	0.930	MN	788	7,096	11/17/2020	11/22/2023
928668-BR-2	VOLKSWAGEN GROUP AME				2.A FE	279,874	96.8630	271,216	280,000	279,896	0	22	0	0	3.950	3.960	JD	768	5,468	05/31/2022	06/06/2025
929089-AG-5	VOYA FINANCIAL INC				3.B FE	196,000	97.6270	195,254	200,000	195,254	(746)	0	0	0	6.125	6.250	MS	3,607	0	10/31/2022	01/01/9999
92933B-AQ-7	WMG ACQUISITION CORP			1	3.C FE	222,000	86.3120	191,613	222,000	191,613	(30,387)	0	0	0	3.875	3.870	JJ	3,967	8,603	06/16/2020	07/15/2030
92933B-AR-5	WMG ACQUISITION CORP			1	3.C FE	272,563	80.0690	222,592	278,000	222,592	(44,459)	468	0	0	3.000	3.220	FA	3,151	8,340	10/19/2020	02/15/2031
92939U-AF-3	WEC ENERGY GROUP INC			1	2.A FE	1,454,403	94.7840	1,379,107	1,455,000	1,454,758	0	199	0	0	0.800	0.810	MS	3,427	11,640	03/16/2021	03/15/2024
92940P-AD-6	WRKCO INC				2.B FE	481,115	96.2190	481,095	500,000	481,330	0	215	0	0	4.900	5.610	MS	7,214	0	11/30/2022	03/15/2029
92940P-AG-9	WRKCO INC				2.B FE	210,015	79.7010	199,253	250,000	210,967	0	952	0	0	3.000	4.920	JD	333	3,750	08/31/2022	06/15/2033
92943G-AA-9	W. R. GRACE HOLDINGS				4.C FE	530,000	80.9770	429,178	530,000	429,178	(100,822)	0	0	0	5.625	5.620	FA	11,263	28,984	08/25/2021	08/15/2029
92943G-AC-5	GRACE W R & CO CONN				3.C FE	903,901	98.6390	871,969	884,000	871,969	(17,173)	(2,750)	0	0	5.625	5.260	AO	12,431	49,725	01/15/2019	10/01/2024
92943G-AD-3	GRACE W R & CO CONN			1	4.B FE	834,206	88.7380	723,215	815,000	723,215	(101,226)	(4,830)	0	0	4.875	4.190	JD	1,766	39,731	12/14/2021	06/15/2027
93710W-AA-3	WASH MULTIFAMILY ACQ			1	4.C FE	2,278,248	94.3650	2,109,058	2,235,000	2,109,058	(152,492)	(10,841)	0	0	5.750	5.170	AO	27,130	128,513	03/23/2022	04/15/2026
94106L-BP-3	WASTE MGMT INC DEL			1	2.A FE	498,815	78.4280	392,140	500,000	499,041	0	109	0	0	1.500	1.520	MS	2,208	7,500	11/05/2020	03/15/2031
94106L-BS-7	WASTE MGMT INC DEL				2.A FE	1,011,290	95.4480	954,480	1,000,000	1,010,717	0	(573)	0	0	4.150	4.000	AO	8,761	17,638	05/26/2022	04/15/2032
941130-AB-2	WATCO COS LLC / WATC			1	5.A FE	1,929,788	95.1580	1,827,034	1,920,000	1,827,034	(96,750)	(2,162)	0	0	6.500	6.360	JD	5,547	124,800	01/20/2021	06/15/2027
948565-AD-8	WEEKLEY HOMES LLC/ F				3.C FE	1,236,588	84.2040	1,140,964	1,355,000	1,134,538	(110,079)	8,029	0	0	4.875	6.590	MS	19,450	27,300	11/28/2022	09/15/2028
949746-RN-3	WELLS FARGO & CO NEW				2.B FE	193,000	96.7500	193,500	200,000	193,500	500	0	0	0	5.875	6.080	JD	522	5,875	10/31/2022	01/01/9999
949746-SZ-5	WELLS FARGO & CO NEW				1.E FE	4,933,380	89.9120	4,495,635	5,000,000	4,946,179	0	10,812	0	0	2.493	2.770	FA	46,445	99,720	02/16/2022	02/18/2027
94974B-GP-9	WELLS FARGO & CO				1.E FE	1,367,660	96.2710	1,347,794	1,400,000	1,386,828	0	4,464	0	0	3.550	3.910	MS	12,701	49,700	05/29/2018	09/29/2025
95000U-2A-0	WELLS FARGO & CO			1	1.E FE	1,439,655	93.0030	1,395,045	1,500,000	1,463,938	0	5,867	0	0	3.584	4.080	MN	5,824	53,760	07/30/2018	05/22/2028
95000U-2F-9	WELLS FARGO & COMPANY			1	1.E FE	500,000	92.8810	464,405	500,000	500,000	0	0	0	0	3.196	3.190	JD	621	15,980	06/10/2019	06/17/2027
95000U-2H-5	WELLS FARGO & CO			1	1.E FE	4,209,117	94.6360	3,828,026	4,045,000	4,127,605	0	(44,372)	0	0	2.406	1.270	AO	16,491	97,323	08/17/2021	10/30/2025
95000U-2J-1	WELLS FARGO & CO				1.E FE	1,327,452	83.0240	1,091,766	1,315,000	1,325,950	0	(1,383)	0	0	2.572	2.440	FA	13,153	33,573	12/01/2021	02/11/2031
95000U-2L-6	WELLS FARGO & CO			1	1.E FE	1,545,811	93.9780	1,207,617	1,285,000	1,485,948	0	(25,352)	0	0	4.478	2.130	AO	13,906	57,542	08/27/2020	04/04/2031
95000U-2R-3	WELLS FARGO & CO			1	1.E FE	152,711	98.4010	147,602	150,000	150,430	0	(1,018)	0	0	1.654	0.960	JD	200	2,481	09/25/2020	06/02/2024
95000U-2T-9	WELLS FARGO & CO			1	1.E FE	165,000	93.7670	154,716	165,000	165,000	0	0	0	0	0.805	0.800	MN	155	1,328	05/12/2021	05/19/2025
95000U-2X-0	WELLS FARGO & CO				2.A FE	935,000	97.2790	909,559	935,000	935,000	0	0	0	0	3.908	3.900	AO	6,699	18,270	04/18/2022	04/25/2026
95000U-3A-9	WELLS FARGO & CO				2.A FE	475,000	97.8340	464,712	475,000	475,000	0	0	0	0	4.808	4.800	JJ	9,896	0	07/18/2022	07/25/2028
95000U-3C-5	WELLS FARGO & CO				2.A FE	1,000,000	98.0950	980,950	1,000,000	1,000,000	0	0	0	0	4.540	4.540	FA	17,151	0	08/08/2022	08/15/2026

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
95040Q-AG-9	WELLTOWER INC				2.A FE	759,613	97.9050	704,916	720,000	740,095	0	(17,696)	0	0	3.625	1.110	MS	7,685	26,100	12/01/2021	03/15/2024
95081Q-AN-4	WESCO DISTR INC			1	3.C FE	265,000	101.4710	268,898	265,000	265,000	0	0	0	0	7.125	7.120	JD	839	18,881	05/29/2020	06/15/2025
95709T-AP-5	WESTAR ENERGY INC			1	1.F FE	2,490,300	92.8890	2,322,225	2,500,000	2,495,555	0	963	0	0	3.100	3.140	AO	19,375	77,500	02/27/2017	04/01/2027
958254-AJ-3	WESTERN GAS PARTNERS			1	3.A FE	202,188	82.4000	206,000	250,000	203,867	0	676	0	0	5.300	6.840	MS	4,417	13,250	06/03/2020	03/01/2048
958254-AL-8	WESTERN MIDSTREAM OP			1	3.A FE	2,079,313	83.2980	1,870,040	2,245,000	1,870,040	(213,877)	2,267	0	0	5.500	6.050	FA	46,646	107,663	06/06/2022	08/15/2048
958667-AA-5	WESTERN GAS PARTNERS			1	3.A FE	59,300	82.5570	57,790	70,000	57,790	(1,510)	(127)	0	0	5.500	7.830	FA	1,604	3,638	05/25/2022	02/01/2050
958667-AC-1	WESTERN GAS PARTNERS			1	3.A FE	640,895	87.5170	647,626	740,000	624,532	(31,527)	7,189	0	0	4.300	6.210	FA	13,258	12,313	08/09/2022	02/01/2030
960386-AM-2	WESTINGHOUSE AIR BRA				2.C FE	1,316,999	96.2010	1,111,122	1,155,000	1,291,674	0	(23,001)	0	0	4.950	2.600	MS	16,834	57,173	12/01/2021	09/15/2028
962166-BY-9	WEYERHAEUSER CO				2.B FE	461,515	91.2860	456,430	500,000	461,639	0	124	0	0	4.000	5.280	AO	4,222	0	12/19/2022	04/15/2030
962178-AN-9	TRI POINTE GROUP				3.C FE	201,404	99.6680	214,286	215,000	210,820	0	2,629	0	0	5.875	7.300	JD	561	12,631	01/23/2019	06/15/2024
969457-BY-5	WILLIAMS COS INC			1	2.B FE	996,310	81.1660	811,660	1,000,000	996,918	0	332	0	0	2.600	2.640	MS	7,656	26,000	02/25/2021	03/15/2031
96950F-AM-6	WILLIAMS PARTNERS L P			1	2.B FE	760,505	98.8360	706,677	715,000	738,652	0	(19,820)	0	0	4.300	1.440	MS	9,992	30,745	12/01/2021	03/04/2024
96950G-AE-2	WILLIAMS SCOTSMAN IN			1	4.B FE	415,000	90.4100	375,202	415,000	375,202	(39,799)	0	0	0	4.625	4.620	FA	7,251	19,194	08/11/2020	08/15/2028
970648-AL-5	WILLIS NORTH AMER IN				2.C FE	486,560	96.7520	483,760	500,000	486,620	0	60	0	0	4.650	5.330	JD	1,033	0	12/20/2022	06/15/2027
97382W-AA-1	WINDSTREAM ESCROW LL			1	4.B FE	440,000	81.7190	359,564	440,000	359,564	(80,436)	0	0	0	7.750	7.750	FA	12,882	34,100	08/11/2020	08/15/2028
976656-CM-8	WISCONSIN ELEC PWR C				1.F FE	214,957	85.3410	183,483	215,000	214,966	0	6	0	0	1.700	1.700	JD	162	3,655	06/08/2021	06/15/2028
98310W-AN-8	TRAVEL PLUS LEISURE				3.C FE	773,861	95.0810	773,959	814,000	771,362	(3,141)	642	0	0	4.500	5.800	AO	9,158	0	12/08/2022	04/01/2027
98310W-AS-7	WYNDHAM DESTINATIONS			1	3.C FE	1,879,236	97.9980	1,884,502	1,923,000	1,871,971	(8,078)	1,808	0	0	6.625	7.330	JJ	53,437	16,761	10/07/2022	07/31/2026
983133-AB-5	WYNN RESORTS FIN LLC				4.A FE	1,812,600	99.6030	1,802,814	1,810,000	1,800,400	(12,079)	(121)	0	0	7.750	7.540	AO	29,614	0	12/05/2022	04/15/2025
98379J-AA-3	XPO ESCROW SUB LLC				2.C FE	277,701	101.3220	283,702	280,000	277,778	0	77	0	0	7.500	7.690	MN	3,850	0	10/12/2022	11/15/2027
98389B-AR-1	XCEL ENERGY INC CORPORATE			1	2.A FE	978,270	96.0710	960,710	1,000,000	994,009	0	2,334	0	0	3.300	3.560	JD	2,750	33,000	06/11/2015	06/01/2025
98389B-AV-2	XCEL ENERGY INC			1	2.A FE	748,013	95.9040	719,280	750,000	748,801	0	193	0	0	4.000	4.030	JD	1,333	30,000	10/17/2018	06/15/2028
98421M-AA-4	XEROX HOLDINGS CORP			1	3.B FE	1,551,519	92.2140	1,424,706	1,545,000	1,424,706	(123,907)	(1,295)	0	0	5.000	4.900	FA	29,183	77,250	09/10/2020	08/15/2025
98421M-AB-2	XEROX HOLDINGS CORP				3.B FE	158,875	80.1900	124,295	155,000	124,295	(34,033)	(501)	0	0	5.500	5.050	FA	3,221	8,525	11/19/2021	08/15/2028
988498-AN-1	YUM BRANDS INC			1	3.C FE	533,573	84.0610	468,220	557,000	468,220	(68,728)	1,996	0	0	3.625	4.140	MS	5,945	20,191	03/18/2021	03/15/2031
98919V-AA-3	ZAYO GROUP HLDGS INC				4.B FE	601,113	74.0720	503,690	680,000	503,690	(106,976)	9,553	0	0	4.000	6.850	MS	9,067	13,600	04/27/2022	03/01/2027
98956P-AU-6	ZIMMER BIOMET HOLDIN				2.B FE	580,000	93.0380	539,620	580,000	580,000	0	0	0	0	1.450	1.450	MN	911	8,363	11/15/2021	11/22/2024
98981B-AA-0	ZOOMINFO TECHNOLOGIE			1	4.B FE	540,713	84.1650	454,491	540,000	454,491	(81,388)	(271)	0	0	3.875	3.820	FA	8,719	20,925	07/14/2021	02/01/2029
BL0001-91-9	APOLLO TRF-INVESTMENT GRADE (RN) LP		@		2.B FE	25,000,000	94.5210	23,630,250	25,000,000	25,000,000	0	0	0	0	0.000	0.000	N/A	0	312,500	03/31/2022	02/15/2042
BL2678-67-2	STARFRUIT FINCO B.V.		@		4.A FE	700,660	98.4750	696,681	707,469	696,681	(3,328)	292	0	0	0.000	0.330	N/A	0	9,078	12/14/2022	09/20/2025
BL3299-92-4	ZAYO GROUP HOLDINGS INC		@		4.C FE	1,411,532	83.4680	1,208,394	1,447,725	1,208,394	(208,053)	4,915	0	0	0.000	0.520	N/A	0	46,731	04/29/2022	03/09/2027
BL3672-91-4	ALDAR INVESTMENTS STEP PERP		@		2.C FE	10,000,000	97.5800	9,758,000	10,000,000	10,000,000	0	0	0	0	0.000	0.000	N/A	0	281,250	03/23/2022	03/17/2037
00206R-DW-9	AT & T INC			1	2.B FE	3,650,781	96.9260	3,538,801	3,651,000	3,650,953	0	33	0	0	2.850	2.850	MN	11,633	104,054	05/17/2017	05/25/2024
021374-AC-7	ALTALINK LP			1	1.F FE	2,007,540	80.3450	1,606,918	2,000,000	2,005,095	0	(1,102)	0	0	1.509	1.440	MS	9,261	30,180	09/09/2020	09/11/2030
037833-CY-4	APPLE INC			1	1.B FE	7,914,299	96.6080	7,632,079	7,900,000	7,903,598	0	(2,133)	0	0	2.513	2.480	FA	72,829	198,527	09/05/2017	08/19/2024
060505-FM-1	BANK AMERICA			1	1.F FE	11,096,030	96.7340	10,640,795	11,000,000	11,039,136	0	(15,906)	0	0	2.932	2.770	AO	60,086	322,520	05/01/2019	04/25/2025
060505-FU-3	BANK AMERICA			1	1.F FE	4,254,558	87.8990	3,691,771	4,200,000	4,241,984	0	(7,362)	0	0	2.598	2.390	AO	26,606	109,116	04/05/2021	04/04/2029
06368A-AA-8	BANK OF MONTREAL				1.C FE	2,867,400	92.9030	2,787,114	3,000,000	2,931,793	0	15,964	0	0	2.700	3.320	JD	5,118	81,000	10/01/2018	12/09/2026
06368B-TX-6	BANK MONTREAL				1.C FE	8,550,197	93.3910	7,331,201	7,850,000	8,374,810	0	(94,798)	0	0	3.190	1.810	MS	83,700	250,415	02/08/2022	03/01/2028
06368L-AQ-9	BANK OF MONTREAL		A		1.G FE	999,560	99.1190	991,190	1,000,000	999,538	0	24	0	0	4.700	4.710	MS	13,969	0	09/07/2022	09/14/2027
064151-QE-6	BANK NOVA SCOTIA				1.E FE	6,860,520	92.6440	5,813,411	6,275,000	6,659,877	0	(95,818)	0	0	2.620	1.010	JD	13,550	164,405	11/20/2020	12/02/2026
064151-S9-5	BANK NOVA SCOTIA				1.E FE	5,251,823	93.0890	4,561,376	4,900,000	5,151,840	0	(45,694)	0	0	3.100	2.020	FA	63,257	114,700	02/08/2022	02/02/2028
06415G-AZ-3	BANK OF NOVA SCOTIA				1.G FE	3,996,440	93.9940	3,759,792	4,000,000	3,997,659	0	1,219	0	0	1.950	1.980	JJ	37,397	39,000	01/06/2022	01/10/2025
071734-AN-7	BAUSCH HEALTH COS IN		A		3.B FE	842,150	63.7910	570,929	895,000	570,929	(275,723)	4,473	0	0	4.875	6.000	JD	3,636	43,631	05/17/2022	06/01/2028
071734-AP-2	BAUSCH HEALTH COS IN		A		3.C FE	2,813,231	69.0880	1,944,827	2,815,000	1,944,827	(868,253)	(151)	0	0	6.125	6.120	FA	71,841	81,899	04/20/2022	02/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
071734-AR-8	BAUSCH HEALTH COS IN		A		5.C FE	45,780	59.8640	50,286	84,000	46,158	0	378	0	0	14.000	28.780	AO	2,973	0	09/30/2022	10/15/2030
07813Z-BT-0	BELL CANADA			1	2.A FE	3,826,558	95.9920	3,687,060	3,841,000	3,835,862	0	1,507	0	0	3.550	3.590	MS	45,577	136,356	02/24/2016	03/02/2026
07813Z-BZ-6	BELL CANADA			1	2.A FE	6,765,080	96.5240	6,563,686	6,800,000	6,787,314	0	5,556	0	0	3.350	3.430	MS	69,276	227,800	02/04/2019	03/12/2025
07813Z-CB-8	BELL CANADA			1	2.A FE	4,992,100	95.5060	4,775,315	5,000,000	4,997,275	0	1,474	0	0	2.750	2.780	JJ	58,767	137,500	05/10/2019	01/29/2025
07813Z-CJ-1	BELL CANADA				2.A FE	3,794,280	87.3810	3,495,244	4,000,000	3,820,294	0	26,014	0	0	2.200	3.090	MN	8,318	88,000	02/08/2022	05/29/2028
097751-BV-2	BOMBARDIER INC		A		5.A FE	1,175,209	97.2030	1,161,576	1,195,000	1,150,809	(24,705)	616	0	0	7.125	7.640	JD	3,784	71,963	10/07/2022	06/15/2026
11271L-AC-6	GTD NT		A		2.A FE	483,795	91.8620	459,310	500,000	484,765	0	971	0	0	3.900	4.510	JJ	8,548	0	08/03/2022	01/25/2028
11271L-AJ-1	BROOKFIELD FIN INC		A		2.A FE	330,450	65.3630	326,815	500,000	330,721	0	271	0	0	3.625	6.130	FA	6,847	0	11/16/2022	02/15/2052
11283Y-AG-5	BROOKFIELD RESIDENTI		A		4.B FE	280,000	78.5060	219,817	280,000	219,817	(60,183)	0	0	0	5.000	4.990	JD	622	14,000	05/21/2021	06/15/2029
13607G-FB-5	CIBC				1.F FE	5,227,138	95.6210	5,020,134	5,250,000	5,241,597	0	4,905	0	0	2.350	2.440	FA	42,590	123,375	01/10/2020	08/28/2024
13607G-RU-0	CIBC				1.F FE	4,176,858	89.0220	3,783,444	4,250,000	4,200,953	0	15,658	0	0	1.100	1.480	JJ	21,262	46,750	06/09/2021	01/19/2026
13607H-C3-4	CIBC				2.A FE	996,530	90.0330	900,333	1,000,000	997,197	0	667	0	0	2.250	2.320	JJ	10,973	11,250	01/05/2022	01/07/2027
13607H-VV-1	CIBC				1.F FE	8,404,284	89.4080	7,510,280	8,400,000	8,402,860	0	(794)	0	0	1.700	1.680	JJ	66,510	142,800	07/15/2021	07/15/2026
136375-CS-9	CANADIAN NATL RY CO				1.F FE	2,077,988	92.1240	2,026,735	2,200,000	2,079,143	0	1,155	0	0	3.000	4.000	FA	26,400	0	12/06/2022	02/08/2029
136375-DC-3	CANADIAN NATL RY CO		A		1.F FE	527,912	93.2170	494,050	530,000	527,982	0	70	0	0	3.850	3.890	FA	8,275	0	08/02/2022	08/05/2032
13645R-AT-1	CANADIAN NATL RY CO CORPORATE		A		2.B FE	996,470	95.5700	955,700	1,000,000	998,818	0	355	0	0	3.700	3.740	FA	15,417	37,000	07/29/2015	02/01/2026
13648T-AA-5	CANADIAN PAC RY CO		A		2.B FE	249,505	82.1710	205,428	250,000	249,635	0	47	0	0	2.050	2.070	MS	1,651	5,125	03/03/2020	03/05/2030
14161Z-CY-2	CARDS II TR				1.A FE	5,375,000	94.9640	5,104,347	5,375,000	5,375,000	0	0	0	0	2.427	2.400	MN	17,334	130,451	11/07/2019	11/15/2024
14739L-AB-8	CASCADES INC		A		3.C FE	1,693,095	87.7830	1,492,311	1,700,000	1,482,945	(175,924)	(10,599)	0	0	5.375	5.260	JJ	42,134	68,262	10/07/2022	01/15/2028
15135U-AW-9	CENOVUS ENERGY INC		A		2.C FE	856,106	80.1000	708,885	885,000	858,837	0	2,482	0	0	2.650	3.020	JJ	10,814	19,674	12/01/2021	01/15/2032
17039A-AF-3	CHOICE PPTYS REAL ES			1	2.B FE	1,898,406	96.4250	1,735,659	1,800,000	1,831,091	0	(11,033)	0	0	4.055	3.360	MN	7,662	72,990	04/14/2016	11/24/2025
17039A-AG-1	CHOICE PPTYS REAL ES			1	2.B FE	6,166,749	99.6520	5,979,132	6,000,000	6,012,608	0	(69,089)	0	0	3.196	2.000	MS	60,943	191,760	02/22/2021	03/07/2023
17039A-AU-0	CHOICE PPTYS REAL ES			1	2.B FE	3,313,064	90.7350	2,903,530	3,200,000	3,272,119	0	(18,864)	0	0	2.848	2.200	MN	10,237	91,136	02/08/2022	05/21/2027
18060T-AA-3	CLARIOS GLOBAL LP /		A	1	4.A FE	8,000	100.3770	8,030	8,000	8,000	0	0	0	0	6.750	6.750	MN	69	540	05/13/2020	05/15/2025
23384N-BS-5	DAIMLER CDA FIN INC				1.G FE	3,757,650	91.2850	3,423,206	3,750,000	3,754,457	0	(1,478)	0	0	1.650	1.600	MS	17,122	61,875	09/15/2020	09/22/2025
26948Z-AY-8	EAGLE CR CARD TR MED				1.A FE	400,000	90.7370	362,948	400,000	400,000	0	0	0	0	1.273	1.250	JJ	2,497	5,092	08/04/2020	07/17/2025
284902-AF-0	ELDORADO GOLD CORP N		A		4.A FE	695,000	87.6130	608,910	695,000	608,910	(86,090)	0	0	0	6.250	6.240	MS	14,479	44,041	08/12/2021	09/01/2029
286181-AF-9	ELEMENT FINL CORP		A	1	2.B FE	1,145,006	94.7840	1,071,059	1,130,000	1,137,009	0	(5,877)	0	0	1.600	1.060	AO	4,269	18,080	08/17/2021	04/06/2024
29250N-BD-6	ENBRIDGE INC MTN CDS		A		2.A FE	1,000,000	99.9660	999,660	1,000,000	1,000,000	0	0	0	0	4.306	4.300	MJSD	8,621	15,583	02/17/2021	02/17/2023
29250Z-AT-5	ENBRIDGE PIPELINES INC			1	2.A FE	2,200,672	96.0610	2,117,187	2,204,000	2,202,972	0	352	0	0	3.450	3.460	MS	19,745	76,038	09/24/2015	09/29/2025
29250Z-AX-6	ENBRIDGE PIPELINES				2.A FE	2,127,220	92.1810	1,843,628	2,000,000	2,110,299	0	(16,227)	0	0	3.520	2.540	FA	25,460	70,400	12/14/2021	02/22/2029
29251Z-BK-2	ENBRIDGE INC				2.A FE	1,609,248	92.8120	1,484,992	1,600,000	1,607,714	0	(1,534)	0	0	3.200	3.070	JD	3,367	51,200	02/08/2022	06/08/2027
303901-BB-7	FAIRFAX FINL HLDGS L		A		2.C FE	100,092	94.6970	94,697	100,000	100,092	0	0	0	0	4.850	4.830	AO	997	2,425	07/28/2022	04/17/2028
303901-BK-7	FAIRFAX FINL HLDGS L		A		2.C FE	998,560	94.1450	941,450	1,000,000	998,601	0	41	0	0	5.625	5.640	FA	21,094	0	08/11/2022	08/16/2032
31430W-CG-7	FED DES CAISSES				1.E FE	2,000,140	95.4710	1,909,434	2,000,000	2,000,140	0	0	0	0	2.417	2.410	AO	11,787	48,340	01/10/2020	10/04/2024
31430W-ET-7	CAISSE CENTRALE DESJ		A		1.A FE	569,305	96.5570	550,375	570,000	569,821	0	232	0	0	0.450	0.490	AO	599	2,565	09/30/2020	10/07/2023
31430W-HX-5	FED DES CAISSES				1.G FE	3,056,800	88.7280	2,839,306	3,200,000	3,083,315	0	26,515	0	0	1.587	2.630	MS	15,722	50,784	02/08/2022	09/10/2026
345213-JL-7	FORD MOTOR CREDIT				1.A FE	8,325,000	92.4650	7,697,745	8,325,000	8,325,000	0	0	0	0	1.636	1.630	MON	5,297	136,197	10/19/2021	02/17/2026
35085Z-BW-5	407 INTL INC			1	1.F FE	4,170,840	93.7280	3,749,140	4,000,000	4,092,314	0	(41,688)	0	0	1.800	0.730	MN	8,186	72,000	02/09/2021	05/22/2025
36168Q-AK-0	GFL ENVIRONMENTAL IN		A	1	3.C FE	402,375	94.6570	383,361	405,000	383,361	(19,650)	636	0	0	3.750	3.950	FA	6,328	10,500	02/10/2022	08/01/2025
36168Q-AL-8	GFL ENVIRONMENTAL IN		A	1	4.C FE	1,204,076	85.6310	1,033,566	1,207,000	1,033,566	(151,694)	360	0	0	4.000	4.030	FA	20,117	48,280	09/21/2021	08/01/2028
36168Q-AN-4	GFL ENVIRONMENTAL IN		A		4.C FE	986,000	87.6520	864,249	986,000	864,249	(121,751)	0	0	0	4.750	4.740	JD	2,082	46,835	06/01/2021	06/15/2029
36168Q-AP-9	GFL ENVIRONMENTAL IN		A		4.C FE	300,000	84.8720	254,616	300,000	254,616	(43,026)	0	0	0	4.375	4.370	FA	4,958	13,307	08/06/2021	08/15/2029
37045Y-AG-9	GENERAL MTRS FINL CD			1	2.C FE	3,520,615	88.1240	3,084,365	3,500,000	3,511,441	0	(4,674)	0	0	1.750	1.600	AO	13,089	61,250	01/13/2021	04/15/2026
380355-AD-9	GOEASY LTD		A	1	3.C FE	945,500	96.1050	932,219	970,000	925,830	(24,149)	4,479	0	0	5.375	6.510	JD	4,345	42,731	07/08/2022	12/01/2024

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
380355-AF-4	GOEASY LTD		A	1	3.C FE	905,000	88.6420	802,210	905,000	802,210	(102,790)	0	0	0	4.375	4.370	MN	6,599	39,594	04/22/2021	05/01/2026
38141G-XT-6	GOLDMAN SACHS GROUP			1	1.F FE	3,471,510	85.3110	2,985,899	3,500,000	3,477,569	0	3,450	0	0	2.013	2.120	FA	24,321	70,455	03/02/2021	02/28/2029
39138C-AK-2	GREAT WEST LIFECO			1	1.F FE	4,013,600	84.3230	3,372,920	4,000,000	4,009,107	0	(2,588)	0	0	2.379	2.300	MN	12,514	95,160	05/10/2021	05/14/2030
40427H-TM-5	HSBC BANK CDA				1.E FE	2,327,784	90.4530	2,170,889	2,400,000	2,342,080	0	14,296	0	0	1.782	2.530	MN	4,921	42,768	02/08/2022	05/20/2026
40427H-TP-8	HSBC BANK CDA				1.E FE	6,141,800	96.8120	5,929,772	6,125,000	6,137,875	0	(3,925)	0	0	3.403	3.300	MS	56,534	104,217	03/23/2022	03/24/2025
404280-BE-8	HSBC HOLDINGS PLC				1.G FE	6,000,000	97.8490	5,870,964	6,000,000	6,000,000	0	0	0	0	3.196	3.190	JD	14,224	191,760	11/29/2016	12/05/2023
438121-BA-2	HONDA CANADA FIN				1.G FE	2,294,952	88.6830	2,128,397	2,400,000	2,314,132	0	19,180	0	0	1.711	2.720	MS	10,688	41,064	02/08/2022	09/28/2026
44810R-AA-6	HUSKY III HOLDING LI		A	1	5.B FE	705,323	88.7500	676,275	762,000	674,827	(34,511)	1,982	0	0	13.000	16.940	FA	37,423	43,810	12/16/2022	02/15/2025
44810Z-CB-4	HYDRO ONE			1	1.G FE	4,987,050	93.9940	4,699,700	5,000,000	4,990,971	0	1,447	0	0	1.760	1.790	FA	30,378	88,000	02/26/2020	02/28/2025
44810Z-CJ-7	HYDRO ONE				1.G FE	2,281,290	102.0060	2,244,136	2,200,000	2,280,317	0	(973)	0	0	4.910	4.090	JJ	19,532	0	12/06/2022	01/27/2028
45823T-AB-2	INTACT FINL CORP			1	2.A FE	1,206,252	79.9470	959,371	1,200,000	1,205,078	0	(570)	0	0	1.928	1.870	JD	1,046	23,136	12/17/2020	12/16/2030
45823T-AL-0	INTACT FINL CORP		A		2.A FE	1,000,000	98.9700	989,700	1,000,000	1,000,000	0	0	0	0	5.459	5.450	MS	15,012	0	09/15/2022	09/22/2032
45827M-AA-5	INTELLIGENT PACKAGIN		A	1	4.C FE	1,499,875	80.8470	1,180,366	1,460,000	1,180,366	(295,961)	(11,203)	0	0	6.000	5.130	MS	25,793	83,850	03/18/2022	09/15/2028
47788Z-AH-4	JOHN DEERE FINANCIAL				1.F FE	5,018,700	86.0770	4,303,875	5,000,000	5,012,759	0	(2,552)	0	0	1.340	1.280	MS	21,110	67,000	09/08/2020	09/08/2027
47788Z-AM-3	JOHN DEERE FINANCIAL				1.F FE	2,790,172	90.0470	2,521,333	2,800,000	2,791,140	0	968	0	0	2.810	2.860	JJ	35,783	37,939	02/08/2022	01/19/2029
539481-AL-5	LOBLAW COS LTD			1	2.B FE	7,370,028	98.4250	7,135,820	7,250,000	7,284,831	0	(23,005)	0	0	3.918	3.570	JD	17,510	284,055	04/09/2019	06/10/2024
539481-AM-3	LOBLAW COS LTD				2.B FE	2,175,600	98.4220	1,968,454	2,000,000	2,154,778	0	(20,822)	0	0	4.488	3.050	JD	5,287	89,760	02/08/2022	12/11/2028
539481-AN-1	LOBLAW COS LTD			1	2.B FE	984,610	83.6240	836,242	1,000,000	986,750	0	1,348	0	0	2.284	2.450	MN	3,442	22,840	06/04/2021	05/07/2030
552704-AE-8	MEG ENERGY CORP		A	1	3.C FE	200,000	102.1370	204,274	200,000	200,000	0	0	0	0	7.125	7.120	FA	5,938	14,250	01/16/2020	02/01/2027
552704-AF-5	MEG ENERGY CORP		A	1	3.C FE	165,000	94.4300	155,810	165,000	155,810	(9,191)	0	0	0	5.875	5.870	FA	4,037	9,694	01/19/2021	02/02/2029
565018-DB-1	MANULIFE BANK CDA				1.E FE	4,015,600	95.0200	3,800,804	4,000,000	4,006,078	0	(3,127)	0	0	2.378	2.290	MN	11,206	95,120	11/15/2019	11/19/2024
565018-DE-5	MANULIFE BANK OF CANADA				1.F FE	3,307,458	91.7860	3,028,951	3,300,000	3,303,772	0	(1,481)	0	0	1.504	1.450	JD	25,643	49,632	06/23/2020	06/25/2025
565018-DH-8	MANULIFE BANK CDA				1.E FE	2,676,190	92.0300	2,530,850	2,750,000	2,686,886	0	10,696	0	0	2.864	3.460	FA	29,778	39,380	03/23/2022	02/16/2027
575385-AD-1	MASONITE INTL CORP N		A	1	3.A FE	259,000	92.6330	239,919	259,000	239,919	(19,081)	0	0	0	5.375	5.370	FA	5,801	13,921	07/11/2019	02/01/2028
575385-AE-9	MASONITE INTL CORP		A		3.A FE	197,000	81.0220	159,613	197,000	159,613	(35,452)	0	0	0	3.500	3.490	FA	2,605	7,259	07/09/2021	02/15/2030
59162N-AF-6	METRO INC			1	2.B FE	1,657,320	93.8600	1,407,906	1,500,000	1,612,687	0	(24,259)	0	0	3.390	1.630	JD	3,692	50,850	02/22/2021	12/06/2027
617446-8D-4	MORGAN STANLEY				1.F FE	9,883,122	97.3880	9,626,814	9,885,000	9,884,796	0	394	0	0	3.000	3.000	FA	119,432	296,550	01/31/2017	02/07/2024
63307A-2P-9	NATL BANK OF CANADA		A		1.G FE	609,713	93.0700	567,727	610,000	609,847	0	95	0	0	0.750	0.760	FA	1,843	4,575	08/03/2021	08/06/2024
67077M-AD-0	NUTRIEN LTD		A	1	2.B FE	995,200	95.2880	952,880	1,000,000	998,790	0	512	0	0	3.000	3.050	AO	7,500	30,000	03/23/2015	04/01/2025
67077M-AY-4	NUTRIEN LTD		A		2.B FE	1,553,321	102.1430	1,588,324	1,555,000	1,553,394	0	73	0	0	5.950	5.990	MN	13,364	0	11/07/2022	11/07/2025
68245X-AM-1	1011778 B C UNLTD		A	1	4.B FE	862,938	81.1890	729,077	898,000	729,077	(127,531)	2,429	0	0	4.000	4.540	AO	7,676	35,920	04/05/2022	10/15/2030
68245X-AP-4	1011778 B.C. UNLIMIT		A		3.B FE	216,518	85.9060	193,289	225,000	193,289	(24,378)	1,040	0	0	3.500	4.100	FA	2,975	7,875	11/22/2021	02/15/2029
68327L-AD-8	ONTARIO TEACHERS CAD		A		1.E FE	700,927	76.4690	535,283	700,000	700,842	0	(83)	0	0	2.500	2.480	AO	3,694	17,500	12/01/2021	10/15/2031
683715-AC-0	OPEN TEXT CORP		A	1	3.B FE	506,763	85.9850	462,599	538,000	462,599	(45,795)	1,632	0	0	3.875	5.070	FA	7,876	10,966	08/26/2022	02/15/2028
683715-AD-8	OPEN TEXT CORP		A		3.B FE	230,000	80.5630	185,295	230,000	185,295	(44,705)	0	0	0	3.875	3.870	JD	743	9,086	11/09/2021	12/01/2029
683715-AF-3	OPEN TEXT CORP		A		2.C FE	300,000	100.1300	300,390	300,000	300,000	0	0	0	0	6.900	6.900	JD	1,725	0	11/16/2022	12/01/2027
69363T-AP-7	PSP CAP INC				1.A FE	5,006,050	90.1050	4,505,295	5,000,000	5,003,663	0	(1,020)	0	0	0.900	0.870	JD	2,158	45,000	08/24/2020	06/15/2026
69363T-AQ-5	PSP CAP INC				1.A FE	7,002,380	88.6860	6,208,083	7,000,000	7,001,744	0	(243)	0	0	1.500	1.490	MS	31,068	105,000	02/24/2021	03/15/2028
69867D-AC-2	PANTHER BG AGGREGATO		A	1	5.A FE	309,930	97.8550	364,999	373,000	327,871	(493)	7,323	0	0	8.500	12.070	MN	4,051	31,705	03/19/2020	05/15/2027
70632Z-AE-1	PEMBINA PIPELINE			1	2.B FE	2,154,600	96.3710	1,927,436	2,000,000	2,078,367	0	(36,580)	0	0	3.540	1.620	FA	29,051	70,800	11/20/2020	02/03/2025
740212-AL-9	PRECISION DRILLING C		A	1	4.B FE	34,125	96.9080	33,918	35,000	33,918	(505)	163	0	0	7.125	7.740	JJ	1,150	2,494	02/17/2021	01/15/2026
740212-AM-7	PRECISION DRILLING C		A		4.B FE	833,725	93.2300	783,132	840,000	783,132	(51,699)	673	0	0	6.875	7.000	JJ	26,629	62,562	06/02/2021	01/15/2029
766910-BF-9	RIOCAN REIT			1	2.B FE	5,515,950	87.2980	4,801,440	5,500,000	5,508,615	0	(5,218)	0	0	2.361	2.260	MS	40,202	129,855	07/02/2021	03/10/2027
767744-AA-3	RITCHIE BROS AUCTION		A	1	3.C FE	364,875	98.4220	344,477	350,000	344,477	(6,868)	(2,708)	0	0	5.375	4.490	JJ	8,675	18,813	06/27/2019	01/15/2025
775109-AX-9	ROGERS COMMUNICATION		A		2.A FE	460,280	81.3800	406,900	500,000	460,781	0	501	0	0	4.500	5.120	MS	6,625	11,250	07/25/2022	03/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
775109-BA-8	ROGERS COMMUNICATIONS			1	2.A FE	5,808,644	98.4830	5,416,593	5,500,000	5,571,324	0	(57,861)	0	0	4.000	2.880	MS	66,851	220,000	04/08/2019	03/13/2024
775109-BK-6	ROGERS COMMUNICATION				2.A FE	2,041,340	94.3190	1,886,396	2,000,000	2,034,560	0	(6,780)	0	0	3.650	3.210	MS	18,600	73,000	02/08/2022	03/31/2027
775109-BU-4	ROGERS COMMUNICATION				2.A FE	3,759,074	95.4590	3,627,476	3,800,000	3,769,254	0	10,180	0	0	3.100	3.470	AO	25,174	70,196	03/23/2022	04/15/2025
780082-AM-5	ROYAL BK CDA SUSTAIN		A		1.A FE	1,000,000	99.6400	996,400	1,000,000	1,000,000	0	0	0	0	4.784	4.780	JD	2,525	0	12/05/2022	12/12/2025
780086-NK-6	ROYAL BANK CANADA				1.D FE	15,667,164	97.6170	15,521,246	15,900,000	15,860,698	0	41,386	0	0	2.333	2.600	JD	27,515	370,947	06/20/2018	12/05/2023
780086-RQ-9	ROYAL BANK CDA				1.E FE	5,332,550	90.2720	4,513,640	5,000,000	5,228,176	0	(54,273)	0	0	2.328	1.170	JJ	50,068	116,400	01/21/2021	01/28/2027
780086-TY-0	ROYAL BANK CDA				1.E FE	6,891,889	84.9610	6,202,153	7,300,000	6,943,560	0	51,671	0	0	1.833	2.780	JJ	56,456	66,905	02/08/2022	07/31/2028
780086-VK-7	ROYAL BANK CANADA				1.F FE	2,017,840	98.6440	1,972,892	2,000,000	2,016,450	0	(1,390)	0	0	4.612	4.410	JJ	39,714	0	07/22/2022	07/26/2027
78013X-W2-0	ROYAL BANK CANADA CORPORATE		A		1.E FE	523,908	99.0800	520,170	525,000	524,821	0	228	0	0	3.700	3.740	AO	4,640	19,425	10/01/2018	10/05/2023
82028K-AT-8	SHAW COMMUNICATIONS			1	2.C FE	3,181,830	98.7020	2,961,075	3,000,000	3,043,089	0	(38,568)	0	0	4.350	2.990	JJ	55,060	130,500	04/08/2019	01/31/2024
82028K-AX-9	SHAW COMMUNICATIONS			1	2.C FE	2,999,130	98.6050	2,958,174	3,000,000	2,999,639	0	(62)	0	0	3.800	3.800	MN	18,740	114,000	10/30/2018	11/02/2023
82028K-AY-7	SHAW COMMUNICATIONS				2.C FE	1,266,480	95.6300	1,147,561	1,200,000	1,257,309	0	(9,171)	0	0	4.400	3.360	MN	8,679	52,800	02/08/2022	11/02/2028
82028K-AZ-4	SHAW COMMUNICATIONS			1	2.C FE	1,119,679	88.0600	990,678	1,125,000	1,119,863	0	94	0	0	3.300	3.320	JD	2,289	37,125	12/05/2019	12/10/2029
86304T-AA-6	STRATHCONA RESOURCES		A		4.A FE	759,006	73.1040	559,246	765,000	559,246	(194,550)	1,066	0	0	6.875	7.060	FA	21,914	54,201	08/03/2021	08/01/2026
878742-BG-9	TECK RESOURCES LTD		A		2.C FE	827,080	89.6650	690,421	770,000	820,359	0	(6,113)	0	0	3.900	2.890	JJ	13,847	30,030	12/01/2021	07/15/2030
87971M-AR-4	TELUS CORP CORPORATE			1	2.A FE	9,761,598	97.8430	9,295,114	9,500,000	9,553,379	0	(41,470)	0	0	3.350	2.880	AO	80,437	318,250	08/25/2017	04/01/2024
87971M-AX-1	TELUS CORP			1	2.A FE	6,098,130	97.3760	5,842,614	6,000,000	6,035,865	0	(16,376)	0	0	3.750	3.440	JJ	103,562	225,000	02/04/2019	01/17/2025
891145-T7-9	TORONTO DOMINION BK ONT CORPORATE				1.D FE	5,070,022	97.3840	4,869,240	5,000,000	5,018,747	0	(11,563)	0	0	3.226	2.970	JJ	70,569	161,300	08/20/2018	07/24/2024
89114T-ZT-2	TORONTO DOMINION BAN		A		1.F FE	983,040	91.8580	904,801	985,000	983,339	0	299	0	0	2.800	2.840	MS	8,504	13,790	03/07/2022	03/10/2027
89115A-2H-4	TORONTO DOMINION BAN		A		1.F FE	1,000,000	99.0290	990,290	1,000,000	1,000,000	0	0	0	0	4.693	4.690	MS	13,818	0	09/08/2022	09/15/2027
89117F-8V-4	TD BANK				1.F FE	5,003,200	98.0120	4,900,640	5,000,000	5,002,909	0	(291)	0	0	4.344	4.320	JJ	94,021	0	07/26/2022	01/27/2026
89117F-8Z-5	TORONTO DOMINION BAN		A		2.B FE	202,750	104.2500	208,500	200,000	202,684	0	(66)	0	0	8.125	7.780	JAJO	3,340	0	10/31/2022	10/31/2082
89117F-NR-6	TD BANK				1.E FE	2,815,624	95.2620	2,667,342	2,800,000	2,806,457	0	(3,148)	0	0	2.496	2.370	JD	5,840	69,888	01/10/2020	12/02/2024
89117F-YZ-6	TD BANK				1.E FE	5,908,380	89.5610	5,373,714	6,000,000	5,940,951	0	19,601	0	0	1.128	1.470	JD	4,357	67,680	04/28/2021	12/09/2025
89117F-Z4-4	TD BANK				1.F FE	6,813,816	90.2110	6,224,621	6,900,000	6,828,360	0	14,544	0	0	2.260	2.530	JJ	76,047	77,970	02/08/2022	01/07/2027
892329-BK-8	TOYOTA CR CDA INC				1.E FE	4,008,880	94.1400	3,765,620	4,000,000	4,004,067	0	(1,678)	0	0	2.110	2.060	FA	29,598	84,400	02/20/2020	02/26/2025
892329-BN-2	TOYOTA CR CDA INC				1.E FE	9,038,250	89.3760	8,043,903	9,000,000	9,027,046	0	(7,382)	0	0	1.660	1.570	JJ	67,537	149,400	07/15/2021	07/20/2026
89352H-AK-5	TRANSCANADA PIPELINES LTD		A	1	2.A FE	2,215,130	99.0050	2,178,110	2,200,000	2,201,608	0	(1,973)	0	0	3.750	3.650	AO	17,188	82,500	12/02/2014	10/16/2023
89352H-BB-4	TRANSCANADA PIPELINE		A		2.A FE	954,723	92.6180	884,502	955,000	954,835	0	92	0	0	1.000	1.000	AO	2,096	9,550	10/07/2021	10/12/2024
89353Z-BX-5	TRANSCANADA PIPELINES LTD			1	2.A FE	1,085,940	99.1440	991,441	1,000,000	1,004,087	0	(13,523)	0	0	3.690	2.300	JJ	16,645	36,900	07/19/2016	07/19/2023
89353Z-BY-3	TRANSCANADA PIPELINE			1	2.A FE	4,924,900	95.8590	4,792,975	5,000,000	4,969,516	0	11,205	0	0	3.300	3.550	JJ	75,945	165,000	10/05/2018	07/17/2025
92277L-AH-9	VENTAS CDA FIN LTD				2.A FE	1,898,040	82.5210	1,650,426	2,000,000	1,905,105	0	7,065	0	0	3.300	3.910	JD	5,696	66,000	02/23/2022	12/01/2031
92343V-FY-5	VERIZON COMMUNICATIO			1	2.A FE	8,118,306	88.7750	7,190,783	8,100,000	8,109,247	0	(5,392)	0	0	2.375	2.300	MS	53,233	192,375	03/22/2021	03/22/2028
949746-RX-1	WELLS FARGO & CO				1.E FE	8,044,000	93.1290	7,491,337	8,044,000	8,044,000	0	0	0	0	2.975	2.970	MN	27,919	239,309	05/10/2016	05/19/2026
00182Y-AA-3	ANZ BK NEW ZEALAND L		D		1.G FE	200,000	97.2480	194,496	200,000	200,000	0	0	0	0	5.548	5.540	FA	4,315	0	08/02/2022	08/11/2032
00216L-AF-0	ASB BK LTD		D		1.E FE	2,000,000	100.1840	2,003,680	2,000,000	2,000,000	0	0	0	0	5.398	5.390	MN	9,596	0	11/21/2022	11/29/2027
00233*-AA-7	AP MAIA HOLDINGS 1	@	D		2.C FE	15,180,600	101.1900	15,361,249	15,180,600	15,180,600	0	0	0	0	0.000	0.000	N/A	0	0	07/28/2022	07/28/2047
00774M-AU-9	AERCAP IRELAND CAPIT		D		2.C FE	1,692,932	92.3070	1,564,604	1,695,000	1,693,728	0	680	0	0	1.650	1.690	AO	4,817	27,968	10/21/2021	10/29/2024
00774M-AV-7	AERCAP IRELAND CAPIT		D		2.C FE	478,574	87.5730	472,894	540,000	482,946	0	4,372	0	0	2.450	5.550	AO	2,279	6,615	09/07/2022	10/29/2026
00774Y-AA-7	AERCAP HLDGS N V		D	1	3.B FE	440,772	91.1910	378,443	415,000	378,443	(46,337)	(5,351)	0	0	5.875	4.430	AO	5,486	24,381	12/04/2019	10/10/2079
013822-AE-1	ALCOA NEDERLAND HLDG		D	1	3.A FE	385,038	96.5380	371,671	385,000	371,671	(13,348)	(7)	0	0	5.500	5.490	JD	941	21,175	07/08/2020	12/15/2027
02156L-AA-9	ALTICE FRANCE S A		D	1	4.B FE	548,007	91.2940	506,682	555,000	506,682	(42,181)	843	0	0	8.125	8.450	FA	18,789	28,844	05/16/2022	02/01/2027
02156L-AC-5	ALTICE FRANCE S A		D	1	4.B FE	696,994	78.5270	553,615	705,000	553,615	(140,628)	898	0	0	5.500	5.720	AO	8,186	38,775	03/18/2022	01/15/2028
02156L-AE-1	ALTICE FRANCE S A		D	1	4.B FE	648,438	75.3540	470,963	625,000	470,963	(134,442)	(4,871)	0	0	5.125	4.220	MS	9,431	32,031	01/22/2021	01/15/2029
02156L-AF-8	ALTICE FRANCE S A		D	1	4.B FE	1,621,000	75.1520	1,218,214	1,621,000	1,218,214	(365,811)	0	0	0	5.125	5.120	AO	17,538	83,076	04/13/2021	07/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02156L-AH-4	ALTICE FRANCE S A		D		4.B FE	350,000	76.4310	267,509	350,000	267,509	(77,837)	0	0	0	5.500	5.490	AO	4,064	19,731	09/24/2021	10/15/2029
034863-BB-5	ANGLO AMERICAN CAPIT		D		3.B FE	448,635	89.9800	449,900	500,000	449,232	0	597	0	0	3.875	5.840	MS	5,651	0	11/28/2022	03/16/2029
03969A-AP-5	ARDAGH PACKAGING		D	1	4.C FE	3,294,150	74.9320	2,655,590	3,544,000	2,642,427	(660,717)	22,747	0	0	5.250	6.740	MN	23,774	178,316	07/12/2022	08/15/2027
03969A-AR-1	ARDAGH PACKAGING		D	1	4.C FE	615,000	74.9320	460,832	615,000	460,832	(154,168)	0	0	0	5.250	5.250	MN	4,126	37,122	10/29/2021	08/15/2027
03969Y-AA-6	ARDAGH METAL PACKAGI		D	1	3.B FE	656,000	85.0710	558,066	656,000	558,066	(91,512)	0	0	0	3.250	3.240	MN	2,724	21,320	02/26/2021	09/01/2028
03969Y-AB-4	ARDAGH METAL PACKAGI		D	1	4.A FE	442,000	79.4400	351,125	442,000	351,125	(87,485)	0	0	0	4.000	3.990	MN	2,259	17,680	02/26/2021	09/01/2029
03969Y-AC-2	ARDAGH METAL PACKAGI		D		3.B FE	200,000	98.0190	196,038	200,000	196,038	(3,962)	0	0	0	6.000	5.990	JD	533	6,233	06/01/2022	06/15/2027
052528-AP-1	AUSTRALIA&NEW ZEALAN		D		2.A FE	1,000,000	101.3010	1,013,010	1,000,000	1,000,000	0	0	0	0	6.742	6.740	JD	4,307	0	11/29/2022	12/08/2032
05530Q-AN-0	B A T INTL FIN PLC D		D		2.B FE	1,065,884	88.7180	962,590	1,085,000	1,070,591	0	4,273	0	0	1.668	2.090	MS	4,826	18,098	12/01/2021	03/25/2026
05530Q-AP-5	B A T INTL FIN PLC D		D		2.B FE	625,000	92.7910	579,944	625,000	625,000	0	0	0	0	4.448	4.440	MS	8,108	13,900	03/14/2022	03/16/2028
05971K-AG-4	BANCO SANTANDER S.A.		D		2.B FE	318,572	76.8080	307,232	400,000	322,321	0	3,749	0	0	2.749	5.840	JD	855	5,498	06/30/2022	12/03/2030
05973K-AA-5	BANCO MERCANTIL DEL		D		3.C FE	270,000	89.3540	241,256	270,000	241,256	(28,407)	0	0	0	5.875	5.870	JAJO	2,952	14,541	11/24/2021	01/01/9999
06675F-AX-5	BANQUE FED DU CRED M		D		1.D FE	1,010,000	91.4460	923,605	1,010,000	1,010,000	0	0	0	0	0.998	0.990	FA	4,116	8,403	09/28/2021	02/04/2025
06738E-BG-9	BARCLAYS PLC		D	1	3.B FE	511,063	97.4100	468,542	481,000	468,542	(42,520)	0	0	0	8.000	6.750	MJSD	1,710	38,480	07/10/2019	01/01/9999
06738E-BQ-7	BARCLAYS PLC		D	1	2.B FE	355,000	95.2260	338,052	355,000	355,000	0	0	0	0	1.007	1.000	JD	209	3,575	12/03/2020	12/10/2024
06738E-BY-0	BARCLAYS PLC		D		2.B FE	927,463	97.0150	897,389	925,000	927,329	0	(134)	0	0	5.501	5.430	FA	20,071	0	08/23/2022	08/09/2028
09659W-2N-3	BNP PARIBAS		D	1	1.G FE	3,020,514	87.5080	2,677,745	3,060,000	3,028,692	0	7,414	0	0	1.323	1.580	JJ	18,892	40,484	12/01/2021	01/13/2027
11102A-AE-1	BRITISH TELECOMMUNIC		D	1	2.B FE	495,740	85.4050	427,025	500,000	496,932	0	392	0	0	3.250	3.350	MN	2,392	16,250	11/05/2019	11/08/2029
12661P-AB-5	CSL FIN PLC		D		1.G FE	246,607	94.4690	236,173	250,000	246,777	0	170	0	0	4.050	4.280	AO	1,800	5,063	08/19/2022	04/27/2029
143658-BG-6	CARNIVAL CORP MTN BE		D	1	4.A FE	117,000	100.6410	117,750	117,000	117,000	0	0	0	0	10.500	10.500	FA	5,119	12,285	07/15/2020	02/01/2026
143658-BJ-0	CARNIVAL CORP MTN BE		D	1	4.A FE	200,000	94.6650	189,330	200,000	189,330	(10,670)	0	0	0	9.875	9.870	FA	8,229	19,750	08/14/2020	08/01/2027
143658-BN-1	CARNIVAL CORP MTN BE		D	1	4.B FE	2,101,881	71.5770	1,563,957	2,185,000	1,563,957	(549,361)	11,403	0	0	5.750	6.660	MS	41,879	75,469	03/17/2022	03/01/2027
143658-BS-0	CARNIVAL CORP		D		4.B FE	1,605,000	81.4750	1,307,674	1,605,000	1,307,674	(297,326)	0	0	0	10.500	10.490	JD	14,044	87,071	05/18/2022	06/01/2030
14856H-AA-6	CASTLELAKE AVIATION		D		4.A FE	695,399	87.1430	624,815	717,000	624,815	(72,385)	3,199	0	0	5.000	5.670	AO	7,568	35,153	02/17/2022	04/15/2027
16412E-AA-5	CHEPLAPHARM ARZNEIMI		D	1	4.B FE	503,675	83.7780	464,130	554,000	464,130	(43,181)	3,636	0	0	5.500	7.470	JJ	14,050	21,395	06/28/2022	01/15/2028
19123M-AD-5	COCA-COLA EUROPACIFI		D		2.A FE	998,030	98.3840	983,840	1,000,000	999,560	0	1,272	0	0	0.500	0.620	MN	778	5,000	10/14/2021	05/05/2023
20271A-AK-3	COMMONWEALTH BANK OF		D		1.A FE	1,000,000	100.1170	1,001,170	1,000,000	1,000,000	0	0	0	0	4.928	4.920	JD	3,012	0	11/28/2022	12/09/2025
21039C-AB-0	CONSTELLIUM SE		D	1	4.B FE	360,000	81.3710	292,936	360,000	292,936	(61,798)	0	0	0	3.750	3.740	AO	2,850	13,500	02/09/2021	04/15/2029
22535W-AH-0	CREDIT AGRICOLE SA L		D		1.G FE	221,821	87.5610	218,903	250,000	224,028	0	2,208	0	0	1.247	4.040	JJ	1,342	0	08/08/2022	01/26/2027
225401-AR-9	CREDIT SUISSE INTERN		D	1	3.A FE	226,125	65.3180	146,966	225,000	146,966	(79,160)	0	0	0	5.250	5.150	FA	4,594	11,813	08/05/2020	01/01/9999
22546D-AB-2	CREDIT SUISSE INTERNATION		D	1	3.B FE	206,400	87.6000	175,200	200,000	175,200	(31,200)	0	0	0	7.500	6.920	JD	833	15,000	10/18/2016	01/01/9999
251525-AX-9	DEUTSCHE BANK A G		D	1	3.C FE	200,056	85.3070	170,614	200,000	170,614	(29,442)	0	0	0	6.000	6.000	APR	8,088	12,000	02/11/2020	01/01/9999
251526-CF-4	DEUTSCHE BK AG N Y		D	1	3.A FE	270,000	73.5210	198,507	270,000	198,507	(71,493)	0	0	0	3.729	3.720	JJ	4,671	10,068	01/11/2021	01/14/2032
251526-CP-2	DEUTSCHE BK AG N Y		D		2.B FE	769,248	84.9150	653,846	770,000	769,381	0	120	0	0	2.311	2.320	MN	2,224	17,795	12/01/2021	11/16/2027
25160P-AJ-6	DEUTSCHE BK AG N Y		D		2.C FE	600,000	99.4260	596,556	600,000	600,000	0	0	0	0	6.119	6.110	JJ	17,031	0	07/12/2022	07/14/2026
25243Y-BA-6	DIAGEO CAP PLC		D	1	1.G FE	999,710	94.9260	949,260	1,000,000	999,895	0	56	0	0	2.125	2.130	AO	3,955	21,250	09/30/2019	10/24/2024
25243Y-BG-3	DIAGEO CAP PLC		D		1.G FE	1,253,143	102.4600	1,285,873	1,255,000	1,253,204	0	61	0	0	5.300	5.330	AO	12,379	0	10/19/2022	10/24/2027
25257D-AA-6	DIAMOND BC B V		D		5.A FE	1,518,288	80.3800	1,205,700	1,500,000	1,205,700	(281,128)	(3,392)	0	0	4.625	4.340	AO	17,344	69,760	11/01/2021	10/01/2029
28228P-AA-9	EG GLOBAL FIN PLC		D	1	4.C FE	268,919	87.4610	234,395	268,000	234,395	(33,859)	(219)	0	0	6.750	6.630	MN	2,312	18,090	11/16/2021	02/07/2025
28228P-AB-7	EG GLOBAL FIN PLC		D	1	4.C FE	301,272	93.3200	265,962	285,000	265,962	(22,871)	(4,351)	0	0	8.500	6.800	AO	4,105	24,225	12/04/2019	10/30/2025
28415L-AA-1	ELASTIC N V		D		4.A FE	640,000	80.8970	517,741	640,000	517,741	(116,506)	0	0	0	4.125	4.120	JJ	12,173	31,737	06/30/2021	07/15/2029
29278G-AN-8	ENEL FIN INTL N.V.		D		2.A FE	969,038	79.5980	788,020	990,000	972,323	0	2,975	0	0	1.875	2.210	JJ	8,714	18,563	12/01/2021	07/12/2028
29359U-AB-5	ENSTAR GROUP LTD		D		2.B FE	240,802	91.8810	229,703	250,000	241,277	0	475	0	0	4.950	5.600	JD	1,031	6,188	08/03/2022	06/01/2029
29446M-AE-2	EQUINOR ASA		D	1	1.D FE	823,486	93.4620	705,638	755,000	798,084	0	(10,105)	0	0	3.000	1.550	AO	5,348	22,650	06/11/2020	04/06/2027
30251G-BD-8	FMG RESOURCES AUGUST		D		3.A FE	405,000	93.2970	377,853	405,000	377,853	(27,147)	0	0	0	5.875	5.870	AO	5,023	12,161	04/06/2022	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
314890-AC-8	FERGUSON FIN PLC		D		2.B FE	959,660	94.7110	947,110	1,000,000	961,998	0	2,338	0	0	4.250	5.240	AO	8,382	21,250	09/14/2022	04/20/2027
31562Q-AF-4	STELLANTIS N.V		D		2.C FE	762,308	100.0900	720,648	720,000	728,816	0	(30,354)	0	0	5.250	0.990	AO	7,980	37,800	12/01/2021	04/15/2023
39843U-AA-0	GRIFOLS ESCROW ISSUE		D		4.B FE	1,013,000	86.4650	929,499	1,075,000	922,208	(91,361)	569	0	0	4.750	5.870	AO	10,780	32,953	12/05/2022	10/15/2028
404280-AW-9	HSBC HLDGS PLC		D		1.G FE	1,228,481	96.8420	1,060,420	1,095,000	1,171,124	0	(22,902)	0	0	4.300	2.030	MS	14,779	47,085	06/11/2020	03/08/2026
404280-BS-7	HSBC HOLDINGS PLC		D	1	1.G FE	3,049,390	99.2230	2,976,690	3,000,000	3,005,330	0	(13,775)	0	0	3.950	3.460	MN	14,154	118,500	09/30/2019	05/18/2024
404280-BX-6	HSBC HLDGS PLC		D	1	1.G FE	997,910	95.7550	957,550	1,000,000	998,945	0	258	0	0	4.292	4.320	MS	12,995	42,920	09/10/2018	09/12/2026
404280-BZ-1	HSBC HLDGS PLC		D	1	1.G FE	520,390	97.2580	486,290	500,000	508,265	0	(3,591)	0	0	3.803	3.010	MS	5,810	19,015	06/26/2019	03/11/2025
404280-DA-4	HSBC HLDGS PLC		D		1.G FE	1,745,415	94.0680	1,674,410	1,780,000	1,751,803	0	6,388	0	0	2.999	3.520	MS	16,460	26,691	03/21/2022	03/10/2026
404280-DG-1	HSBC HLDGS PLC		D		1.G FE	1,800,000	96.6370	1,739,466	1,800,000	1,800,000	0	0	0	0	5.210	5.210	FA	36,470	0	08/04/2022	08/11/2028
44920U-AQ-1	HYUNDAI CAP SVCS INC		D		2.A FE	1,498,035	96.1800	1,442,700	1,500,000	1,499,303	0	981	0	0	0.750	0.810	MS	3,313	11,250	09/08/2021	09/15/2023
44963B-AD-0	SCHAEFFLER VERWALTUN		D	1	3.B FE	393,908	84.6820	312,477	369,000	312,477	(73,653)	(3,686)	0	0	6.375	5.100	MN	3,006	23,524	10/26/2020	05/15/2029
449691-AA-2	ILIAD HLDG S A S		D		4.A FE	496,275	92.9180	459,944	495,000	459,944	(35,981)	(298)	0	0	6.500	6.420	AO	6,793	31,103	10/13/2021	10/15/2026
449691-AC-8	ILIAD HLDG S A S		D		4.A FE	290,000	90.5120	262,485	290,000	262,485	(27,515)	0	0	0	7.000	7.000	AO	4,286	19,623	10/13/2021	10/15/2028
456837-BB-8	ING GROEP N.V.		D		2.A FE	283,917	93.6570	280,971	300,000	284,031	0	114	0	0	4.017	5.180	MS	3,113	0	12/14/2022	03/28/2028
460599-AE-3	INTERNATIONAL GAME T		D	1	3.B FE	374,000	93.3530	349,140	374,000	349,140	(24,860)	0	0	0	5.250	5.240	JJ	9,054	19,635	06/08/2020	01/15/2029
46115H-AT-4	INTESA SANPAOLO S P		D		3.A FE	274,725	96.1860	288,558	300,000	288,558	(3,536)	4,889	0	0	5.017	6.910	JD	7,735	15,051	02/01/2019	06/26/2024
46115H-AW-7	INTESA SANPAOLO S P CORPORATE		D		3.A FE	307,916	96.2090	317,490	330,000	317,490	(2,302)	2,928	0	0	5.710	6.850	JJ	8,689	18,843	06/13/2018	01/15/2026
46115H-BJ-5	INTESA SANPAOLO S P		D		2.B FE	763,504	94.9110	692,850	730,000	750,624	0	(11,682)	0	0	3.250	1.580	MS	6,458	23,725	12/01/2021	09/23/2024
47032F-AB-5	JAMES HARDIE INTL FI		D		3.B FE	294,375	91.9130	288,607	314,000	288,607	(6,018)	249	0	0	5.000	6.450	JJ	7,239	0	12/01/2022	01/15/2028
47216F-AA-5	JAZZ SECURITIES DESI		D	1	3.B FE	463,594	89.3070	468,862	525,000	462,192	(4,272)	2,870	0	0	4.375	6.640	JJ	10,591	6,563	09/27/2022	01/15/2029
47216Q-AA-1	JDE PEETS NV		D		2.C FE	229,503	91.3970	210,213	230,000	229,712	0	165	0	0	0.800	0.870	MS	496	1,840	09/21/2021	09/24/2024
47837R-AE-0	JOHNSON CTLS INTL PL		D		2.B FE	492,545	98.6120	493,060	500,000	492,676	0	131	0	0	4.900	5.090	JD	2,042	5,240	09/06/2022	12/01/2032
53944Y-AN-3	LLOYDS TSB GROUP PLC		D	1	1.F FE	1,250,000	98.0860	1,226,075	1,250,000	1,250,000	0	0	0	0	0.695	0.690	MN	1,207	8,688	03/04/2021	05/11/2024
53944Y-AT-0	LLOYDS BANKING GROUP		D		2.A FE	1,000,000	97.9410	979,410	1,000,000	1,000,000	0	0	0	0	4.716	4.710	FA	18,340	0	08/04/2022	08/11/2026
55037A-AA-6	LUNDIN ENERGY FINANC		D		2.C FE	1,520,226	88.4530	1,353,331	1,530,000	1,522,479	0	2,031	0	0	2.000	2.140	JJ	14,110	32,470	12/01/2021	07/15/2026
55607P-AF-2	MACQUARIE GROUP LTD		D		2.A FE	211,275	85.3050	213,263	250,000	213,095	0	1,820	0	0	1.629	5.190	MS	1,109	0	09/22/2022	09/23/2027
55608J-BA-5	MACQUARIE GROUP LIMI		D		1.G FE	430,000	91.8340	394,886	430,000	430,000	0	0	0	0	1.201	1.200	AO	1,105	5,164	10/06/2021	10/14/2025
55608J-BG-2	MACQUARIE GROUP LIMI		D		1.G FE	500,000	94.5070	472,535	500,000	500,000	0	0	0	0	5.491	5.490	MN	3,966	6,864	08/02/2022	11/09/2033
603051-AA-1	MINERAL RES LTD		D	1	3.C FE	683,100	100.8650	665,709	660,000	665,709	(10,417)	(4,901)	0	0	8.125	6.970	MN	8,938	53,625	03/28/2022	05/01/2027
603051-AC-7	MINERAL RES LTD		D		4.A FE	398,611	102.3910	409,564	400,000	398,748	0	137	0	0	8.000	8.070	MN	5,333	15,911	05/02/2022	11/01/2027
603051-AD-5	MINERAL RES LTD		D		4.A FE	335,000	101.4990	340,022	335,000	335,000	0	0	0	0	8.500	8.500	MN	4,746	14,158	04/27/2022	05/01/2030
606822-CA-0	MITSUBISHI UFJ FINAN		D		1.G FE	645,000	92.0100	593,465	645,000	645,000	0	0	0	0	0.962	0.960	AO	1,379	6,170	10/05/2021	10/11/2025
606822-CH-5	MITSUBISHI UFJ FINAN		D		1.G FE	520,000	99.0630	515,128	520,000	520,000	0	0	0	0	4.788	4.780	JJ	11,135	0	07/11/2022	07/18/2025
606822-CQ-5	MITSUBISHI UFJ FINAN		D		1.G FE	640,000	99.3530	635,859	640,000	640,000	0	0	0	0	5.063	5.060	MS	9,721	0	09/06/2022	09/12/2025
606822-CR-3	MITSUBISHI UFJ FINAN		D		1.G FE	1,000,000	98.5020	985,020	1,000,000	1,000,000	0	0	0	0	5.472	5.470	MS	16,416	0	09/06/2022	09/13/2033
60687Y-BF-5	MIZUHO FINANCIAL GRO		D	1	1.G FE	755,828	97.5960	731,970	750,000	751,113	0	(2,104)	0	0	1.241	0.950	JJ	4,421	9,308	09/25/2020	07/10/2024
60687Y-BJ-7	MIZUHO FINANCIAL GRO		D	1	1.G FE	1,500,000	96.5350	1,448,025	1,500,000	1,500,000	0	0	0	0	0.849	0.840	MS	3,997	12,735	09/01/2020	09/08/2024
60687Y-BS-7	MIZUHO FINANCIAL GRO		D		1.G FE	1,067,303	87.2350	946,500	1,085,000	1,070,634	0	3,019	0	0	1.554	1.860	JJ	8,056	16,861	12/01/2021	07/09/2027
60687Y-CM-9	MIZUHO FINANCIAL GRO		D		1.G FE	1,000,000	99.5330	995,330	1,000,000	1,000,000	0	0	0	0	5.669	5.660	MS	17,007	0	09/07/2022	09/13/2033
60920L-AS-3	MONDELEZ INTL HLDGS		D		2.B FE	996,830	98.6880	986,880	1,000,000	997,125	0	295	0	0	4.250	4.360	MS	12,514	0	09/06/2022	09/15/2025
61978X-AA-5	MOTION BONDCO DESIGN		D	1	5.B FE	566,697	86.2440	496,765	576,000	496,765	(61,159)	(230)	0	0	6.625	6.900	MN	4,876	38,160	04/19/2022	11/15/2027
62878U-2C-5	NBN CO LTD		D		1.E FE	478,541	92.2690	442,891	480,000	479,134	0	483	0	0	0.875	0.970	AO	968	4,200	09/28/2021	10/08/2024
62886H-AP-6	NCL CORP LTD		D	1	5.A FE	284,378	85.5930	254,211	297,000	254,211	(29,781)	3,375	0	0	3.625	4.920	JD	479	10,766	04/29/2021	12/15/2024
62886H-BA-8	NCL CORP LTD		D	1	5.A FE	608,374	78.7200	515,616	655,000	515,616	(98,445)	6,532	0	0	5.875	8.020	MS	11,331	27,172	05/16/2022	03/15/2026
629571-AA-8	NABORS INDS LTD		D	1	5.B FE	1,792,263	94.3970	1,735,961	1,839,000	1,735,961	5,058	4,313	0	0	7.250	8.070	JJ	61,479	82,940	12/05/2022	01/15/2026

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
629571-AB-6	NABORS INDS LTD		D	1	5.B FE	280,575	91.6470	265,776	290,000	265,776	1,726	1,191	0	0	7.500	8.150	JJ	10,029	21,750	07/07/2021	01/15/2028
63859U-BG-7	NATIONWIDE BLDG SOC		D		1.E FE	474,695	95.0600	475,300	500,000	480,590	0	5,895	0	0	0.550	4.340	JJ	1,215	0	08/31/2022	01/22/2024
639057-AG-3	NATWEST GROUP PLC		D		2.B FE	250,000	104.1700	260,425	250,000	250,000	0	0	0	0	7.472	7.470	MN	2,646	0	11/03/2022	11/10/2026
63906Y-AB-4	NATWEST MKTS PLC US		D		1.F FE	309,427	92.7070	287,392	310,000	309,713	0	176	0	0	0.800	0.850	FA	958	2,480	05/06/2021	08/12/2024
65120F-AE-4	NEWCREST FINANCE PTY		D		2.B FE	205,828	71.1030	177,758	250,000	206,102	0	274	0	0	4.200	5.440	MN	1,400	5,250	08/15/2022	05/13/2050
654902-AC-9	NOKIA CORP		D		3.A FE	44,100	95.0930	33,283	35,000	33,283	(10,139)	(341)	0	0	6.625	4.520	MN	296	2,319	12/14/2020	05/15/2039
65558R-AD-1	NORDEA BK ABP MED TE		D		1.F FE	999,350	100.6340	1,006,340	1,000,000	999,382	0	32	0	0	5.375	5.390	MS	14,781	0	09/15/2022	09/22/2027
67052N-AB-1	NUFARM AUSTRALIA LTD		D		4.A FE	1,220,988	86.7840	1,058,765	1,220,000	1,058,765	(162,063)	(160)	0	0	5.000	4.980	JJ	26,094	30,500	02/02/2022	01/27/2030
67777L-AD-5	OI EUROPEAN GROUP BV		D		4.A FE	600,000	87.7140	526,284	600,000	526,284	(73,716)	0	0	0	4.750	4.750	FA	10,767	21,296	11/08/2021	02/15/2030
70452A-AA-1	PAYSAFE FIN PLC / PA		D		4.B FE	425,000	77.3800	328,865	425,000	328,865	(65,943)	0	0	0	4.000	4.000	JD	756	17,000	06/24/2021	06/15/2029
71429M-AC-9	PERRIGO FINANCE UNLI		D		3.B FE	834,557	85.3370	835,449	979,000	830,109	(6,781)	2,333	0	0	4.400	6.920	JD	1,914	21,538	11/30/2022	06/15/2030
74435K-AB-1	PRUDENTIAL PLC		D		1.F FE	448,995	87.5710	437,855	500,000	450,358	0	1,363	0	0	3.625	4.980	MS	4,884	9,063	09/01/2022	03/24/2032
74977R-DR-2	COOPERATIEVE RABOBAN		D		1.G FE	1,000,000	96.1420	961,420	1,000,000	1,000,000	0	0	0	0	4.655	4.650	FA	16,680	0	08/15/2022	08/22/2028
75625Q-AD-1	RECKITT BENCKISER TR		D	1	1.G FE	1,318,627	96.6800	1,198,832	1,240,000	1,267,414	0	(20,522)	0	0	2.750	1.050	JD	17,524	34,100	08/04/2020	06/26/2024
75968N-AD-3	RENAISSANCERE HLDGS		D		1.G FE	189,955	90.1070	180,214	200,000	190,459	0	504	0	0	3.600	4.470	AO	1,520	3,600	08/08/2022	04/15/2029
77578J-AC-2	ROLLS ROYCE PLC		D	1	3.C FE	1,846,155	95.4130	1,898,719	1,990,000	1,830,846	(23,852)	8,543	0	0	5.750	7.440	AO	24,156	72,163	10/07/2022	10/15/2027
780097-BJ-9	ROYAL BK SCOTLAND GR		D	1	2.A FE	1,058,567	99.0890	990,890	1,000,000	1,008,209	0	(16,643)	0	0	4.519	2.790	JD	23,348	45,190	11/15/2019	06/25/2024
78081B-AG-8	ROYALTY PHARMA PLC		D		2.C FE	376,748	96.9040	363,390	375,000	375,452	0	(673)	0	0	0.750	0.560	MS	930	2,813	01/22/2021	09/02/2023
78081B-AK-9	ROYALTY PHARMA PLC		D		2.C FE	1,032,570	78.3780	1,034,590	1,320,000	1,035,806	0	3,236	0	0	2.200	5.700	MS	9,599	0	11/18/2022	09/02/2030
7846EL-AD-9	SPCM SA		D		3.A FE	200,000	86.1240	172,248	200,000	172,248	(25,588)	0	0	0	3.125	3.120	MS	1,840	6,163	09/09/2021	03/15/2027
7846EL-AE-7	SPCM SA		D		3.A FE	412,637	80.6300	362,835	450,000	362,835	(53,250)	3,449	0	0	3.375	4.610	MS	4,472	14,977	02/10/2022	03/15/2030
80281L-AH-8	SANTANDER UK GROUP H		D	1	2.A FE	1,577,340	100.0000	1,500,000	1,500,000	1,500,463	0	(41,600)	0	0	3.373	0.580	JJ	24,735	50,595	02/22/2021	01/05/2024
80281L-AS-4	SANTANDER UK GROUP H		D		2.B FE	1,000,000	101.4010	1,014,010	1,000,000	1,000,000	0	0	0	0	6.833	6.830	MN	7,592	0	11/15/2022	11/21/2026
80627D-AC-0	SCHAEFFLER VERWALTUN		D	1	3.B FE	321,338	86.6940	286,090	330,000	286,090	(39,653)	1,024	0	0	4.750	5.130	MN	2,003	15,675	04/16/2018	09/15/2026
81725W-AJ-2	SENSATA TECH BV		D		3.C FE	126,240	97.8330	124,248	127,000	124,248	(2,413)	112	0	0	5.000	5.100	AO	1,588	6,350	01/24/2019	10/01/2025
81725W-AL-7	SENSATA TECH BV		D		3.C FE	626,350	94.9170	593,231	625,000	593,231	(33,037)	(82)	0	0	5.875	5.820	MS	12,444	0	08/19/2022	09/01/2030
822582-BT-8	SHELL INTERNATIONAL		D		1.D FE	1,303,033	94.2930	1,296,529	1,375,000	1,305,084	0	2,052	0	0	2.875	4.520	MN	5,600	0	11/21/2022	05/10/2026
82620K-AL-7	SIEMENS FIN NV		D		1.E FE	2,742,108	91.1190	2,505,773	2,750,000	2,746,827	0	791	0	0	2.350	2.380	AO	13,643	64,625	09/06/2016	10/15/2026
82620K-AZ-6	SIEMENS FIN NV		D		1.E FE	874,108	89.2230	780,701	875,000	874,424	0	176	0	0	1.200	1.220	MS	3,208	10,500	03/02/2021	03/11/2026
82620K-BD-4	SIEMENS FIN NV		D		1.E FE	998,290	85.5930	855,930	1,000,000	998,712	0	235	0	0	1.700	1.720	MS	5,194	17,000	03/02/2021	03/11/2028
82660C-AA-0	SIGMA HOLDCO B V		D	1	5.A FE	1,004,790	71.6950	931,318	1,299,000	931,318	(105,343)	33,434	0	0	7.875	15.430	MN	13,071	62,961	05/25/2022	05/15/2026
83051G-AS-7	SKANDINAVISKA ENSKIL		D		1.D FE	484,311	92.6060	449,139	485,000	484,611	0	228	0	0	0.650	0.690	MS	981	3,153	08/31/2021	09/09/2024
83368R-AZ-5	SOCIETE GENERALE		D		2.B FE	910,453	87.0180	809,267	930,000	914,558	0	3,725	0	0	1.488	1.920	JD	653	13,838	12/01/2021	12/14/2026
853254-BJ-8	STANDARD CHARTERED P		D		1.G FE	939,492	99.5260	895,734	900,000	905,718	0	(27,718)	0	0	3.885	0.780	MS	10,295	34,965	10/07/2021	03/15/2024
853254-BX-7	STANDARD CHARTERED P		D	1	3.A FE	325,000	76.6360	249,067	325,000	249,067	(73,697)	0	0	0	4.750	4.750	JJ	7,161	15,438	01/05/2021	01/01/9999
853254-BY-5	STANDARD CHARTERED P		D	1	1.G FE	1,000,000	94.5160	945,160	1,000,000	1,000,000	0	0	0	0	0.991	0.990	JJ	4,652	9,910	01/07/2021	01/12/2025
853254-CB-4	STANDARD CHARTERED P		D	1	1.G FE	300,000	94.4150	283,245	300,000	300,000	0	0	0	0	1.214	1.210	MS	991	3,642	03/16/2021	03/23/2025
853254-CL-2	STANDARD CHARTERED P		D		3.C FE	250,000	103.0640	257,660	250,000	250,000	0	0	0	0	7.776	7.770	MN	2,430	0	11/08/2022	11/16/2025
86562M-CC-2	SUMITOMO MITSUI FIN		D		1.G FE	1,500,000	95.2370	1,428,555	1,500,000	1,500,000	0	0	0	0	0.508	0.500	JJ	3,577	7,620	01/04/2021	01/12/2024
86563V-AU-3	SUMITOMO MITSUI TR B		D		1.F FE	784,513	94.6270	742,822	785,000	784,798	0	162	0	0	0.850	0.870	MS	1,779	6,673	03/18/2021	03/25/2024
86563V-AW-9	SUMITOMO MITSUI TR B		D		1.F FE	544,711	92.4340	503,765	545,000	544,835	0	96	0	0	0.800	0.810	MS	1,272	4,360	09/08/2021	09/16/2024
86563V-BE-8	SUMITOMO MITSUI TR B		D		1.G FE	249,485	98.8920	247,230	250,000	249,512	0	27	0	0	4.950	4.990	MS	3,644	0	09/06/2022	09/15/2027
87854X-AE-1	TECHNIPFMC PLC		D	1	3.A FE	194,501	97.5030	192,081	197,000	192,081	(2,613)	193	0	0	6.500	6.920	FA	4,339	4,875	12/20/2022	02/01/2026
892331-AN-9	TOYOTA MOTOR CORP		D	1	1.E FE	750,000	84.5390	634,043	750,000	750,000	0	0	0	0	2.362	2.360	MS	4,724	17,715	03/18/2021	03/25/2031
89680Y-AD-7	TRITON CONTAINER INT		D		2.C FE	259,815	96.5290	250,975	260,000	259,945	0	93	0	0	0.800	0.830	FA	867	2,051	07/28/2021	08/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89686Q-AA-4	TRIVIUM PACKAGING FI		D	1	4.B FE	220,000	91.9080	202,198	220,000	202,198	(17,802)	0	0	0	5.500	5.500	JD	6,588	12,100	07/19/2019	08/15/2026
902613-AC-2	UBS GROUP AG		D		1.G FE	1,219,455	87.6820	1,091,641	1,245,000	1,224,704	0	4,759	0	0	1.364	1.780	JJ	7,123	16,982	12/01/2021	01/30/2027
902613-AN-8	UBS GROUP AG		D		3.B FE	200,000	100.8160	201,632	200,000	200,000	0	0	0	0	0.000	0.000	FMAN	0	3,736	05/03/2022	05/12/2026
902613-AT-5	UBS GROUP AG		D		1.G FE	750,000	92.8550	696,413	750,000	750,000	0	0	0	0	4.988	4.980	FA	15,172	0	08/01/2022	08/05/2033
90320L-AG-2	UPC HLDG BV		D		4.B FE	416,500	88.9080	377,859	425,000	377,859	(39,683)	1,042	0	0	5.500	5.900	JJ	10,778	11,688	03/08/2022	01/15/2028
904678-AS-8	UNICREDIT S.P.A		D	1	3.A FE	350,000	81.4400	285,040	350,000	285,040	(64,960)	0	0	0	5.459	5.450	JD	9,606	19,107	06/30/2020	06/30/2035
91845A-AA-3	VZ SECD FING BV		D		4.A FE	876,508	81.4430	716,698	880,000	716,698	(160,068)	258	0	0	5.000	5.050	JJ	20,289	21,389	01/06/2022	01/15/2032
92212W-AA-8	VAR ENERGI ASA		D		2.C FE	609,762	94.1450	574,285	610,000	609,789	0	26	0	0	5.000	5.000	MN	3,643	15,250	05/12/2022	05/18/2027
92769X-AP-0	VIRGIN MEDIA SECD FI		D	1	3.C FE	278,700	89.8060	233,496	260,000	233,496	(35,833)	(3,460)	0	0	5.500	3.950	MN	1,827	14,300	11/04/2020	05/15/2029
92770Q-AA-5	VIRGIN MEDIA VENDOR		D	1	4.B FE	1,825,313	87.5640	1,650,581	1,885,000	1,650,581	(181,580)	6,849	0	0	5.000	5.580	JJ	43,460	70,375	02/16/2022	07/15/2028
92857W-BJ-8	VODAFONE GROUP PLC N		D		2.B FE	698,194	98.5000	689,500	700,000	699,316	0	264	0	0	4.125	4.160	MN	2,486	28,875	08/01/2018	05/30/2025
92858R-AB-6	VMED O2 UK FING I PL		D		3.C FE	991,050	81.4300	806,157	990,000	806,157	(184,733)	(114)	0	0	4.750	4.730	JJ	21,684	48,070	07/12/2021	07/15/2031
947075-AU-1	WEATHERFORD INTL LTD		D		4.C FE	2,108,843	96.2090	2,164,703	2,250,000	2,111,257	0	2,414	0	0	8.625	9.820	JD	16,172	59,081	12/05/2022	04/30/2030
961214-FG-3	WESTPAC BKG CORP		D		2.A FE	500,000	93.6790	468,395	500,000	500,000	0	0	0	0	5.405	5.400	FA	10,585	0	08/03/2022	08/10/2033
98953G-AD-7	ZIGGO BD CO BV		D	1	4.C FE	752,563	80.9130	606,848	750,000	606,848	(144,191)	(292)	0	0	5.125	5.070	JJ	17,724	38,438	02/06/2020	02/28/2030
98955D-AA-8	ZIGGO B V		D	1	4.A FE	892,380	83.8430	717,696	856,000	717,696	(156,212)	(5,392)	0	0	4.875	4.090	AO	8,810	41,730	03/01/2021	01/15/2030
AX8006-40-2	QNB FINANCE		D		1.E FE	1,059,210	98.0620	980,620	1,000,000	1,029,826	0	(23,821)	0	0	3.500	1.060	MS	9,185	35,000	10/08/2021	03/28/2024
EJ5972-61-1	SAUDI ELECTRICITY GLOBAL		D		1.F FE	1,040,140	99.4310	994,310	1,000,000	1,007,159	0	(26,757)	0	0	3.473	0.770	AO	8,110	34,730	10/08/2021	04/08/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,704,280,704	XXX	1,564,422,896	1,722,567,170	1,640,744,204	(57,476,911)	(1,766,147)	544,000	0	XXX	XXX	XXX	17,157,444	48,319,080	XXX	XXX
037980-AA-7	AQUA ASSETCO FINANCE TRUST 2022-A				1.C FM	6,779,682	100.0000	6,759,861	6,759,861	6,779,682	0	0	0	0	5.772	5.770	MON	10,838	121,655	08/24/2022	07/21/2046
037980-AB-5	AQUA ASSETCO FINANCE TRUST 2022-A				1.G FM	1,171,000	100.0000	1,171,000	1,171,000	1,171,000	0	0	0	0	6.438	6.430	MON	2,094	24,083	08/24/2022	07/21/2046
037980-AC-3	AQUA ASSETCO FINANCE TRUST 2022-A				2.C FM	1,070,000	100.0000	1,070,000	1,070,000	1,070,000	0	0	0	0	7.819	7.810	MON	2,324	26,726	08/24/2022	07/21/2046
10569J-AB-6	BRAVO RES FDG TR				1.C FE	240,341	97.3210	234,831	241,295	240,342	0	34	0	0	5.500	5.500	MON	2,237	3,333	08/29/2022	07/25/2062
10569J-AC-4	BRAVO RES FDG TR				1.F FE	238,374	96.2460	232,237	241,295	238,383	0	113	0	0	5.500	5.560	MON	2,237	3,333	08/29/2022	07/25/2062
11044M-AA-4	BRITISH AWYS PTC SER				1.F FE	169,254	89.7360	168,722	188,021	169,390	0	136	0	0	4.250	6.260	FMAN	1,021	0	11/15/2022	05/15/2034
12530G-AC-2	CASCADE FUNDING MORTGAGE TRUST				1.G FE	202,990	81.4040	203,510	250,000	203,614	0	624	0	0	3.250	6.390	MON	813	1,309	09/23/2022	09/25/2037
12553X-AD-5	CIM TR 2018-INV1				1.A FE	42,866	93.7770	39,004	41,592	42,793	0	(820)	0	0	4.000	3.710	MON	281	1,744	03/12/2021	08/25/2048
12555D-AB-1	CIM TRUST				1.A FM	28,238	96.5960	27,331	28,294	28,243	0	43	0	0	4.585	4.600	MON	22	790	04/05/2019	02/25/2049
126670-QT-8	COUNTRYWIDE ASSET-BACKED CERTIFICATES				1.A FM	270,299	94.4540	960,479	1,016,875	274,265	0	0	0	0	4.353	113.470	MON	13,781	39,379	01/02/2017	05/25/2036
17329P-AY-8	CITIGROUP MTG LN TR				1.A FE	1,819	80.7510	0	0	0	0	(34)	0	0	2.500	2.350	MON	0	43	07/02/2021	05/25/2051
17330V-AA-4	CITIGROUP MORTGAGE LOAN TRUST				1.A Z*	196,286	97.9450	192,250	196,283	196,283	0	0	0	0	6.170	6.170	MON	1,211	3,050	08/24/2022	09/25/2062
19688G-AA-1	COLT MORTGAGE LOAN T				1.A FE	1,712,825	81.6780	1,399,016	1,712,843	1,712,825	0	3	0	0	1.397	1.390	MON	4,030	23,931	10/14/2021	10/25/2066
20753K-AB-8	CONN AVE SECS				1.G FE	322,750	99.8870	320,001	320,363	322,745	0	(3,893)	0	0	2.391	1.640	MON	149	12,756	08/16/2021	08/25/2031
20754D-AA-5	CONNECTICUT AVE SEC				2.A FE	905,504	99.0870	897,237	905,504	905,504	0	0	0	0	2.188	2.180	MON	385	17,640	05/03/2022	04/25/2042
20754L-AB-5	CONNECTICUT AVE SECS				2.B FE	360,000	95.1100	342,396	360,000	360,000	0	0	0	0	1.949	1.940	MON	702	9,242	01/11/2022	12/26/2041
20755D-AA-4	CONNECTICUT AVN SEC				2.A FE	1,224,128	100.3840	1,226,558	1,221,866	1,224,128	0	(141)	0	0	4.064	4.040	MON	966	23,487	08/02/2022	07/25/2042
3136B3-GG-9	FNMA REMIC TRUST				1.F FE	5,472,063	88.9460	5,263,620	5,917,743	5,472,526	0	463	0	0	4.000	4.550	MON	19,726	0	12/02/2022	10/25/2058
3136B9-GC-5	FNMA REMIC TRUST				1.F FE	34,171	11.3320	28,552	0	34,318	0	146	0	0	3.606	(12.470)	MON	1,152	1,897	08/29/2022	04/25/2050
3136B9-LQ-8	FNMA REMIC TRUST				1.F FE	64,470	16.2660	82,450	0	61,336	0	3,409	0	0	3.500	16.960	MON	2,985	17,185	01/07/2021	01/25/2047
3136BD-Q2-7	FNMA REMIC TRUST				1.F FE	113,546	13.4520	107,897	0	110,821	0	(2,725)	0	0	2.500	8.190	MON	3,374	14,985	03/03/2022	02/25/2051
3136BN-CL-8	FNMA REMIC TRUST				1.F FE	1,427,122	93.9510	1,347,745	1,434,519	1,427,230	0	275	0	0	4.000	4.040	MON	9,629	14,346	08/17/2022	01/25/2050
3136BN-CN-4	FNMA REMIC TRUST				1.F FE	946,483	95.8800	916,944	956,346	946,540	0	190	0	0	4.500	4.560	MON	7,222	7,173	09/14/2022	01/25/2050
3136BN-JK-3	FNMA REMIC TRUST				1.F FE	114,407	6.9110	110,486	0	109,289	0	(5,119)	0	0	2.953	(2.060)	MON	4,721	3,934	11/04/2022	08/25/2052
3137F3-PC-2	FHLMC REMIC SERIES				1.F FE	3,576,953	93.9100	3,433,158	3,655,780	3,576,970	0	17	0	0	4.500	4.690	MON	13,709	0	12/14/2022	12/15/2047

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
3137FW-N2-2	FHLMC REMIC SERIES				1.F FE	49,603	3.4310	33,617	0	49,516	0	(87)	0	0	1.366	23.420	MON	2,007	2,604	08/25/2022	10/25/2050
31738Q-AD-5	FIN OF AMERICA HECM				1.G FE	244,690	96.9560	242,390	250,000	245,162	0	472	0	0	6.000	7.190	MON	1,500	4,042	08/16/2022	04/25/2026
35563P-E3-9	FREDDIE MAC SCRT SER				1.F FE	920,555	90.7930	887,899	977,938	920,836	0	1,564	0	0	3.000	3.370	MON	4,910	4,924	09/08/2022	04/25/2062
35564K-H3-6	FHLMC STACR REMIC TR				1.G FE	465,526	100.0990	465,987	465,526	465,526	0	0	0	0	4.435	4.430	MON	1,217	4,300	09/12/2022	09/25/2042
35564K-JG-5	FHLMC STARC REMIC TR				2.C FE	1,739,962	95.5570	1,662,655	1,739,962	1,739,962	0	0	0	0	0.900	0.900	MON	705	31,322	09/27/2021	09/25/2041
35564K-PU-7	FHLMC STACR				1.G FE	359,930	97.4840	350,875	359,930	359,930	0	0	0	0	1.049	1.040	MON	73	6,468	01/18/2022	01/25/2042
35564K-UW-7	FHLMC STACR REMIC TR				1.F FE	850,009	99.5460	846,150	850,009	850,009	0	0	0	0	2.250	2.250	MON	1,062	18,236	04/11/2022	04/25/2042
35564K-UX-5	FHLMC STACR REMIC TR				2.B FE	280,000	98.9550	277,074	280,000	280,000	0	0	0	0	3.150	3.140	MON	172	7,554	04/11/2022	04/25/2042
36168K-AA-5	GCAT TR 2021-NQM5				1.A FE	1,504,671	79.0780	1,189,887	1,504,701	1,504,672	0	8	0	0	1.262	1.260	MON	1,899	19,056	09/29/2021	07/25/2066
36168W-AC-5	GCAT TR 2022-NQM5				1.F FE	234,982	96.1600	239,549	249,115	235,008	0	77	0	0	5.710	6.110	MON	2,375	1,185	10/14/2022	08/25/2067
36267E-BT-7	GS MRTG BCK SEC TR				1.A FE	644,485	88.8560	578,265	650,789	644,595	0	747	0	0	3.000	3.050	MON	3,279	14,655	02/25/2022	06/25/2052
45276P-AA-4	IMPERIAL FD MTG TR				1.A FE	224,304	91.2300	214,293	234,893	224,351	0	195	0	0	3.638	3.900	MON	1,427	2,141	08/23/2022	03/25/2067
46591T-AC-8	JP MORGAN MTG TR				1.A FE	300,487	88.3100	259,750	294,134	300,487	0	(2,793)	0	0	3.500	2.920	MON	1,735	10,526	06/01/2021	07/25/2050
46651X-AD-4	JP MORGAN MTG TR				1.A FE	115,467	85.1000	96,395	113,272	115,385	0	(863)	0	0	3.000	2.820	MON	567	3,467	10/25/2021	06/25/2050
46654K-AC-1	J P MORGAN MORTGAGE				1.A FE	514,295	80.7510	453,414	561,496	515,157	0	3,539	0	0	2.500	3.160	MON	2,346	9,359	03/28/2022	01/25/2052
46654U-AB-1	J P MORGAN MORTGAGE				1.A FE	1,327,195	83.1950	1,157,893	1,391,783	1,328,320	0	4,423	0	0	3.000	3.350	MON	6,997	27,837	03/23/2022	08/25/2052
46655V-BU-5	JP MORGAN MTG TR				1.C FE	230,732	88.6770	212,509	239,644	230,806	0	452	0	0	4.500	4.790	MON	1,815	3,595	07/27/2022	01/25/2053
59982H-AC-4	MILL CITY MTG LN TR				1.A FE	271,236	92.8160	249,876	269,216	271,138	0	(759)	0	0	1.125	1.080	MON	518	3,066	01/28/2021	11/25/2060
64828X-AA-1	NEW RESIDENTIAL MORTGAGE LOAN TRUST				1.A FM	586,508	91.6140	528,823	577,229	585,963	0	(2,507)	0	0	2.750	2.650	MON	1,587	15,875	02/05/2020	11/25/2059
64831E-AA-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST				1.A FE	189,995	86.9290	165,161	189,995	189,995	0	0	0	0	0.940	0.940	MON	179	1,787	05/13/2021	10/25/2058
67117D-AA-8	OBX TR 2022-NQM7				1.A FE	487,944	98.2720	479,212	487,639	487,942	0	(10)	0	0	5.110	5.080	MON	4,185	6,250	08/25/2022	08/25/2062
67117D-AB-6	OBX TR 2022-NQM7				1.C FE	243,438	97.4720	237,656	243,819	243,440	0	12	0	0	5.700	5.680	MON	2,334	3,486	08/25/2022	08/25/2062
67117D-AC-4	OBX TR 2022-NQM7				1.F FE	337,422	96.3470	328,878	341,347	337,441	0	117	0	0	5.700	5.780	MON	1,946	4,864	08/24/2022	08/25/2062
67117Y-AC-8	OBX TR 2022-NQM8				1.F FE	239,143	97.1110	238,318	245,408	239,162	0	136	0	0	6.100	6.270	MON	2,507	2,518	09/26/2022	09/25/2062
67118L-AA-9	OBX TR 2022-NQM9				1.A FE	1,245,362	99.6110	1,245,138	1,250,000	1,245,369	0	7	0	0	6.450	6.480	MON	8,063	0	12/02/2022	09/25/2062
67118L-AC-5	OBX TR 2022-NQM9				1.C FE	245,668	98.2040	245,512	250,000	245,671	0	3	0	0	6.450	6.590	MON	1,613	0	12/02/2022	09/25/2062
67118L-AD-3	OBX TR 2022-NQM9				1.F FE	243,664	97.5850	243,963	250,000	243,668	0	4	0	0	6.450	6.660	MON	1,613	0	12/02/2022	09/25/2062
69377T-AB-2	PRKCM TRUST OTHER ABS				1.C FE	248,085	98.0390	243,223	248,088	248,086	0	1	0	0	5.993	5.990	MON	1,487	3,717	09/08/2022	08/25/2057
69377T-AC-0	PRKCM TRUST OTHER ABS				1.F FE	246,518	96.8750	240,335	248,088	246,526	0	20	0	0	6.140	6.190	MON	1,523	3,808	09/08/2022	08/25/2057
74938D-AA-1	RCKT MTG TR 2021-3				1.A FE	361,788	80.7510	307,827	381,205	362,205	0	1,566	0	0	2.500	2.890	MON	1,597	6,354	03/09/2022	07/25/2051
74938W-AB-7	WOODWARD CAPITAL MANAGEMENT				1.A FE	446,912	80.7510	381,574	472,532	447,516	0	2,292	0	0	2.500	2.920	MON	1,181	8,860	02/17/2022	02/25/2052
75409J-AA-5	RATE MTG TR 2021-J1				1.A FE	298,004	80.7510	250,995	310,826	298,293	0	720	0	0	2.500	2.810	MON	1,296	5,181	03/01/2022	07/25/2051
75409J-AG-2	RATE MTG TR 2021-J1				1.A FE	223,533	86.1990	198,005	229,707	223,672	0	426	0	0	2.500	2.690	MON	958	3,829	02/25/2022	07/25/2051
75409X-AA-4	RATE MORTGAGE TRUST				1.A FE	1,574,453	80.7510	1,274,773	1,578,646	1,574,502	0	255	0	0	2.500	2.500	MON	6,596	39,555	12/09/2021	12/25/2051
75410R-AG-1	RATE MORTGAGE TRUST				1.A FE	694,937	83.8180	584,217	697,006	694,988	0	161	0	0	3.000	3.020	MON	2,091	17,425	01/28/2022	01/25/2052
81747J-AX-4	SEQUOIA MTG TR				1.A FE	108,301	92.1470	97,992	106,343	108,195	0	(1,324)	0	0	4.000	3.810	MON	753	4,396	06/03/2021	07/25/2048
85573H-AA-8	STARWOOD MTG RES TR			1	1.A FE	369,508	92.7640	342,775	369,513	369,508	0	3	0	0	0.943	0.940	MON	348	3,486	05/12/2021	05/25/2065
86358E-PB-6	STRUCTURED ASSET INV				1.A FM	559,015	98.2060	548,987	559,015	559,015	0	0	0	0	4.584	2.500	MON	2,701	15,313	10/07/2020	11/25/2034
886312-AA-5	TIAA BANK MTG LN TR				1.A FE	80,347	88.6330	69,861	78,821	80,264	0	(667)	0	0	3.500	3.310	MON	471	2,763	06/01/2021	07/25/2048
89176U-AN-4	TOWD POINT MTG TR				1.A FE	366,472	88.0620	317,294	360,307	366,128	0	(1,559)	0	0	1.636	1.530	MON	990	5,957	08/18/2020	04/25/2060
89177B-AA-3	TOWD PT MTG TR				1.A FE	560,669	94.5490	492,264	520,644	558,760	0	(11,603)	0	0	3.750	3.230	MON	1,627	19,706	09/25/2020	03/25/2058
89177H-AA-0	TOWD POINT MORTGAGE TRUST				1.A FM	262,677	99.1610	259,944	262,143	262,622	0	342	0	0	3.414	3.390	MON	1,041	5,440	04/09/2019	12/25/2048
89177X-AA-5	TOWD POINT MORTGAGE TRUST				1.A FM	312,396	99.0340	309,005	312,019	312,366	0	252	0	0	5.016	5.000	MON	1,323	6,784	10/22/2019	12/25/2048
89178W-AU-2	TOWD POINT MTG TR				1.A FE	357,255	92.1210	315,856	342,871	356,519	0	(4,366)	0	0	2.710	2.440	MON	1,576	9,452	08/18/2020	01/25/2060
89179Y-AR-4	TOWD POINT MORTGAGE TRUST				1.A FE	412,316	89.7210	363,921	405,614	412,155	0	(1,673)	0	0	2.250	2.150	MON	913	9,126	11/15/2021	11/25/2061

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
90931G-AA-7	UNITED AIRLINE INC				1.G FE	84,571	98.7320	78,036	79,038	83,773	0	(1,338)	0	0	5.875	3.380	MON	593	3,496	02/08/2022	10/15/2027
92538E-AA-5	VERUS SEC 2021-R3 TR			1	1.A FE	356,315	86.6660	308,805	356,316	356,315	0	1	0	0	1.020	1.020	MON	363	3,634	05/19/2021	04/25/2064
92538M-AA-7	VERUS SEC TR 2021-6				1.A FE	1,367,835	81.1570	1,110,115	1,367,861	1,367,836	0	7	0	0	1.630	1.620	MON	3,746	22,553	10/22/2021	10/25/2066
92539L-AC-4	VERUS SEC TRUST				1.F FE	879,166	79.5710	699,564	879,170	879,166	0	2	0	0	1.437	1.430	MON	2,137	12,647	06/21/2021	06/25/2066
G29638-AA-0	AP HANSEL SPV, LLC OTHER ABS				2.C PL	15,069,750	100.4650	15,139,824	15,069,750	15,069,750	0	0	0	0	6.400	6.390	MS	246,474	0	09/29/2022	09/19/2047
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						66,023,667	XXX	63,601,616	67,192,848	66,015,898	0	(19,024)	0	0	XXX	XXX	XXX	446,025	794,620	XXX	XXX
054975-AE-7	BBCMS MORTGAGE TR				1.A FE	597,388	104.8750	608,275	580,000	597,377	0	(12)	0	0	5.710	5.430	MON	1,564	0	11/18/2022	12/15/2055
05552Y-AE-6	BBMCS MRTG TR				1.A FE	3,530,926	96.4280	3,350,873	3,475,000	3,530,530	0	(396)	0	0	4.600	4.450	MON	7,104	53,283	08/29/2022	06/15/2055
055980-AA-4	BPR TR 2022-STAR				1.A FE	1,447,264	98.5590	1,434,033	1,455,000	1,447,613	0	349	0	0	5.482	5.550	MON	3,767	30,309	10/03/2022	08/15/2039
056054-AE-9	BX COML MTG TR				1.B FE	466,331	98.3230	459,660	467,500	466,488	0	71	0	0	1.228	1.260	MON	271	12,312	09/24/2020	10/15/2036
05607T-AA-0	BXP TRUST 2021-601L				1.A FE	3,192,858	75.1030	2,328,193	3,100,000	3,189,100	0	(3,758)	0	0	2.618	2.310	MON	6,989	81,158	12/17/2021	01/15/2044
05608R-AA-3	BX TRUST 2021-ARIA				1.A FE	448,875	95.2950	428,828	450,000	448,970	0	72	0	0	0.979	1.010	MON	208	10,983	10/13/2021	10/15/2036
05609V-AL-9	BX CM MTG 2021-VOLT				1.D FE	477,500	93.8250	469,125	500,000	478,058	0	558	0	0	4.041	4.760	MON	954	8,083	08/17/2022	09/15/2036
06540E-AE-3	BANK 2021-BNK38				1.A FE	2,322,961	80.2750	1,846,325	2,300,000	2,322,487	0	(474)	0	0	2.275	2.210	MON	4,506	52,325	12/13/2021	12/17/2064
06541M-BN-3	BNK 2022-BNK42				1.A FE	530,446	95.7710	493,221	515,000	530,249	0	(197)	0	0	4.545	4.290	MON	1,843	11,570	05/20/2022	06/17/2055
06541Q-AZ-8	BNK 2022-BNK43				1.A FE	1,452,208	95.0450	1,340,135	1,410,000	1,451,907	0	(302)	0	0	4.348	4.100	MON	5,109	20,675	08/08/2022	08/15/2055
08163M-AC-1	BENCHMARK MTG TR				1.A FE	3,295,814	87.6940	2,806,208	3,200,000	3,293,283	0	(2,531)	0	0	2.703	2.480	MON	7,448	86,496	12/08/2021	12/17/2054
12591K-AD-7	COMM MTG TR				1.A FE	1,799,833	98.8630	1,721,732	1,741,533	1,797,659	0	(5,252)	0	0	3.765	3.440	MON	4,918	65,826	11/18/2021	10/15/2046
12591Q-AR-3	COMM MTG TR				1.A FE	2,112,422	96.7350	1,934,700	2,000,000	2,108,290	0	(3,829)	0	0	3.694	3.180	MON	6,157	73,831	11/17/2021	08/12/2047
12594P-AV-3	CSMC COML MTG TR				1.A FE	3,024,000	94.1340	2,635,752	2,800,000	3,017,178	0	(6,822)	0	0	3.794	3.120	MON	9,150	106,254	12/21/2021	12/17/2049
12653V-AA-4	CSMC 2019-ICE4				1.A FE	1,281,906	98.9540	1,286,402	1,300,000	1,282,255	0	349	0	0	4.393	4.620	MON	2,697	10,178	10/24/2022	05/15/2036
12653V-AC-0	CSMC 2019-ICE4				1.A FM	1,299,594	98.3130	1,278,069	1,300,000	1,299,650	0	25	0	0	1.379	1.380	MON	847	36,097	09/24/2020	05/15/2036
193051-AA-7	COLD 2020-ICE5				1.A FE	1,268,058	97.3610	1,234,594	1,268,058	1,268,058	0	0	0	0	1.044	1.040	MON	588	30,967	10/27/2020	11/15/2037
29429C-AC-9	CITIGRP COML MTG TR				1.A FE	2,057,734	93.6960	1,873,920	2,000,000	2,055,681	0	(1,909)	0	0	3.063	2.810	MON	5,275	61,260	11/30/2021	04/16/2049
30227F-AA-8	EXTENDED STAY AMER T				1.A FE	976,192	97.2670	949,513	976,192	976,192	0	0	0	0	5.398	5.390	MON	2,488	25,616	06/24/2021	07/15/2038
30329X-AC-2	FS RIALTO ISSUER LLC				1.A FE	992,500	99.2500	992,500	1,000,000	992,535	0	35	0	0	7.320	7.430	MON	5,083	0	11/18/2022	10/19/2039
30329X-AE-8	FS RIALTO ISSUER LLC				1.D FE	992,500	99.2500	992,500	1,000,000	992,535	0	35	0	0	7.820	7.930	MON	5,431	0	11/18/2022	10/19/2039
3137H7-M9-1	FHLMC REMIC SERIES				1.A FE	2,540,077	84.6030	2,576,161	3,045,000	2,543,689	0	3,612	0	0	2.450	6.500	MON	12,434	0	11/10/2022	04/25/2032
3137H7-ZB-2	FHLMC REMIC SERIES				1.A FE	329,590	88.0070	330,026	375,000	329,794	0	204	0	0	2.920	5.740	MON	1,825	0	11/17/2022	06/25/2032
3137H8-BK-6	FHLMC REMIC SERIES				1.A FE	322,939	88.5860	323,339	365,000	323,131	0	191	0	0	3.000	5.670	MON	1,825	0	11/17/2022	06/25/2032
3137H8-U9-0	FHLMC REMIC SERIES				1.A FE	1,609,132	92.2850	1,527,317	1,655,000	1,609,816	0	683	0	0	3.500	4.050	MON	9,654	12,294	11/17/2022	07/25/2032
3137H9-3C-1	FHLMC REMIC SERIES				1.A FE	442,125	92.4900	443,952	480,000	442,252	0	127	0	0	3.530	5.270	MON	2,824	0	11/21/2022	08/25/2032
36251F-AW-6	GS MORTGAGE SECURITIES TRUST				1.A FM	3,025,664	95.8300	2,874,900	3,000,000	3,020,957	0	(698)	0	0	3.396	3.330	MON	5,943	101,880	11/24/2015	02/10/2048
36257H-BN-5	GS MORTGAGE SECS TR				1.A FE	2,105,391	86.7860	1,735,720	2,000,000	2,102,182	0	(3,050)	0	0	2.904	2.500	MON	5,001	58,080	12/03/2021	07/12/2052
36263U-AL-3	GS MTG SECS TR				1.A FE	1,441,996	85.9920	1,203,888	1,400,000	1,440,888	0	(1,108)	0	0	2.637	2.420	MON	3,179	36,914	12/16/2021	12/17/2054
38011W-AA-4	GMAC MILITARY HSG TR				1.G	382,195	104.4440	382,195	365,930	382,120	0	(128)	0	0	6.845	6.130	MON	1,461	2,087	11/17/2022	05/10/2037
38012D-AB-3	GMAC MILITARY HSG XI				2.B FE	391,055	89.0480	391,055	439,147	391,105	0	50	0	0	5.847	7.020	MON	1,498	0	12/08/2022	05/10/2050
46644R-BE-4	JPMBB COML MTG SEC T				1.D FE	539,180	90.1570	540,942	600,000	539,180	0	0	0	0	4.118	5.480	MON	1,098	0	12/07/2022	05/15/2048
46644Y-AU-4	JPMBB COML MTG SEC T				1.A FE	2,031,938	95.1710	1,817,657	1,909,885	2,027,872	0	(20,908)	0	0	3.801	3.220	MON	6,050	83,274	12/08/2021	08/17/2048
46649J-AA-6	JP MORGAN CHASE CMBS				1.A FM	1,479,375	97.1110	1,456,665	1,500,000	1,483,925	0	(6,330)	0	0	5.268	5.460	MON	3,732	37,392	01/08/2019	02/15/2035
46654E-AA-9	JP MRGN CHASE COM TR				1.A FE	1,496,250	97.0050	1,455,075	1,500,000	1,496,669	0	358	0	0	5.078	5.110	MON	3,597	34,502	10/21/2021	06/15/2038
53218C-AA-8	LIFE FINANCIAL SER T				1.A FE	393,188	96.9560	381,219	393,188	393,188	0	0	0	0	0.806	0.800	MON	132	8,807	03/18/2021	03/17/2036
55316V-AA-2	MHC COML MTG TR				1.A FE	1,296,860	97.1280	1,262,664	1,300,000	1,297,895	0	619	0	0	0.950	1.040	MON	584	30,442	04/06/2021	04/15/2026
61765D-AX-6	MS CAPITAL I TR				1.A	2,716,172	90.3630	2,710,890	3,000,000	2,716,172	0	0	0	0	4.158	5.100	MON	5,544	0	12/07/2022	05/15/2048

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67118A-AA-3	OPG TRUST 2021-PORT				1.A FE	1,223,440	95.6930	1,180,539	1,233,673	1,224,274	0	4,729	0	0	0.584	0.690	MON	340	24,924	09/30/2021	10/15/2036
682413-AA-7	ONE MORTGAGE 2021-PA				1.A FE	800,000	95.3690	762,952	800,000	800,000	0	0	0	0	0.950	0.950	MON	317	18,085	02/10/2021	03/17/2036
682696-AA-7	ONEMEAIN FINL TR				1.A FE	1,683,535	87.5120	1,487,704	1,700,000	1,684,559	0	1,024	0	0	1.750	1.890	MON	1,405	29,458	02/07/2022	09/14/2035
69291Q-AE-5	PFP 2022-9 LTD				1.D FE	248,750	99.5000	248,750	250,000	248,770	0	20	0	0	6.280	6.370	MON	567	3,592	09/19/2022	08/19/2035
75585R-RZ-0	REAL ESTATE ASSET LIGQUIDITY TRUST				1.A FE	3,615,212	89.9410	3,251,563	3,615,182	3,615,057	0	(59)	0	0	2.395	2.390	MON	4,570	86,463	11/04/2021	01/12/2030
78458M-AA-2	SMR MORTGAGE TRUST				1.A FE	626,984	94.7450	594,036	626,984	626,984	0	0	0	0	1.710	1.710	MON	506	17,869	01/28/2022	02/15/2039
78473J-AA-0	SREIT TR 2021-IND				1.A FE	1,485,272	96.1700	1,442,550	1,500,000	1,486,315	0	887	0	0	5.018	5.150	MON	3,554	33,582	10/20/2021	10/15/2038
90278K-AZ-4	UBS COML MTG TR				1.A FE	1,529,967	94.3580	1,321,699	1,400,728	1,526,167	0	(12,507)	0	0	4.180	3.440	MON	5,205	58,555	12/02/2021	12/15/2051
929342-AB-9	WMRK COML MTG TR				1.D FE	744,361	99.9660	749,745	750,000	744,494	0	133	0	0	6.936	7.250	MON	2,312	4,519	10/27/2022	11/15/2027
94989T-BE-3	WELLS FARGO COML TR				1.D FE	598,102	91.9180	597,467	650,000	598,102	0	0	0	0	4.708	5.350	MON	1,360	0	12/07/2022	09/15/2058
94989V-AJ-8	WELLS FARGO COML TR				1.D FE	975,188	92.2910	969,056	1,050,000	975,188	0	0	0	0	4.646	5.250	MON	2,168	0	12/07/2022	09/15/2057
94989Y-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST				1.A FM	8,138,619	94.3560	7,562,197	8,014,537	8,122,524	0	(2,291)	0	0	3.560	3.460	MON	12,681	285,318	07/25/2018	01/15/2059
95000P-AD-6	WELLS FARGO COML TR				1.A FM	1,999,828	94.0970	1,693,746	1,800,000	1,982,972	0	(6,049)	0	0	3.525	2.680	MON	5,464	63,450	03/03/2020	12/17/2049
95001E-AA-6	WELLS FARGO MTG TR				1.A FE	831,913	98.6880	835,887	847,000	831,920	0	7	0	0	4.729	5.150	MON	2,114	3,334	12/01/2022	12/13/2031
95001V-AT-7	WELLS FARGO COM MTG				1.A FE	1,573,535	88.4480	1,326,720	1,500,000	1,571,243	0	(2,120)	0	0	3.055	2.680	MON	3,691	45,825	11/17/2021	06/17/2052
95002B-AC-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST				1.A FM	926,949	91.5140	823,626	900,000	924,676	0	(728)	0	0	2.964	2.740	MON	3,409	26,676	10/22/2019	10/15/2052
95003M-AB-4	WELLS FARG CML MTG T				1.A FE	999,971	92.9680	929,680	1,000,000	999,971	0	0	0	0	3.589	3.570	MON	3,091	23,927	04/04/2022	04/16/2055
95003Q-AG-4	WELLS FAR COM MRT TR				1.A FE	2,019,854	81.1130	1,622,260	2,000,000	2,019,243	0	(578)	0	0	2.406	2.320	MON	4,010	48,120	11/19/2021	11/18/2054
75585R-QE-8	REAL ESTATE ASSET				1.A FE	470,387	99.2410	447,712	451,135	454,720	0	(8,601)	0	0	3.072	(0.090)	MON	1,155	14,350	03/18/2021	06/12/2023
75585R-QY-4	REAL ESTATE ASSET			1	1.A FE	1,209,541	97.9330	1,162,854	1,187,396	1,195,058	0	(8,976)	0	0	2.419	1.470	MON	1,516	32,245	10/13/2020	04/12/2024
75585R-RM-9	REAL ESTATE ASSET				1.A FE	225,109	91.3090	202,317	221,572	224,255	0	(1,086)	0	0	2.381	1.970	MON	278	5,271	03/18/2021	12/12/2028
75585R-RU-1	REAL ESTATE ASSET				1.A FE	2,399,922	86.2190	2,069,261	2,400,000	2,399,944	0	8	0	0	2.867	2.860	MON	3,632	68,808	02/04/2020	01/12/2030
126395-AA-0	CREDIT SUISSE MORTGAGE TRUST		D		1.A FE	700,000	97.6420	683,494	700,000	700,000	0	0	0	0	5.668	5.660	MON	1,763	20,288	10/23/2020	10/15/2037
69291Q-AA-3	PFP 2022-9 LTD		D		1.A FE	2,463,438	98.5620	2,464,063	2,500,000	2,463,554	0	117	0	0	5.649	5.910	MON	5,885	12,362	12/02/2022	08/19/2035
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						93,600,314	XXX	86,308,101	93,264,640	93,506,920	0	(86,436)	0	0	XXX	XXX	XXX	219,771	2,109,916	XXX	XXX
00217F-AC-9	ARI FLEET LEASE TRUS			1	1.A FE	949,731	93.3890	887,196	950,000	949,780	0	31	0	0	0.000	0.000	MON	0	6,460	05/17/2021	03/15/2030
01627A-AC-2	ALIGNED DATA CENTERS ISSUERS LLC				1.G FE	241,444	97.9390	244,848	250,000	241,474	0	30	0	0	6.350	6.720	MON	706	1,323	11/07/2022	10/15/2047
02666A-AA-6	AMER HOMES 4 RENT TR				1.A FE	1,487,354	95.2930	1,380,633	1,448,829	1,486,222	0	(2,061)	0	0	3.467	3.240	MON	4,046	41,958	11/17/2022	04/18/2052
03066P-AC-3	AMERICREDIT AUTO REC			1	1.A FE	313,759	98.8410	310,164	313,801	313,778	0	(40)	0	0	0.530	0.530	MON	60	1,663	11/17/2020	06/18/2025
03066R-AD-7	AMERICREDIT AUTO 20				1.B FE	949,918	93.8100	891,195	950,000	949,940	0	14	0	0	0.690	0.690	MON	219	6,555	06/08/2021	01/19/2027
03290A-AB-6	ANCHORAGE CR FUNDING				1.D FE	1,805,040	82.8000	1,805,040	2,180,000	1,805,040	0	0	0	0	3.225	5.810	JAJO	12,499	0	12/09/2022	07/27/2039
03789X-AE-8	APPLEBEES FDG 2019-1				2.B FE	90,233	91.4380	90,524	99,000	90,244	0	11	0	0	4.723	5.620	MJSD	338	0	12/09/2022	06/05/2049
038779-AB-0	ARBYS FUNDING LLC				2.C FE	590,792	84.9220	581,079	684,250	591,040	0	300	0	0	3.237	4.520	JAJO	3,753	1,582	12/01/2022	07/30/2050
03880R-AA-7	ARBOR REALTY COLLATERALIZED LOAN OBLIGA				1.A FE	1,750,000	100.0000	1,750,000	1,750,000	1,750,000	0	0	0	0	5.667	5.660	MON	4,408	50,768	11/17/2021	11/15/2036
04002P-AA-2	AREIT TRUST				1.A FE	1,069,987	100.0000	1,069,987	1,069,987	1,069,987	0	0	0	0	1.180	1.180	MON	526	28,802	09/28/2021	11/17/2038
04016G-BB-3	ARES CLO LTD				1.A FE	1,211,840	100.0000	1,211,840	1,211,840	1,211,840	0	0	0	0	4.949	4.940	JAJO	12,662	21,454	11/10/2021	01/15/2029
05377R-EH-3	AVIS BUDGET RENTL FD				1.A FE	983,516	87.2280	872,280	1,000,000	986,400	0	2,685	0	0	1.380	1.960	MON	422	13,800	12/02/2021	08/20/2027
05377R-EZ-3	AVIS BUDGET CAR FDG				3.C FE	899,904	95.4140	858,726	900,000	858,726	(41,189)	11	0	0	3.830	3.830	MON	1,053	23,555	04/07/2022	08/20/2028
07335Y-AA-4	BDS LTD				1.A FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	5.689	5.680	MON	3,082	45,441	11/19/2021	12/18/2036
12510H-AJ-9	CARS-DB4 LLP 2020-1				2.B FE	200,000	80.5610	201,403	250,000	200,087	0	87	0	0	4.950	7.170	MON	550	1,031	11/22/2022	02/15/2050
12510H-AK-6	CARS-DB4 LP 2021-1				1.A FE	803,247	85.7910	689,417	803,600	803,262	0	8	0	0	1.440	1.440	MON	514	11,572	07/27/2021	08/15/2051
12510K-AC-7	CCG REVEIVALES 2021-				1.A FE	302,689	96.7820	292,993	302,735	302,702	0	10	0	0	0.300	0.300	MON	40	927	02/08/2021	06/15/2027
12511J-AB-1	CCG REC TR 2022-1				1.A FE	2,299,966	98.1760	2,258,048	2,300,000	2,299,970	0	4	0	0	3.840	3.840	MON	3,680	43,216	06/08/2022	07/16/2029
12530M-AL-9	CF HIPPOLYTA ISSR LL				1.D FE	493,331	97.9430	483,224	493,372	493,331	0	(14)	0	0	5.970	5.970	MON	1,309	9,818	08/10/2022	08/15/2062

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
12563L-AS-6	CLI FUNDING VI LLC				1.F FE	372,735	86.9580	362,789	417,200	373,150	0	2,771	0	0	2.070	3.150	MON	336	2,879	09/12/2022	10/18/2045
12565K-AA-5	CLI FDG 2021-1 LLC				1.F FE	734,192	85.4330	729,192	853,525	734,624	0	2,276	0	0	1.640	3.060	MON	505	1,944	12/20/2022	02/18/2046
12565K-AE-7	CLI FDG 2022-1 LLC				1.F FE	122,555	85.1440	117,260	137,720	122,711	0	583	0	0	2.720	3.820	MON	135	1,249	08/25/2022	01/18/2047
12658V-AA-9	CPS AUTO RECEIVABLES				1.A FE	389,464	98.8000	384,813	389,487	389,471	0	(90)	0	0	0.610	0.610	MON	106	2,376	10/27/2021	10/15/2025
14041N-GB-1	CAPITAL ONE MULTI-EX				1.A FE	2,143,449	100.8500	2,168,275	2,150,000	2,143,521	0	72	0	0	4.950	5.070	MON	4,730	12,416	11/22/2022	10/15/2027
14317C-AF-9	CARMAX AUTO OWNER TR				1.F FE	499,871	90.7180	453,590	500,000	499,890	0	20	0	0	2.200	2.200	MON	489	9,747	01/19/2022	11/15/2027
14686J-AC-4	CARVANA AUTO REC TR				1.A FE	1,599,815	97.4310	1,558,896	1,600,000	1,599,838	0	23	0	0	4.130	4.130	MON	3,855	35,793	05/19/2022	04/10/2027
14686M-AC-7	CARVANA AUTO REC TR				1.A FE	1,399,689	97.5240	1,365,336	1,400,000	1,399,708	0	19	0	0	4.610	4.610	MON	3,765	16,494	09/01/2022	11/10/2027
15200W-AC-9	CENTERPOINT ENGY TRANS 20				1.A FE	2,630,528	97.7620	2,506,883	2,564,272	2,585,448	0	(16,724)	0	0	3.028	2.510	AO	16,393	77,651	05/24/2016	10/15/2025
15673Y-AN-9	CERBERUS				1.A FE	492,800	98.5590	492,800	500,000	492,852	0	52	0	0	5.579	5.940	JAJO	6,044	0	12/15/2022	04/15/2031
15674P-AA-5	CERBERUS LN FDG				1.A FE	483,500	96.6990	483,500	500,000	484,036	0	536	0	0	4.072	4.720	JAJO	3,846	5,316	08/17/2022	07/25/2033
20633K-A*-9	CONCORD MUSIC ROYALTIES LLC 2022-1				1.E FE	9,764,470	100.0000	9,764,470	9,764,470	9,764,470	0	0	0	0	6.500	6.500	MJSD	15,867	0	12/22/2022	01/20/2073
21872B-AG-1	COREVEST AMER FIN TR				1.D FE	248,281	99.5650	248,913	250,000	248,281	0	0	0	0	4.003	4.060	MON	445	0	12/06/2022	06/15/2051
23291Y-AC-9	DLLAA 2021-1 LLC			1	1.A FE	999,856	94.2350	942,350	1,000,000	999,904	0	28	0	0	0.670	0.670	MON	261	6,700	04/28/2021	04/17/2026
23292G-AC-7	DLLST LLC 2022-1				1.A FE	1,214,823	97.3150	1,182,377	1,215,000	1,214,863	0	40	0	0	3.400	3.410	MON	1,148	25,934	04/27/2022	01/21/2025
233046-AS-0	DB MASTER FINANCE LL				2.B FE	384,420	77.3350	382,808	495,000	384,736	0	593	0	0	2.791	4.910	FMAN	1,573	3,454	11/10/2022	11/20/2051
23345F-AC-6	DLLMT LLC 2021-1				1.A FE	1,499,934	94.9810	1,424,715	1,500,000	1,499,954	0	17	0	0	1.000	1.000	MON	458	15,000	10/27/2021	07/20/2025
24702C-AE-4	DELL EQUIPMENT FINCE				1.A FE	1,199,763	97.9670	1,175,604	1,200,000	1,199,783	0	21	0	0	4.140	4.140	MON	1,242	20,976	07/12/2022	07/22/2027
24702V-AE-2	DELL EQUIPMENT FIN T				1.A FE	1,549,953	95.8410	1,485,536	1,550,000	1,549,964	0	9	0	0	0.730	0.730	MON	1,483	8,216	09/14/2021	12/22/2026
254683-CX-1	DISCOVER CARD EXE TR				1.A FE	2,699,653	101.0790	2,729,133	2,700,000	2,699,662	0	10	0	0	5.030	5.030	MON	6,036	6,413	11/18/2022	10/15/2027
25755T-AE-0	DOMINOS PIZZA MSTR				2.A FE	1,125,476	95.4190	1,121,173	1,175,000	1,125,476	0	0	0	0	4.474	4.930	JAJO	9,638	0	12/20/2022	10/25/2045
25755T-AL-4	DOMINOS PIZZA MSTER				2.A FE	222,839	86.6980	210,785	243,125	223,071	0	284	0	0	3.668	4.440	JAJO	1,635	2,229	07/27/2022	10/25/2049
25755T-AP-5	DOMINOS PIZZA MSTR 2				2.A FE	193,027	80.2430	197,598	246,250	193,149	0	121	0	0	3.151	5.270	JAJO	1,423	0	11/10/2022	04/25/2051
262081-AC-6	DRIVE AUTO REC TR				1.A FE	1,624,585	99.3000	1,613,453	1,624,827	1,624,653	0	(13)	0	0	0.790	0.790	MON	570	12,836	11/10/2021	10/15/2025
262108-AD-5	DRIVE AUTO REC TR			1	1.C FE	23,756	99.8550	23,724	23,758	23,757	0	(27)	0	0	0.650	0.650	MON	7	154	04/13/2021	07/15/2025
26833B-AB-9	ECMC 2020			1	1.A FE	906,274	99.3660	900,529	906,274	906,274	0	0	0	0	5.043	5.040	MON	762	21,427	11/17/2020	01/25/2070
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LOAN ISSUE				1.A FE	557,534	97.1590	555,438	571,679	557,727	0	275	0	0	5.250	5.570	MON	4,777	4,669	09/19/2022	11/25/2040
28628B-AA-6	ELFI GRADUATE LOAN P				1.A FE	2,695,809	87.4740	2,357,969	2,695,623	2,695,127	0	157	0	0	1.530	1.530	MON	4,011	45,531	10/18/2021	12/26/2046
29002A-AC-8	ELM20 2022-7A B1 OTHER ABS				1.C FE	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	1.000	1.000	MON	424	0	09/19/2022	10/17/2034
29004J-AC-7	ELMWOOD CLO 19 LTD OTHER ABS				1.C FE	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	1.000	1.000	JAJO	611	0	08/19/2022	10/17/2034
29373K-AB-9	ENTERPRISE FLEET FNC				1.A FE	99,595	99.5470	89,596	90,004	89,996	0	(105)	0	0	1.780	1.780	MON	49	1,780	02/11/2020	12/20/2025
30165J-AC-0	EXETER ATMOBILE REC				1.A FE	522,185	99.5870	520,036	522,192	522,187	0	(154)	0	0	0.680	0.680	MON	158	3,551	11/10/2021	07/15/2025
30165X-AD-7	EXETER AUTO RECV TR				1.C FE	390,322	99.3260	387,700	390,331	390,325	0	(71)	0	0	0.570	0.570	MON	99	2,225	05/25/2021	09/15/2025
30166A-AD-6	EXETER AUTO RECV TR				1.C FE	507,988	98.4240	499,982	507,988	507,988	0	(11)	0	0	0.690	0.690	MON	156	3,505	08/17/2021	01/15/2026
30327M-AA-2	FS RIALT ISSUER LLC				1.A FE	982,000	98.1990	982,000	1,000,000	982,044	0	44	0	0	5.770	6.060	MON	2,084	4,833	12/01/2022	06/19/2037
30328D-AC-7	FS RIALTO ISSER LLC				1.A FE	994,961	99.4960	994,961	1,000,000	995,201	0	240	0	0	5.131	5.200	MON	1,853	20,476	08/10/2022	08/19/2037
30328D-AE-3	FS RIALTO ISSER LLC				1.D FE	248,749	99.4990	248,749	250,000	248,812	0	63	0	0	5.632	5.700	MON	508	5,523	08/10/2022	08/19/2037
33767J-AC-6	FIRSTKEY HOMES 2020-				1.B FE	445,781	88.8450	444,225	500,000	445,879	0	98	0	0	1.567	3.220	MON	305	0	12/15/2022	10/17/2037
33767W-AC-7	FIRSTKEY HOMES TR				1.C FE	431,719	85.8090	429,045	500,000	431,793	0	74	0	0	1.788	3.800	MON	348	0	12/20/2022	08/17/2038
33768E-AA-0	FIRSTKEY HOMES 2022-				1.A FE	469,453	94.4780	472,390	500,000	470,648	0	1,195	0	0	4.250	7.680	MON	1,712	0	11/28/2022	07/17/2026
33768E-AC-6	FIRSTKRY HOMES TR				1.D FE	510,957	93.3600	513,480	550,000	512,431	0	1,473	0	0	4.500	8.400	MON	1,994	0	11/28/2022	07/17/2026
33768E-AE-2	FIRSTKRY HOMES TR				1.G FE	228,517	92.2680	230,670	250,000	229,327	0	810	0	0	4.500	9.300	MON	906	0	11/16/2022	07/17/2026
33830J-AA-3	FIVE GUYS FDG 2017-1				2.C FE	463,894	93.9140	463,700	493,750	463,968	0	75	0	0	4.600	5.220	JAJO	4,164	0	11/17/2022	07/25/2047
33844X-AE-8	FLAGSHIP CR AT TR				1.A FE	949,929	97.2040	923,438	950,000	949,938	0	10	0	0	4.030	4.030	MON	1,702	21,163	05/17/2022	12/15/2026
33846Q-AC-5	FLAGSHIP CR AUTO TRU				1.C FE	199,958	93.6570	187,314	200,000	199,968	0	7	0	0	0.950	0.950	MON	84	1,900	08/10/2021	07/15/2027

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
345286-AF-5	FORD CR AUTO OWN TR				1.C FE	999,986	91.5720	915,720	1,000,000	999,988	0	2	0	0	2.140	2.140	MON	951	19,082	01/19/2022	07/15/2029
34961J-AY-0	FIRTRESS CR OPPOR LT				1.A FE	474,600	94.9190	474,600	500,000	474,855	0	255	0	0	5.629	6.690	JAJO	6,098	0	11/16/2022	10/15/2033
34961J-BC-7	FIRTRESS CR OPPOR LT				1.A FE	464,750	92.9490	464,750	500,000	465,057	0	307	0	0	5.879	7.380	JAJO	6,369	0	11/16/2022	10/15/2033
34964W-AE-2	FORTRESS CREDIT BSL LIMITED OTHER ABS				1.B FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	7.354	7.350	JAJO	15,322	0	09/15/2022	10/18/2033
361886-CH-5	GMF FLRPLN OWNER TR				1.A FE	1,492,619	97.1280	1,447,207	1,490,000	1,491,447	0	(533)	0	0	0.680	0.600	MON	450	10,132	09/30/2020	08/15/2025
361886-CM-4	GENERAL MOTORS				1.A FE	1,499,605	96.3990	1,445,985	1,500,000	1,499,773	0	79	0	0	0.690	0.700	MON	460	10,350	10/20/2020	10/15/2025
36262T-AA-1	GPMT LTD 2021-FL4				1.A FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.711	5.700	MON	12,340	59,839	11/03/2021	11/17/2036
36263D-AB-3	GLS AUTO REC TR				1.C FE	999,813	95.6750	956,750	1,000,000	999,857	0	42	0	0	1.530	1.530	MON	680	15,215	12/07/2021	04/15/2026
36264B-AA-8	GPMT LTD 2021-FL3				1.A FE	659,411	100.0000	659,411	659,411	659,411	0	0	0	0	5.589	5.580	MON	1,638	18,849	05/05/2021	07/16/2035
38178G-AA-8	GOLUB CAP PT CLO LTD				1.A FE	2,876,250	95.8750	2,876,250	3,000,000	2,877,017	0	767	0	0	5.772	6.630	JAJO	35,116	0	12/01/2022	08/20/2033
39154T-BW-7	GREATAMER LEASING RE				1.A FE	2,424,582	99.7890	2,419,883	2,425,000	2,424,607	0	25	0	0	5.080	5.080	MON	5,475	21,558	10/04/2022	09/15/2026
42704R-AA-9	HERA COMMERCIAL MTG				1.A FE	482,250	96.4500	482,250	500,000	482,267	0	17	0	0	4.960	5.500	MON	1,091	1,940	12/07/2022	02/18/2038
42704R-AC-5	HERA COMMERCIAL MTG				1.A FE	234,375	93.7500	234,375	250,000	234,418	0	43	0	0	5.210	6.200	MON	573	1,019	11/30/2022	02/18/2038
43730N-AA-4	HOME PART OF AMER TR				1.A FE	1,604,449	93.8920	1,521,768	1,620,764	1,605,150	0	1,324	0	0	0.000	0.050	MON	0	41,579	03/25/2022	04/19/2039
43730X-AA-2	HOME PART OF AMER TR				1.A FE	322,218	84.3680	271,854	322,224	322,219	0	1	0	0	2.200	2.200	MON	276	6,720	12/16/2021	01/17/2041
44330G-AE-3	HIGHBRIDGE LOAN MANAGEMENT LTD				1.C FE	479,250	95.8500	479,250	500,000	479,352	0	102	0	0	5.873	7.130	JAJO	5,303	0	12/08/2022	01/28/2030
448978-AD-8	HYUNDAI AUTO LEASE T				1.A FE	999,969	98.9650	989,650	1,000,000	999,972	0	4	0	0	4.380	4.380	MON	1,947	10,220	09/12/2022	10/15/2025
476681-AB-7	JERSEY MIKE FND LLC				2.B FE	341,823	84.5750	336,609	398,000	341,968	0	145	0	0	2.891	4.140	FMAN	1,470	1,079	12/08/2022	02/15/2052
50184K-BL-1	LCM LTD PARTNERSHIP				1.A FE	1,054,974	100.0000	1,054,974	1,054,974	1,054,974	0	0	0	0	5.096	5.090	MON	8,135	18,731	11/29/2021	07/19/2027
50190F-AA-9	LCCM TRUST 2021-FL3				1.A FE	1,750,000	100.0000	1,750,000	1,750,000	1,750,000	0	0	0	0	5.767	5.760	MON	4,767	53,438	11/16/2021	11/15/2038
50202K-AG-1	LCCM TR 2021-FL2				1.G FE	231,625	92.6500	231,625	250,000	231,960	0	335	0	0	4.541	5.620	MON	599	5,358	08/08/2022	12/13/2038
52604A-AA-6	LENDMARK FUNDING TRUST				1.F FE	774,553	97.0880	740,201	762,402	772,531	0	(4,833)	0	0	2.780	2.270	MON	648	21,195	11/19/2021	04/20/2028
53946P-AC-4	LOANCORE ISSUER LTD				1.A FE	237,813	95.1250	237,813	250,000	237,848	0	35	0	0	5.366	6.180	MON	564	1,113	11/30/2022	01/17/2037
53948H-AA-4	LOANCORE ISSUER LTD				1.A FE	1,650,000	100.0000	1,650,000	1,650,000	1,650,000	0	0	0	0	5.617	5.610	MON	4,377	46,978	10/27/2021	11/15/2038
55283T-AC-2	MF1 MULTIFAMILY HOUSING MORTGAGE LOAN T				1.A FE	476,100	95.2200	476,100	500,000	476,125	0	25	0	0	5.776	6.610	MON	1,284	2,085	12/06/2022	07/16/2036
55317J-AC-4	MMAF EQUIP FIN				1.A FE	499,897	93.6000	468,000	500,000	499,921	0	14	0	0	0.560	0.560	MON	140	2,800	04/27/2021	06/13/2028
55446M-AA-5	MACH I				1.G FE	275,493	80.9810	275,004	339,590	275,493	0	664	0	0	3.474	6.350	MON	524	983	12/07/2022	10/15/2039
60700D-AE-8	MMAF EQUIPMENT FINANCE LLC			1	1.A FE	4,248,506	97.1520	4,128,960	4,250,000	4,248,733	0	57	0	0	3.610	3.610	MON	8,950	153,425	12/12/2018	03/10/2042
60700F-AG-8	MMAF EQUIP FIN			1	1.A FE	5,973,788	99.0600	5,594,470	5,647,557	5,830,805	0	(86,052)	0	0	2.930	0.950	MON	9,653	165,473	07/31/2020	03/10/2026
60700K-AC-6	MMAF EQUIP FIN			1	1.A FE	1,886,281	96.1530	1,816,341	1,889,012	1,887,506	0	628	0	0	0.490	0.540	MON	437	9,256	09/28/2020	08/14/2025
63935B-AA-1	NAVIENT PRIV ED LN 2			1	1.A FE	765,606	89.8210	686,452	764,245	764,736	0	(339)	0	0	1.310	1.300	MON	445	10,012	12/03/2020	01/15/2069
63940P-AB-1	NAVIENT PRIV ED LN T			1	1.A FE	40,012	99.2700	33,355	33,600	34,097	0	(880)	0	0	3.190	3.020	MON	39	1,129	03/10/2021	02/18/2042
63940Q-AB-9	NAVIENT PRIV ED LN T			1	1.A FE	208,234	97.0650	192,497	198,318	207,855	0	(3,600)	0	0	3.610	3.280	MON	318	7,159	01/15/2021	12/15/2059
63940U-AB-0	NAVIENT PRIV ED LN T				1.A FE	454,931	95.7480	439,114	458,614	454,685	0	(2,157)	0	0	4.000	4.050	MON	815	7,499	12/06/2022	12/15/2059
63940Y-AB-2	NAVIENT PRIV REFI LN			1	1.A FE	337,375	94.4710	309,720	327,847	337,082	0	(4,308)	0	0	3.130	2.970	MON	456	10,262	01/13/2021	02/15/2068
63941F-AC-0	NAVIENT STUDENT LOAN TRUST			1	1.A FE	687,420	98.2410	675,328	687,420	687,420	0	0	0	0	5.217	5.210	MON	1,594	16,754	01/21/2020	11/15/2068
63941H-AA-0	NAVIENT PRIV ED LN			1	1.A FE	124,049	89.9640	110,035	122,310	123,992	0	(613)	0	0	1.690	1.620	MON	92	2,067	02/19/2021	05/15/2069
63941L-AB-9	NAVIENT PRIV ED LN T				1.A FE	267,408	94.5470	240,572	254,447	267,026	0	(3,645)	0	0	3.390	3.060	MON	383	8,626	07/15/2021	12/15/2059
63941U-AA-1	NAVIENT PRIV ED LN T			1	1.A FE	(6)	88.7440	(5)	(6)	(6)	0	0	0	0	0.000	0.000	MON	0	0	09/01/2020	09/15/2069
63942A-AA-4	NAVIENT PVT ED LN 20			1	1.A FE	890,157	85.3190	759,619	890,327	890,164	0	(62)	0	0	1.330	1.330	MON	526	11,841	12/01/2020	04/15/2069
63942B-AA-2	NAVIENT PVT ED RI LN			1	1.A FE	219,515	86.5470	189,882	219,397	219,367	0	(13)	0	0	0.840	0.840	MON	82	1,843	01/19/2021	05/15/2069
63942E-AA-6	NAVIENT PRIVATE ED L				1.A FE	668,880	83.8770	561,160	669,027	668,884	0	(16)	0	0	0.970	0.970	MON	288	6,490	07/19/2021	12/15/2069
63942G-AA-1	NAVIENT PRIVATE ED L				1.A FE	750,246	84.3090	632,640	750,383	750,249	0	(34)	0	0	1.110	1.110	MON	370	8,329	09/21/2021	02/15/2070
63942J-AA-5	NAVIENT PRIVATE ED L			1	1.A FE	1,135,008	85.1070	963,700	1,132,339	1,134,940	0	(752)	0	0	1.060	1.040	MON	533	12,003	08/16/2021	10/15/2069
63942N-AA-6	NAVIENT STUDENT LN 2			1	1.B FE	346,754	83.3310	289,039	346,857	346,758	0	19	0	0	1.310	1.310	MON	442	4,610	02/08/2021	12/26/2069

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
63942P-AA-1	NAVIENT PVT ED LN TR				1.A FE	887,587	93.5550	830,529	887,744	887,589	0	(83)	0	0	4.160	4.160	MON	1,641	20,517	05/17/2022	10/15/2070
654740-BQ-1	NISSAN MTR ACCEP COR				2.C FE	614,945	93.7110	576,323	615,000	614,978	0	18	0	0	1.050	1.050	MS	2,027	6,458	03/04/2021	03/08/2024
671026-AA-0	OSD CLO 2021-23 LTD				1.A FE	995,758	99.9490	995,758	996,256	995,809	0	48	0	0	4.949	4.960	MON	4,915	17,374	12/02/2021	04/17/2031
67107F-BL-0	OZLM LTD				1.A FE	448,281	100.0000	448,281	448,281	448,281	0	0	0	0	5.059	5.050	MON	2,272	8,172	12/21/2021	10/17/2029
67181D-AA-9	OAK ST INV GD NET LS			1	1.A FE	819,086	88.8710	727,959	819,119	819,088	0	(12)	0	0	1.850	1.850	MON	463	15,154	11/06/2020	11/20/2050
67190A-AA-4	OEAK STREET INVESTMENT GRADE			1	1.A FE	475,190	87.4330	415,267	474,955	475,176	0	(19)	0	0	1.480	1.470	MON	215	7,031	05/06/2021	01/20/2051
67578A-AA-6	OCTANE RECEIVABLES T				1.C FE	818,986	95.1110	773,924	813,706	813,655	0	(214)	0	0	1.210	1.210	MON	301	9,940	10/26/2021	09/20/2028
67578F-AC-1	OCTAGON INVST PARTNE				1.C FE	360,938	96.2500	360,938	375,000	361,377	0	440	0	0	4.062	4.840	JAJO	3,300	3,977	08/16/2022	01/15/2033
682687-AA-6	ONEMAIN DIR AUTO REC				1.A FE	750,856	92.5200	703,152	760,000	752,258	0	1,350	0	0	0.870	1.230	MON	312	6,612	12/15/2021	07/14/2028
682687-AC-2	ONEMAIN DIR AUTO REC				1.F FE	1,176,195	85.0390	1,020,468	1,200,000	1,179,879	0	3,472	0	0	1.420	2.030	MON	805	17,040	12/07/2021	07/14/2028
68268V-AA-3	ONEMAIN FINL TR				4.B FE	1,659,600	97.7370	1,622,434	1,660,000	1,622,434	(37,177)	11	0	0	4.890	4.890	MON	3,833	21,421	08/31/2022	10/14/2034
68269D-AA-2	ONEMAIN DIR AUTO REC				1.A FE	1,649,893	97.1260	1,602,579	1,650,000	1,649,901	0	8	0	0	4.650	4.650	MON	3,623	38,149	06/10/2022	03/14/2029
68269P-AA-5	ONEMEAIN FINL TR PRIV MBS				1.A FE	1,299,908	99.6880	1,295,944	1,300,000	1,299,909	0	0	0	0	5.940	5.940	MON	3,647	0	12/08/2022	05/14/2034
68377H-AA-2	OPORTUN ISSUANCE TR				1.D FE	360,580	99.1960	357,695	360,594	360,582	0	(152)	0	0	5.940	5.940	MON	1,309	8,816	07/12/2022	10/09/2029
69290L-AA-5	PFP 2021-7 LTD				1.A FE	263,371	100.0000	263,371	263,371	263,371	0	0	0	0	5.167	5.160	MON	681	6,456	03/03/2021	04/14/2038
704100-AB-2	PAWNEE EQUIP REC LLC				1.A FE	2,049,824	95.9730	1,967,445	2,049,999	2,049,859	0	(174)	0	0	1.100	1.100	MON	1,002	22,550	10/15/2021	07/15/2027
74331A-AA-0	PROGRESS RES TR				1.A FE	1,733,466	94.7540	1,601,343	1,690,000	1,729,269	0	(2,823)	0	0	2.687	2.310	MON	4,036	45,410	06/16/2021	10/17/2036
74332W-AA-1	PROGRESS RES TR				1.A FE	817,050	94.6600	759,127	801,951	815,619	0	(1,060)	0	0	2.271	1.990	MON	1,518	18,212	06/24/2021	09/18/2036
74333V-AA-2	PROGRESS RES 2021-SF				1.A FE	725,711	87.5950	645,982	737,465	726,460	0	683	0	0	1.637	1.840	MON	402	12,072	11/17/2021	05/19/2038
74333X-AA-8	PROGRESS RES TR				1.A FE	528,799	82.6930	437,304	528,828	528,801	0	1	0	0	2.522	2.520	MON	624	11,134	12/15/2021	01/17/2039
75574Y-AA-1	READYCAP COMMERICIAL TRUST				1.A FE	592,449	100.0000	592,449	592,449	592,449	0	0	0	0	5.043	5.040	MON	498	16,210	03/19/2021	01/25/2026
78403D-AP-5	SBA TOWER TRUST				1.F FE	223,250	88.0790	220,198	250,000	223,452	0	202	0	0	1.884	2.790	MON	209	1,178	09/21/2022	07/15/2050
78443C-CL-6	SLM PRIVATE ST LN TR				1.A FE	1,285,873	94.2160	1,235,041	1,310,862	1,287,348	0	4,358	0	0	5.059	5.310	MJSD	3,132	24,323	10/26/2021	06/15/2039
78443D-AD-4	SLM PRIVATE ST LN TR				1.A FE	465,693	97.0280	458,231	472,267	466,091	0	1,801	0	0	5.009	5.170	MJSD	1,117	8,523	09/15/2021	12/15/2041
78471H-AB-4	SOFI PRFSSNAL LN PRG				1.A FE	862,706	96.6900	812,032	839,830	861,953	0	(11,045)	0	0	3.690	3.450	MON	1,377	30,990	12/14/2021	06/15/2048
80285U-AF-8	SANTANDER DRIVE AUTO				2.B FE	1,199,771	96.9060	1,162,872	1,200,000	1,199,789	0	19	0	0	4.490	4.490	MON	2,395	30,981	05/11/2022	08/15/2029
80285V-AC-3	SANTANDER DRIVE AUTO				1.A FE	608,951	99.5530	606,284	609,007	608,967	0	(66)	0	0	0.510	0.510	MON	138	3,106	10/19/2021	08/15/2025
80286E-AE-6	SANTANDER AUTO REC T				2.B FE	299,974	95.5910	286,773	300,000	299,977	0	4	0	0	2.560	2.560	MON	299	6,229	02/16/2022	04/17/2028
817743-AA-5	SERVPRO MTR ISSUER				2.C FE	398,564	88.9960	388,468	436,500	398,774	0	308	0	0	3.882	4.710	JAJO	3,107	4,236	09/13/2022	10/25/2049
817743-AE-7	SERVPRO MASTER 2021-				2.C FE	74,668	78.5890	77,410	98,500	74,740	0	72	0	0	2.394	4.720	JAJO	432	0	11/07/2022	04/25/2051
83405N-AA-4	SOFI PRFSNL PRG 2021				1.A FE	881,852	82.3540	726,332	881,963	881,858	0	(55)	0	0	1.140	1.140	MON	447	10,054	09/23/2021	02/15/2047
83546D-AG-3	SONIC CAP LLC 2020-1				2.B FE	489,959	89.1300	478,777	537,167	490,204	0	374	0	0	3.845	4.670	MON	631	6,415	12/12/2022	01/20/2050
83546D-AJ-7	SONIC CAP LLC 2020-1				2.B FE	209,373	85.1310	207,862	244,167	209,373	0	29	0	0	4.336	5.790	MON	323	882	12/12/2022	01/20/2050
83546D-AQ-1	SONIC CAPITAL LLC				2.B FE	177,837	72.7210	179,530	246,875	177,920	0	141	0	0	2.636	5.450	MON	199	542	11/29/2022	08/20/2051
85236K-AA-0	STACK INF ISSUER				1.G FE	836,642	97.6300	845,720	866,250	836,766	0	149	0	0	4.540	4.930	MON	3,933	3,277	11/08/2022	02/25/2044
87229W-AQ-4	TCI TYMPHONY CLO				1.A FE	1,750,000	100.0000	1,750,000	1,750,000	1,750,000	0	0	0	0	4.960	4.960	MON	9,409	31,692	10/29/2021	10/13/2032
87240U-AR-1	TCW CLO				1.A FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	5.328	5.320	JAJO	14,653	30,556	11/04/2021	04/25/2031
872480-AE-8	TIF FUNDING II LLC				1.F FE	590,380	83.1300	566,254	681,167	591,474	0	4,436	0	0	1.650	2.980	MON	343	4,683	08/08/2022	02/20/2046
87342R-AC-8	TACO BELL FDG LLC				2.B FE	1,079,146	96.2880	1,091,906	1,134,000	1,079,222	0	153	0	0	4.970	5.490	FMAN	5,636	5,871	12/02/2022	05/25/2046
87342R-AE-4	TACO BELL FDG LLC				2.B FE	221,288	93.8590	225,262	240,000	221,288	0	49	0	0	4.940	5.740	FMAN	1,186	2,964	11/15/2022	11/25/2048
87342R-AJ-3	TACO BELL FUNDING LL				2.B FE	182,763	76.3000	188,843	247,500	182,763	0	163	0	0	2.542	5.120	FMAN	629	1,573	11/10/2022	08/25/2051
88315L-AE-8	TEXTAINER MARINE VII				1.F FE	304,321	90.6800	303,815	335,041	304,330	0	245	0	0	2.730	3.770	MON	279	423	12/16/2022	08/20/2045
89179X-AL-9	TOWD POINT ASSET TR				1.A FE	1,006,566	98.5570	992,196	1,006,723	1,006,569	0	(195)	0	0	5.052	5.050	MON	1,554	23,728	10/18/2021	11/21/2061
89231E-AA-1	TOYOTA AUTO LN EXTND				1.A FE	613,697	94.8680	626,129	660,000	614,233	0	536	0	0	3.820	5.090	MON	2,521	2,101	10/26/2022	04/25/2035
89231X-AA-9	TOYOTA AUTO LN EXD N				1.A FE	360,023	96.4210	356,758	370,000	360,120	0	97	0	0	2.560	3.540	MON	947	4,245	11/08/2022	11/25/2031

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
92211M-AE-3	VANTAGE DATA CTR				1.G FE	326,201	97.6190	327,715	335,708	326,234	0	49	0	0	4.196	4.510	MON	626	2,348	11/08/2022	11/15/2043
92212K-AA-4	VANTAGE DATA CTR				1.G FE	452,842	95.1180	459,737	483,333	452,940	0	150	0	0	3.188	3.870	MON	685	2,568	11/08/2022	07/15/2044
92332N-AS-4	VENTURE 38 CLO LTD				1.A FE	1,800,000	100.0000	1,800,000	1,800,000	1,800,000	0	0	0	0	5.574	5.560	JAJO	17,560	40,901	11/05/2021	07/30/2032
92868A-AC-9	VOLSWAGEN AUTO LEASE				1.A FE	1,399,889	97.8920	1,370,488	1,400,000	1,399,909	0	20	0	0	3.440	3.440	MON	1,338	23,915	06/07/2022	07/21/2025
94949F-AE-3	WELLFLEET COMMU OTHER ABS				1.C FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	1.000	1.000	JAJO	3,583	0	08/12/2022	10/18/2035
95058X-AE-8	WENDYS FDG LLC				2.B FE	1,464,559	90.4390	1,503,548	1,662,500	1,464,559	0	512	0	0	3.884	5.110	MJSD	2,870	16,143	11/17/2022	03/15/2048
95058X-AP-3	WENDY'S FDG 2022-1				2.B FE	229,384	87.5260	217,721	248,750	229,453	0	164	0	0	4.535	5.250	MJSD	501	5,640	09/07/2022	03/15/2052
96042H-AL-4	WESTLAKE AUTORECV TR				1.B FE	542,998	99.3550	526,036	529,451	538,106	0	(7,449)	0	0	2.720	0.750	MON	640	14,401	06/15/2021	11/15/2024
96042R-AD-0	WESTLAKE AUTOMB RECV				1.C FE	1,049,934	96.5520	1,013,796	1,050,000	1,049,954	0	13	0	0	0.620	0.620	MON	289	6,510	06/08/2021	07/15/2026
96042V-AD-1	WESTLAKE AUTMBLE REC				1.A FE	2,399,658	97.7170	2,345,208	2,400,000	2,399,704	0	47	0	0	3.750	3.750	MON	4,000	45,000	06/08/2022	04/15/2026
96328D-BX-1	WHEELS SPV 2021-1			1	1.A FE	372,865	98.8490	368,573	372,865	372,865	0	0	0	0	0.558	0.550	MON	69	7,008	04/26/2021	08/20/2029
974153-AB-4	WINGSTOP FUNDING LLC				2.B FE	678,748	84.9090	672,479	792,000	679,059	0	501	0	0	2.841	4.140	MJSD	1,625	3,872	12/08/2022	12/05/2050
974153-AD-0	WINGSTOP FUNDING LLC				2.B FE	391,170	86.3440	387,577	448,875	391,464	0	433	0	0	3.734	4.910	MJSD	1,211	12,385	08/16/2022	03/05/2052
98163G-AD-3	WORLD OMNI AUTO LEAS			1	1.A FE	425,681	99.4300	423,289	425,716	425,704	0	(34)	0	0	0.450	0.450	MON	85	1,916	10/06/2020	02/15/2024
98955R-AF-6	OWL ROCK CLO LTD				1.A FE	965,500	96.5500	965,500	1,000,000	965,630	0	130	0	0	5.792	6.540	JAJO	11,746	0	12/13/2022	04/20/2033
BGH865-V8-0	VICOF III TRUST OTHER ABS				1.G PL	704,777	97.6790	698,189	714,777	704,898	0	122	0	0	8.100	8.680	MON	1,769	0	12/13/2022	11/30/2029
009089-AA-1	AIR CANADA		A		2.C FE	588,012	91.5880	522,739	570,751	582,468	0	(5,141)	0	0	4.125	2.670	MN	3,008	23,543	06/30/2021	05/15/2025
05570X-BT-2	BMW CDA AUTO TR			1	1.A FE	1,287,844	98.5300	1,268,921	1,287,844	1,287,844	0	0	0	0	0.502	0.490	MON	407	6,465	02/09/2021	09/20/2023
05570X-CB-0	BMW CDA AUTO TR				1.A FE	2,700,000	100.7700	2,720,801	2,700,000	2,700,000	0	0	0	0	4.407	4.400	MON	3,636	61,478	06/07/2022	05/20/2025
05590H-AY-3	BMW CDA INC				1.F FE	4,008,440	97.5990	3,903,980	4,000,000	4,001,884	0	(2,270)	0	0	2.410	2.350	MN	9,640	96,400	01/10/2020	11/27/2023
12614A-DB-3	CNH CAPITAL CANADA RECEIVABLE			1	1.A FE	469,627	99.6790	468,124	469,627	469,627	0	0	0	0	2.181	2.180	MON	398	10,727	06/18/2019	11/17/2025
12614A-DK-3	CNH CAPITAL CANADA RECEIVABLE				1.A FE	8,450,000	90.2930	7,629,759	8,450,000	8,450,000	0	0	0	0	1.764	1.760	MON	6,625	149,058	11/17/2021	06/15/2028
345213-HX-3	FORD AUTO SECURITIZATION TRUST				1.A FE	3,150,000	94.8890	2,989,029	3,150,000	3,150,000	0	0	0	0	1.153	1.150	MON	1,614	36,320	10/20/2020	11/15/2025
36252M-CE-8	GMF CANADA LEASING TRUST			1	1.A FE	1,612,512	99.6630	1,607,081	1,612,512	1,612,512	0	0	0	0	0.641	0.640	MON	316	10,336	04/20/2021	03/20/2024
576339-CJ-2	MASTER CREIT CARD TR		A		1.A FE	1,299,758	93.9580	1,221,454	1,300,000	1,299,841	0	53	0	0	0.530	0.530	MON	191	6,890	06/08/2021	11/21/2025
827314-AS-4	SILVER ARROW CANADA LP				1.A FE	2,375,000	97.7950	2,322,638	2,375,000	2,375,000	0	0	0	0	3.307	3.300	MON	3,491	51,270	04/11/2022	10/15/2025
12807C-AA-1	CAL FDG IV LTD		D		1.F FE	362,526	86.5820	353,182	407,917	362,885	0	1,555	0	0	2.220	3.370	MON	906	2,270	09/21/2022	09/25/2045
68784C-AE-2	OSCAR US FD TR VIII		D		1.A FE	120,149	99.7150	116,667	117,000	118,400	0	(4,669)	0	0	3.500	2.510	MON	216	4,705	11/14/2019	05/12/2025
88315L-AG-3	TEXTAINER MARINE VII		D		1.F FE	683,591	87.2430	683,597	783,555	683,591	0	1,008	0	0	2.100	3.620	MON	503	1,371	12/06/2022	09/20/2045
88315L-AL-2	TEXTAINER MARI CONT		D		1.F FE	368,483	84.1760	359,151	426,667	369,077	0	2,323	0	0	1.680	3.050	MON	219	2,389	09/22/2022	02/20/2046
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						185,310,297	XXX	179,220,644	187,756,333	185,018,494	(78,366)	(116,284)	0	0	XXX	XXX	XXX	472,671	2,718,432	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,049,214,982	XXX	1,893,553,257	2,070,780,991	1,985,285,516	(57,555,277)	(1,987,891)	544,000	0	XXX	XXX	XXX	18,295,911	53,942,048	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	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
23320G-44-8	DFA INVT DIMENSIONS				2.B FE	28,257,387	9.7200	23,395,216	0	23,395,216	(4,068,502)	0	0	0	0.000	0.000	N/A	0	603,587	12/14/2022	
258620-10-3	DOUBLELINE TTL RTRN BND-I				2.C FE	256,263,148	8.7700	212,012,479	0	212,012,479	(38,484,109)	0	0	0	0.000	0.000	N/A	0	7,965,410	11/30/2022	
464288-51-3	ISHARES IBOXX HIGH YIELD CORP				4.B	1,106,047	73.6300	969,044	0	969,044	(176,094)	0	0	0	0.000	0.000	N/A	0	51,380	11/09/2020	
464288-63-8	ISHARES INTERMEDIATE CREDIT				2.B	44,236	49.5100	39,608	0	39,608	(7,808)	0	0	0	0.000	0.000	N/A	0	1,203	04/28/2015	
72201F-49-0	PIMCO FDS				2.C FE	218,044,933	10.3500	191,499,963	0	191,499,963	(28,196,479)	0	0	0	0.000	0.000	N/A	0	11,575,032	12/27/2022	
77958B-20-4	ROWE T PRICE INSTL				4.B FE	176,964,826	7.3600	151,136,271	0	151,136,271	(28,942,353)	0	0	0	0.000	0.000	N/A	0	9,501,526	12/12/2022	
1619999999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						680,680,577	XXX	579,052,581	0	579,052,581	(99,875,345)	0	0	0	XXX	XXX	XXX	0	29,698,138	XXX	XXX
BL1234-56-8	SVF II FINCO (CAYMAN) LP CORPORATE	@			1.F FE	71,697,895	97.5000	69,905,448	71,697,895	71,697,895	0	0	0	0	0.000	0.000	N/A	0	1,001,978	03/16/2022	12/22/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BL2561-32-4	AMERICAN AIRLINES INC CORPORATE	@			4.C FE	578,379	99.9140	582,103	582,604	580,514	7,685	1,756	0	0	0.000	0.300	N/A	0	20,525	07/20/2021	12/15/2023
BL2618-39-7	ARBY'S RESTAURANT CORPORATE	@			4.A FE	561,188	96.8750	547,283	564,938	547,283	(15,600)	900	0	0	0.000	0.150	N/A	0	26,635	03/26/2021	01/17/2025
BL2636-58-9	TRANSDIGM INC CORPORATE	@			3.C FE	289,250	98.7400	289,955	293,655	289,955	(834)	1,427	0	0	0.000	0.490	N/A	0	11,547	07/22/2021	08/22/2024
BL2959-40-3	STAPLES INC CORPORATE	@			4.B FE	624,058	92.3330	589,475	638,422	589,475	(29,060)	2,891	0	0	0.000	0.460	N/A	0	39,682	05/04/2021	04/12/2026
BL3153-34-5	PRIME SECURITY SERVICES BORROWER LLC	@			3.C FE	698,346	99.0100	701,037	708,047	699,932	(1,982)	1,127	0	0	0.000	0.230	N/A	0	10,331	12/14/2022	09/23/2026
BL3200-37-7	CAMELOT US ACQUISITION CORPORATE	@			4.A FE	693,368	98.2750	686,168	698,212	686,168	(5,290)	186	0	0	0.000	0.170	N/A	0	16,642	12/14/2022	10/31/2026
BL3215-15-1	SOTERA HEALTH HOLDINGS LLC CORPORATE	@			3.C FE	30,000	92.7500	27,825	30,000	27,825	(2,113)	0	0	0	0.000	0.000	N/A	0	4,080	01/15/2021	12/13/2026
BL3282-53-2	LIFE POINT HEALTH INC	@			4.A FE	315,011	94.0500	314,708	334,618	314,708	(9,518)	3,510	0	0	0.000	1.080	N/A	0	16,678	05/10/2021	11/16/2025
BL3425-25-5	GAINWELL ACQUISITION CORPORATE	@			4.A FE	296,972	93.6250	277,346	296,231	277,346	(19,227)	(120)	0	0	0.000	(0.040)	N/A	0	15,594	07/20/2021	10/01/2027
BL3453-62-0	TRAVELPORT LLC	@			4.C FE	400,955	99.9880	409,934	409,983	405,513	(5)	2,050	0	0	0.000	0.500	N/A	0	11,227	10/03/2022	02/28/2025
BL3547-73-6	PG&E CORP	@			3.C FE	268,928	99.0940	270,394	272,866	269,467	288	1,004	0	0	0.000	0.370	N/A	0	14,074	07/27/2021	06/23/2025
BL3559-85-5	UBER TECHNOLOGIES IN CORPORATE	@			3.C FE	886,827	99.8570	886,167	887,436	886,167	(1,025)	212	0	0	0.000	0.010	N/A	0	33,527	12/14/2022	04/04/2025
BL3571-72-8	LONZA SPECIALTY INGREDIENTS CORPORATE	@			4.C FE	936,021	92.1500	865,400	939,121	865,400	(71,351)	439	0	0	0.000	0.040	N/A	0	40,930	07/25/2022	05/14/2028
BL3591-89-0	ADIENT US LLC	@			3.C FE	486,313	99.1090	483,190	487,531	483,190	(3,265)	143	0	0	0.000	0.040	N/A	0	8,853	03/31/2022	04/08/2028
BL3608-77-7	LASERSHIP INC. CORPORATE	@			4.B FE	123,750	59.0000	73,750	125,000	73,750	(50,228)	190	0	0	0.000	0.150	N/A	0	13,366	10/20/2021	05/07/2028
BL3608-79-3	LASERSHIP INC. CORPORATE	@			5.B FE	246,263	71.2080	176,240	247,500	176,240	(70,219)	164	0	0	0.000	0.060	N/A	0	9,905	10/20/2021	05/07/2029
BL3613-15-7	AHEAD DB HOLDINGS LLC	@			4.A FE	1,091,023	96.8120	1,068,445	1,103,623	1,068,445	(22,867)	289	0	0	0.000	0.230	N/A	0	27,328	12/06/2022	10/16/2027
BL3644-91-3	KKR APPLE BIDCO CORPORATE	@			4.A FE	544,510	98.4530	537,430	545,875	537,430	(6,364)	196	0	0	0.000	0.030	N/A	0	24,144	10/20/2021	07/13/2028
BL3650-69-6	TK ELEVATOR CORPORATE	@			4.A FE	268,064	96.0630	257,189	267,729	257,189	(10,369)	(60)	0	0	0.000	(0.020)	N/A	0	10,730	12/09/2021	07/31/2027
BL3651-93-4	IHEARTCOMMUNICATIONS INC CORPORATE	@			3.C FE	729,000	91.5160	686,370	750,000	686,370	(42,300)	714	0	0	0.000	0.800	N/A	0	19,893	12/14/2022	05/01/2026
BL3674-59-7	DIRECTV FING LLC / D CORPORATE	@			3.B FE	704,438	97.1880	691,736	711,750	691,736	(12,767)	65	0	0	0.000	0.220	N/A	0	29,608	12/14/2022	08/02/2027
BL3676-94-9	ROUGH COUNTRY, LLC CORPORATE	@			4.A FE	344,761	93.1880	322,081	345,625	322,081	(22,589)	123	0	0	0.000	0.030	N/A	0	15,281	07/26/2021	07/29/2028
BL3683-98-6	STANDARD INDS INC CORPORATE	@			2.C FE	489,799	98.9110	489,358	494,746	490,780	0	705	0	0	0.000	0.140	N/A	0	21,554	08/06/2021	08/06/2028
BL3688-27-4	WR GRACE HOLDINGS LLC CORPORATE	@			4.B FE	713,410	98.4140	698,386	709,638	698,386	(12,384)	(541)	0	0	0.000	(0.070)	N/A	0	33,672	08/11/2021	08/11/2028
BL3689-74-4	SEAWORD PARKS & ENTERTAINMENT, INC	@			3.B FE	910,478	98.0710	903,234	921,000	903,234	(8,069)	612	0	0	0.000	0.180	N/A	0	18,076	12/14/2022	08/13/2028
BL3742-37-8	LOYALTY VENTURES INC	@			5.A FE	282,417	39.7500	112,542	283,125	112,542	(169,985)	110	0	0	0.000	0.040	N/A	0	14,111	02/07/2022	11/03/2027
BL3788-33-0	KNIGHT HEALTH HOLDINGS INC CORPORATE	@			4.C FE	392,286	58.2500	245,706	421,813	245,706	(150,779)	4,097	0	0	0.000	1.040	N/A	0	26,298	12/20/2021	12/17/2028
BL3838-93-7	PHYSICIAN PARTNERS LLC CORPORATE	@			4.B FE	345,846	95.0500	331,012	348,250	331,012	(15,193)	358	0	0	0.000	0.110	N/A	0	16,106	02/03/2022	02/23/2028
BL3857-51-5	DIAMOND SPORTS GROUP LLC	@			4.B FE	62,500	94.1430	60,660	64,433	60,660	(2,199)	359	0	0	0.000	0.720	N/A	0	4,791	03/16/2022	05/25/2026
BL3870-75-7	OWENS & MINOR INC	@			3.C FE	171,513	100.3750	174,778	174,125	171,790	0	277	0	0	0.000	0.210	N/A	0	5,681	03/31/2022	03/29/2029
BL3878-43-8	CLYDESDALE ACQUISITION HOLDINGS INC	@			4.B FE	2,178,210	95.4870	2,137,595	2,238,613	2,137,595	(41,745)	1,130	0	0	0.000	0.420	N/A	0	18,942	12/06/2022	03/30/2029
BL3918-27-5	PROJECT CASTLE INC	@			4.C FE	402,750	80.3750	361,688	450,000	361,688	(44,412)	3,349	0	0	0.000	1.600	N/A	0	8,591	06/22/2022	06/09/2029
BL3922-26-9	CDK GLOBAL INC	@			4.A FE	1,239,638	99.2670	1,265,654	1,275,000	1,241,956	(398)	2,716	0	0	0.000	0.400	N/A	0	16,897	12/06/2022	06/09/2029
BL3925-00-7	MAXAR TECHNOLOGIES INC	@			4.A FE	762,090	100.0440	798,355	798,000	764,882	0	2,792	0	0	0.000	0.650	N/A	0	22,721	06/09/2022	06/09/2029
BL3505-70-0	GFL ENVIRONMENTAL IN CORPORATE	@	A		3.C FE	698,287	99.9720	696,350	696,545	696,350	(1,641)	(197)	0	0	0.000	(0.080)	N/A	0	11,851	12/14/2022	05/31/2025
BL3679-56-2	AIR CANADA CORPORATE	@	A		3.B FE	695,756	98.7660	690,745	699,375	690,745	(5,513)	363	0	0	0.000	0.070	N/A	0	12,239	12/14/2022	08/11/2028
35632U-AD-7	DONLEN LLC (FKA FREEDOM ACQUIRER LLC)	@	D		2.C FE	3,315,113	100.1940	3,321,544	3,315,113	3,315,113	0	0	0	0	0.000	0.000	N/A	0	103,073	11/22/2021	03/30/2028
BL3556-13-3	JAZZ PHARMA PLC CORPORATE	@	D		3.B FE	691,525	99.0000	685,936	692,864	685,936	(5,295)	(127)	0	0	0.000	0.030	N/A	0	12,590	12/14/2022	04/22/2028
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						96,166,938	XXX	93,623,217	96,521,301	95,342,454	(846,613)	33,209	0	0	XXX	XXX	XXX	0	1,769,751	XXX	XXX
BL2640-57-3	CYANCO INTERMEDIATE 2 CORP. CORPORATE	@			4.B FE	275,937	95.7500	266,327	278,148	266,327	(8,791)	586	0	0	0.000	0.210	N/A	0	13,722	06/09/2021	03/16/2025
BL2689-09-1	ALLIANT TECHSYSTEMS INC CORPORATE	@			4.B FE	305,673	98.5750	310,636	315,127	310,636	(446)	1,699	0	0	0.000	0.540	N/A	0	21,714	10/16/2019	05/10/2025
BL3236-02-5	ENTERCOM/CBS RADIO	@			4.B FE	192,375	70.8210	159,347	225,000	159,347	(37,088)	4,060	0	0	0.000	7.360	N/A	0	2,459	09/15/2022	11/17/2024
BL3556-84-4	PERATON CORP	@			4.A FE	316,149	97.4790	306,447	314,372	306,447	(7,567)	(268)	0	0	0.000	(0.080)	N/A	0	17,032	09/10/2021	02/01/2028
BL3604-09-9	UNITED AIRLINE INC	@			3.A FE	694,056	98.5830	680,460	690,241	680,460	(10,085)	(558)	0	0	0.000	(0.080)	N/A	0	30,488	07/20/2021	04/21/2028
BL3626-50-6	SRS DISTRIBUTION INC	@			4.C FE	1,177,945	95.8480	1,142,844	1,192,344	1,142,844	(37,428)	1,892	0	0	0.000	0.180	N/A	0	58,407	03/18/2022	06/02/2028

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
BL3638-38-6	QUIKRETE HOLDINGS	@			3.B FE	271,573	99.0940	271,146	273,625	271,146	(880)	293	0	0	0.000	0.100	N/A	0	14,683	06/11/2021	06/11/2028
BL3638-70-9	HERTZ CORP TERM B	@			3.A FE	248,720	97.8470	243,905	249,272	243,905	(4,654)	81	0	0	0.000	0.030	N/A	0	12,149	10/06/2021	06/30/2028
BL3638-72-5	HERTZ CORP TERM C	@			3.A FE	47,606	97.8470	46,549	47,573	46,549	(946)	(5)	0	0	0.000	(0.010)	N/A	0	2,116	06/14/2021	06/30/2028
BL3916-60-0	CITRIX (TIBCO SOFTWARE INC)	@			4.B FE	1,130,063	89.5530	1,101,508	1,230,000	1,101,508	(29,774)	1,220	0	0	0.000	1.340	N/A	0	0	11/30/2022	03/30/2029
BL3986-83-5	CITADEL SECURITIES LP	@			2.C FE	490,000	100.0000	500,000	500,000	490,585	0	585	0	0	0.000	0.370	N/A	0	0	08/18/2022	02/02/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						5,150,097	XXX	5,029,169	5,315,702	5,019,754	(137,659)	9,585	0	0	XXX	XXX	XXX	0	172,770	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						101,317,035	XXX	98,652,386	101,837,003	100,362,208	(984,272)	42,794	0	0	XXX	XXX	XXX	0	1,942,521	XXX	XXX
2419999999. Total - Issuer Obligations						4,292,656,814	XXX	3,928,728,777	4,101,166,295	4,093,755,087	(57,734,688)	(18,985,151)	544,000	(5,940,528)	XXX	XXX	XXX	36,969,354	104,982,056	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						745,287,159	XXX	677,234,501	737,184,513	742,609,671	0	(2,529,545)	0	0	XXX	XXX	XXX	3,637,177	18,907,233	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						96,376,891	XXX	88,912,268	95,926,434	96,224,359	0	(114,402)	0	0	XXX	XXX	XXX	229,195	2,179,691	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						185,310,297	XXX	179,220,644	187,756,333	185,018,494	(78,366)	(116,284)	0	0	XXX	XXX	XXX	472,671	2,718,432	XXX	XXX
2459999999. Total - SVO Identified Funds						680,680,577	XXX	579,052,581	0	579,052,581	(99,875,345)	0	0	0	XXX	XXX	XXX	0	29,698,138	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						101,317,035	XXX	98,652,386	101,837,003	100,362,208	(984,272)	42,794	0	0	XXX	XXX	XXX	0	1,942,521	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						6,101,628,773	XXX	5,551,801,157	5,223,870,578	5,797,022,400	(158,672,671)	(21,702,588)	544,000	(5,940,528)	XXX	XXX	XXX	41,308,397	160,428,071	XXX	XXX

1.

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

1A	1A ...$ 1,410,339,668	1B ..$ 272,951,998	1C ..$ 234,546,754	1D ..$ 386,942,300	1E ..$ 347,011,208	1F ..$ 1,189,601,534	1G ..$ 221,947,740
1B	2A ...$ 252,732,561	2B ..$ 224,258,525	2C ..$ 573,215,071				
1C	3A ...$ 48,341,204	3B ..$ 55,419,065	3C ..$ 85,037,163				
1D	4A ...$ 109,404,428	4B ..$ 267,197,234	4C ..$ 65,538,657				
1E	5A ...$ 28,261,669	5B ..$ 22,443,073	5C ..$ 1,358,526				
1F	6 .....$ 474,022						

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
06055H-40-0	BK OF AMERICA CORP			7,600.000	0.00	17.505	133,038	17.550	133,380	190,000	0	8,313	0	(56,962)	0	0	(56,962)	0	2.C FE	10/27/2020
534187-88-5	LINCOLN NATIONAL COR			20,000.000	0.00	26.750	535,000	27.270	545,400	500,000	0	0	0	35,000	0	0	35,000	0	2.C FE	11/15/2022
61762V-85-3	MORGAN STANLEY			40,000.000	0.00	25.380	1,015,200	25.250	1,010,000	1,000,000	0	13,181	0	15,200	0	0	15,200	0	2.C FE	07/28/2022
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,683,238	XXX	1,688,780	1,690,000	0	21,494	0	(6,762)	0	0	(6,762)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							1,683,238	XXX	1,688,780	1,690,000	0	21,494	0	(6,762)	0	0	(6,762)	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							1,683,238	XXX	1,688,780	1,690,000	0	21,494	0	(6,762)	0	0	(6,762)	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 ..$ 1,683,238

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 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
00090Q-10-3	ADT INC			193,878.000	1,758,473	9.070	1,758,473	1,671,194	6,786	18,551	0	130,552	0	130,552	0	11/21/2022	
001055-10-2	AFLAC INC			6.000	432	71.940	432	212	0	10	0	81	0	81	0	08/06/2020	
00130H-10-5	AES CORP			7,025.000	202,039	28.760	202,039	186,296	0	0	0	15,743	0	15,743	0	11/18/2022	
00206R-10-2	AT&T INC			468,592.000	8,626,779	18.410	8,626,779	8,579,299	0	608,625	0	3,091,130	2,368,939	722,191	0	11/18/2022	
002824-10-0	ABBOTT LABS			225,762.000	24,786,410	109.790	24,786,410	2,170,189	0	419,181	0	(6,803,714)	0	(6,803,714)	0	11/18/2022	
00287Y-10-9	ABBVIE INC			16,255.000	2,626,971	161.610	2,626,971	1,785,700	0	75,101	0	391,580	0	391,580	0	11/18/2022	
00404A-10-9	ACADIA HEALTHCARE COMPANY			25,140.000	2,069,525	82.320	2,069,525	1,628,114	0	0	0	482,286	0	482,286	0	11/21/2022	
004498-10-1	ACI WORLDWIDE INC			73,970.000	1,701,310	23.000	1,701,310	1,672,002	0	0	0	(74,482)	497,584	(572,066)	0	11/21/2022	
00507V-10-9	ACTIVISION INC			97,800.000	7,486,590	76.550	7,486,590	7,543,343	0	0	0	(56,753)	0	(56,753)	0	05/24/2022	
00724F-10-1	ADOBE SYS INC			37,472.000	12,610,452	336.530	12,610,452	4,237,291	0	0	0	(7,733,512)	665,778	(8,399,290)	0	11/18/2022	
00766T-10-0	AECOM TECHNOLOGY CORP DEL			23,270.000	1,976,321	84.930	1,976,321	841,432	0	13,380	0	173,946	0	173,946	0	11/21/2022	
007903-10-7	ADVANCED MICRO DEVICES IN			9,630.000	623,735	64.770	623,735	761,346	0	0	0	(579,573)	0	(579,573)	0	11/18/2022	
00846U-10-1	AGILENT TECHNOLOGIES INC			2,722.000	407,347	149.650	407,347	369,220	612	1,423	0	38,127	0	38,127	0	11/18/2022	
011659-10-9	ALASKA AIR GROUP INC			38,440.000	1,650,614	42.940	1,650,614	1,738,644	0	0	0	(88,030)	0	(88,030)	0	11/21/2022	
012653-10-1	ALBEMARLE CORP			246.000	53,348	216.860	53,348	64,036	97	0	0	(10,688)	0	(10,688)	0	12/08/2022	
016255-10-1	ALIGN TECHNOLOGY INC			69,993.000	14,761,524	210.900	14,761,524	14,415,561	0	0	0	345,963	10,172,914	(9,826,951)	0	10/27/2022	
01741R-10-2	ALLEGHENY TECHNOLOGIES IN			64,690.000	1,931,643	29.860	1,931,643	1,815,508	0	0	0	116,136	0	116,136	0	11/21/2022	
02079K-10-7	ALPHABET INC			1,649,513.000	146,361,288	88.730	146,361,288	20,267,459	0	0	0	(90,919,308)	860,424	(91,779,732)	0	11/18/2022	
02079K-30-5	ALPHABET INC			115,884.000	10,224,445	88.230	10,224,445	9,630,735	0	0	0	(1,273,102)	3,723,571	(4,996,673)	0	12/08/2022	
02209S-10-3	ALTRIA GROUP INC			31,586.000	1,443,796	45.710	1,443,796	1,388,051	29,691	32,169	0	(12,108)	0	(12,108)	0	12/08/2022	
023135-10-6	AMAZON COM INC			1,096,281.000	92,087,604	84.000	92,087,604	32,037,248	0	0	0	(82,621,068)	3,935,692	(86,556,760)	0	12/08/2022	
025816-10-9	AMERICAN EXPRESS			129,514.000	19,135,694	147.750	19,135,694	16,771,073	0	251,458	0	(2,050,081)	0	(2,050,081)	0	11/18/2022	
025932-10-4	AMERICAN FINL GROUP INC O			11,522.000	1,581,740	137.280	1,581,740	705,058	0	169,320	0	(6,478)	0	(6,478)	0	11/21/2022	
026874-78-4	AMERN INTL GROUP INC			145,054.000	9,173,215	63.240	9,173,215	9,005,807	46,417	95,496	0	139,062	0	139,062	0	11/18/2022	
03027X-10-0	AMERICAN TOWER CORP			149,900.000	31,757,814	211.860	31,757,814	5,640,543	233,844	849,762	0	(12,087,936)	0	(12,087,936)	0	03/12/2021	
03073E-10-5	AMERISOURCEBERGEN CORP			2,578.000	427,200	165.710	427,200	389,358	0	1,157	0	37,842	0	37,842	0	11/18/2022	
03076C-10-6	AMERIPRISE FINANCIAL			7,749.000	2,412,806	311.370	2,412,806	2,235,506	0	20,538	0	177,300	0	177,300	0	12/08/2022	
031162-10-0	AMGEN INC			6,589.000	1,730,535	262.640	1,730,535	1,432,225	0	43,862	0	217,417	0	217,417	0	11/18/2022	
032095-10-1	AMPHENOL CORPORATION			25,629.000	1,951,392	76.140	1,951,392	1,936,896	5,262	1,634	0	14,496	0	14,496	0	12/09/2022	
032654-10-5	ANALOG DEVICES			3,761.000	616,917	164.030	616,917	572,366	0	2,518	0	44,551	0	44,551	0	12/08/2022	
03662Q-10-5	ANSYS INC			745.000	179,985	241.590	179,985	162,286	0	0	0	17,699	0	17,699	0	10/18/2022	
036752-10-3	ANTHEM INC COMMON STK			4,215.000	2,162,169	512.970	2,162,169	1,620,203	0	17,461	0	180,781	0	180,781	0	11/18/2022	
03743Q-10-8	APA CORPORATION			633.000	29,548	46.680	29,548	30,321	0	0	0	(773)	0	(773)	0	11/18/2022	
037833-10-0	APPLE COMPUTER			2,448,638.000	318,151,535	129.930	318,151,535	38,964,720	0	2,102,969	0	(111,703,013)	0	(111,703,013)	0	12/16/2022	
038222-10-5	APPLIED MATERIALS COMMON STK			11,082.000	1,079,165	97.380	1,079,165	1,039,752	0	6,651	0	(400,259)	0	(400,259)	0	12/08/2022	
039483-10-2	ARCHER DANIELS MIDLD			7,693.000	714,295	92.850	714,295	597,532	0	4,913	0	116,763	0	116,763	0	12/08/2022	
039653-10-0	ARCOSA INC			33,610.000	1,826,367	54.340	1,826,367	1,805,592	0	3,600	0	20,775	0	20,775	0	11/21/2022	
040413-10-6	ARISTA NETWORKS IN			3,178.000	385,650	121.350	385,650	391,740	0	0	0	(25,271)	0	(25,271)	0	11/18/2022	
052769-10-6	AUTODESK INC			2,216.000	414,104	186.870	414,104	430,874	0	0	0	(16,770)	0	(16,770)	0	11/18/2022	
053015-10-3	AUTOMATIC DATA PROCESSING INC			4,306.000	1,028,531	238.860	1,028,531	908,195	5,383	9,650	0	120,336	0	120,336	0	11/18/2022	
053332-10-2	AUTOZONE INC			417.000	1,028,397	2,466.180	1,028,397	656,226	0	0	0	142,904	0	142,904	0	11/18/2022	
053484-10-1	AVALONBAY COMMUNITIES INC			2,728.000	440,627	161.520	440,627	464,214	4,338	0	0	(23,587)	0	(23,587)	0	11/18/2022	
053611-10-9	AVERY DENNISON CORP			776.000	140,456	181.000	140,456	134,848	0	582	0	5,608	0	5,608	0	11/18/2022	
053807-10-3	AVNET INC			38,680.000	1,608,314	41.580	1,608,314	1,540,743	0	37,356	0	(5,327)	0	(5,327)	0	11/21/2022	
05550J-10-1	BJS WHSL CLUB HLDGS			576,137.000	38,117,224	66.160	38,117,224	35,120,110	0	0	0	3,048,724	0	3,048,724	0	10/14/2022	
056752-10-8	BAIDU INC			64,327.000	7,357,722	114.380	7,357,722	7,274,286	0	0	0	492,858	2,316,790	(1,823,932)	0	11/25/2022	

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
05722G-10-0	BAKER HUGHES A GE CO			3,994.000	117,943	29.530	117,943	121,177	0	0	0	(3,234)	0	(3,234)	0	11/18/2022	
058498-10-6	BALL CORP			12,074.000	617,464	51.140	617,464	649,018	0	2,947	0	(31,553)	0	(31,553)	0	11/18/2022	
060505-10-4	BANKAMERICA CORP NEW			809,468.000	26,809,580	33.120	26,809,580	4,526,780	172,451	664,298	0	(8,897,271)	0	(8,897,271)	0	12/08/2022	
06652K-10-3	BANKUNITED INC			39,070.000	1,327,208	33.970	1,327,208	1,363,828	0	29,665	0	(256,745)	0	(256,745)	0	11/21/2022	
070830-10-4	BATH & BODY WORKS			39,721.000	1,673,843	42.140	1,673,843	1,613,841	0	1,349	0	43,000	0	43,000	0	12/09/2022	
075887-10-9	BECTON DICKINSON & CO			2,479.000	630,410	254.300	630,410	593,883	1,158	0	0	36,527	0	36,527	0	12/08/2022	
077454-10-6	BELDEN INC			17,860.000	1,284,134	71.900	1,284,134	859,126	893	3,286	0	88,847	0	88,847	0	11/21/2022	
084670-70-2	BERKSHIRE HATHAWAY INC DE			125,534.000	38,777,453	308.900	38,777,453	13,350,298	0	0	0	1,257,433	0	1,257,433	0	12/08/2022	
08579W-10-3	BERRY GLOBAL GROUP			45,360.000	2,741,105	60.430	2,741,105	2,770,062	0	11,340	0	(161,937)	0	(161,937)	0	11/21/2022	
09062X-10-3	BIOGEN IDEC INC			33,000.000	9,138,360	276.920	9,138,360	6,947,530	0	0	0	1,221,000	0	1,221,000	0	10/09/2013	
09247X-10-1	BLACKROCK INC			341.000	241,643	708.630	241,643	240,487	0	0	0	1,156	0	1,156	0	12/08/2022	
097023-10-5	BOEING CO			104,768.000	19,957,256	190.490	19,957,256	4,036,492	0	0	0	(821,760)	0	(821,760)	0	11/18/2022	
09857L-10-8	BOOKING HOLDINGS INC			3,896.000	7,851,531	2,015.280	7,851,531	7,949,637	0	0	0	(345,434)	0	(345,434)	0	11/18/2022	
099724-10-6	BORGWARNER INC			26,342.000	1,060,266	40.250	1,060,266	1,027,326	0	5,797	0	32,940	0	32,940	0	11/18/2022	
101121-10-1	BOSTON PROPERTIES			10,316.000	697,155	67.580	697,155	913,650	10,110	15,053	0	(216,495)	0	(216,495)	0	12/08/2022	
101137-10-7	BOSTON SCIENTIFIC CORP			568,100.000	26,285,987	46.270	26,285,987	19,526,358	0	0	0	2,153,099	0	2,153,099	0	10/27/2020	
110122-10-8	BRISTOL MYERS SQUIBB CO			795,148.000	57,210,899	71.950	57,210,899	44,946,137	77	1,481,992	0	5,789,914	0	5,789,914	0	12/08/2022	
11135E-20-3	BROADSTONE NET LEASE			78,730.000	1,276,213	16.210	1,276,213	1,276,213	21,651	59,561	0	50,379	547,615	(497,236)	0	12/16/2022	
11135F-10-1	BROADCOM LTD			100,224.000	56,038,245	559.130	56,038,245	4,566,113	461,030	1,612,785	0	(10,356,362)	0	(10,356,362)	0	11/18/2022	
12503M-10-8	CBOE GLOBAL MARKET			11,740.000	1,473,018	125.470	1,473,018	1,422,363	0	5,870	0	50,655	0	50,655	0	11/21/2022	
125269-10-0	CF INDS HLDGS INC			7,446.000	634,399	85.200	634,399	677,440	0	7,240	0	(49,876)	0	(49,876)	0	11/18/2022	
125523-10-0	CIGNA CORP			2,280.000	755,455	331.340	755,455	669,541	0	2,554	0	85,914	0	85,914	0	11/18/2022	
126650-10-0	CVS CORP			293,476.000	27,349,028	93.190	27,349,028	5,410,647	0	619,382	0	(2,801,975)	0	(2,801,975)	0	11/18/2022	
127097-10-3	CABOT OIL & GAS CORP			5,666.000	139,214	24.570	139,214	158,340	0	3,564	0	(19,126)	0	(19,126)	0	11/18/2022	
127387-10-8	CADENCE DESIGN SYSTEMS INC COMMON STK			22,688.000	3,644,600	160.640	3,644,600	3,411,057	0	0	0	215,200	0	215,200	0	11/18/2022	
12769G-10-0	CAESARS ENTERTAINMEN			1,670.000	69,472	41.600	69,472	139,715	0	0	0	(61,611)	0	(61,611)	0	11/18/2022	
133131-10-2	CAMDEN PPTY TR			15,700.000	1,756,516	111.880	1,756,516	1,519,447	14,758	48,180	0	(889,227)	0	(889,227)	0	11/21/2022	
14040H-10-5	CAPITAL ONE FINL CO			4,514.000	419,621	92.960	419,621	422,981	0	0	0	(3,359)	0	(3,359)	0	12/09/2022	
14149Y-10-8	CARDINAL HEALTH INC			4,263.000	327,697	76.870	327,697	344,826	2,113	0	0	(17,130)	0	(17,130)	0	12/08/2022	
143658-30-0	CARNIVAL CORP			4,225.000	34,054	8.060	34,054	43,338	0	0	0	(9,284)	0	(9,284)	0	11/18/2022	
14448C-10-4	CARRIER GLOBAL CORP			1,182.000	48,758	41.250	48,758	46,314	219	164	0	2,443	0	2,443	0	11/18/2022	
146229-10-9	CARTERS INC			15,630.000	1,166,154	74.610	1,166,154	1,360,430	0	39,424	0	(304,776)	0	(304,776)	0	11/21/2022	
149123-10-1	CATERPILLAR INC DEL			12,500.000	2,994,500	239.560	2,994,500	558,375	0	57,750	0	410,250	0	410,250	0	01/10/2006	
15135B-10-1	CENTENE CORP DEL			5,494.000	450,563	82.010	450,563	429,530	0	0	0	21,033	0	21,033	0	11/18/2022	
16119P-10-8	CHARTER COMMUNICATIO			3,520.000	1,193,632	339.100	1,193,632	1,629,554	0	0	0	(562,289)	0	(562,289)	0	11/18/2022	
166764-10-0	CHEVRONTEXACO CORP			499,131.000	89,589,023	179.490	89,589,023	15,444,605	48,792	2,802,555	0	30,675,160	0	30,675,160	0	11/18/2022	
169656-10-5	CHIPOTLE MEXICAN GRILL IN			388.000	538,346	1,387.490	538,346	644,154	0	0	0	(105,808)	0	(105,808)	0	11/18/2022	
171340-10-2	CHURCH & DWIGHT INC			906.000	73,033	80.610	73,033	72,764	63	312	0	269	0	269	0	11/18/2022	
17275R-10-2	CISCO SYSTEMS INC			455,746.000	21,711,739	47.640	21,711,739	7,917,136	0	662,673	0	(6,805,031)	0	(6,805,031)	0	11/18/2022	
172908-10-5	CINTAS CORP			2,307.000	1,041,887	451.620	1,041,887	933,759	0	2,454	0	108,128	0	108,128	0	11/18/2022	
172967-42-4	CITIGROUP INC			105,262.000	4,761,000	45.230	4,761,000	3,281,348	0	(48,742)	0	(1,480,490)	0	(1,480,490)	0	11/09/2022	
174610-10-5	CITIZENS FINANCIAL			6,350.000	250,000	39.370	250,000	273,088	0	8,001	0	(33,996)	0	(33,996)	0	11/18/2022	
191216-10-0	COCA COLA CO			1,081,766.000	68,811,135	63.610	68,811,135	5,377,498	12,900	1,859,700	0	4,758,481	0	4,758,481	0	11/18/2022	
192446-10-2	COGNIZANT TECHNOLOGY SOLU			81,598.000	4,666,590	57.190	4,666,590	3,639,292	0	85,723	0	(2,494,361)	0	(2,494,361)	0	11/18/2022	
194162-10-3	COLGATE PALMOLIVE CO			22,560.000	1,777,502	78.790	1,777,502	1,737,955	47,066	18,264	0	(23,325)	0	(23,325)	0	11/18/2022	
20030N-10-1	COMCAST CORP CL A			707,569.000	24,743,688	34.970	24,743,688	12,358,716	493	735,935	0	(10,652,471)	0	(10,652,471)	0	12/08/2022	

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
200340-10-7	COMERICA INC			50,385.000	3,368,237	66.850	3,368,237	3,093,050	34,262	72,785	0	(796,351)	0	(796,351)	0	11/21/2022	
204166-10-2	COMMVAULT SYSTEMS			28,998.000	1,822,234	62.840	1,822,234	1,623,619	0	0	0	(112,549)	0	(112,549)	0	11/21/2022	
20825C-10-4	CONOCOPHILLIPS			10,469.000	1,235,342	118.000	1,235,342	811,839	7,328	37,821	0	380,140	0	380,140	0	12/08/2022	
209115-10-4	CONSOLDTD EDISON INC			10,464.000	997,324	95.310	997,324	973,104	0	19,850	0	24,220	0	24,220	0	11/18/2022	
21036P-10-8	CONSTELLATION BRANDS INC			30,000.000	6,952,500	231.750	6,952,500	6,646,680	0	24,000	0	305,820	0	305,820	0	10/13/2022	
21037T-10-9	CONSTELLATION ENERGY GROUP			4,875.000	420,274	86.210	420,274	253,529	0	2,480	0	166,745	0	166,745	0	03/24/2022	
217204-10-6	COPART INC			7,871.000	479,265	60.890	479,265	440,381	0	0	0	38,884	0	38,884	0	09/16/2022	
219350-10-5	CORNING INC			4,329.000	138,268	31.940	138,268	147,318	0	3,243	0	(9,050)	0	(9,050)	0	11/18/2022	
22052L-10-4	CORTEVA INC			112,785.660	6,629,541	58.780	6,629,541	6,056,314	0	54,050	0	304,808	0	304,808	0	08/26/2022	
22160K-10-5	COSTCO WHSL CORP NEW			41,255.000	18,832,908	456.500	18,832,908	9,494,953	0	103,962	0	(3,591,368)	0	(3,591,368)	0	11/18/2022	
222795-50-2	COUSINS PPTYS INC			40,256.000	1,018,074	25.290	1,018,074	1,015,287	0	41,740	0	(137,705)	352,170	(489,875)	0	11/21/2022	
000000-00-0	CREDICORP LTD			26,461.000	3,589,699	135.660	3,589,699	2,825,432	0	105,675	0	359,605	0	359,605	0	12/15/2021	
000000-00-0	AMDOCS LTD			32,958.000	2,995,882	90.900	2,995,882	2,522,328	13,018	53,208	0	529,305	0	529,305	0	11/08/2021	
22822V-10-1	CROWN CASTLE INTL CORP			74,200.000	10,064,488	135.640	10,064,488	4,610,343	116,123	436,296	0	(5,424,020)	0	(5,424,020)	0	12/01/2016	
229663-10-9	CUBESMART			47,854.000	1,926,124	40.250	1,926,124	1,763,617	23,448	49,281	0	(472,781)	0	(472,781)	0	11/21/2022	
231021-10-6	CUMMINS INC			1,024.000	248,105	242.290	248,105	218,631	0	1,488	0	29,474	0	29,474	0	11/18/2022	
233331-10-7	DTE ENERGY CO			17,030.000	2,001,536	117.530	2,001,536	1,905,830	16,221	29,125	0	21,103	0	21,103	0	11/18/2022	
235825-20-5	DANA HOLDINGS CORP			70,371.000	1,064,713	15.130	1,064,713	956,267	0	19,347	0	(326,930)	0	(326,930)	0	11/21/2022	
23918K-10-8	DAVITA INC			2,400.000	179,208	74.670	179,208	215,290	0	0	0	(36,082)	0	(36,082)	0	11/18/2022	
244199-10-5	DEERE & CO			43,800.000	18,779,688	428.760	18,779,688	82,283	52,560	190,968	0	3,761,106	0	3,761,106	0	08/19/1971	
247361-70-2	DELTA AIR LINES			115,000.000	3,778,900	32.860	3,778,900	4,384,996	0	0	0	(606,096)	0	(606,096)	0	01/25/2022	
24906P-10-9	DENTSPLY SIRONA INC			14,911.000	474,766	31.840	474,766	452,156	1,864	0	0	22,610	0	22,610	0	12/09/2022	
25179M-10-3	DEVON ENERGY CORP NEW			1,670.000	102,722	61.510	102,722	112,758	1,852	3,330	0	(10,036)	0	(10,036)	0	12/08/2022	
252131-10-7	DEXCOM INC			172,301.000	19,511,365	113.240	19,511,365	14,763,240	0	0	0	(2,053,524)	0	(2,053,524)	0	11/18/2022	
25278X-10-9	DIAMONDBACK ENERGY			1,308.000	178,908	136.780	178,908	145,703	0	8,222	0	22,361	0	22,361	0	11/18/2022	
254423-10-6	DINEEQUITY INC			22,750.000	1,469,650	64.600	1,469,650	1,469,650	11,603	35,011	0	169,874	416,584	(246,710)	0	11/21/2022	
254687-10-6	DISNEY WALT CO			154,394.000	13,413,751	86.880	13,413,751	1,429,469	0	0	0	(9,504,961)	497,308	(10,002,269)	0	11/18/2022	
254709-10-8	DISCOVER FINANCIAL SERVICES			10,176.000	995,518	97.830	995,518	1,124,723	0	19,842	0	(150,904)	0	(150,904)	0	11/18/2022	
25746U-10-9	DOMINION RES INC VA NEW			10,491.000	643,308	61.320	643,308	610,214	0	0	0	33,094	0	33,094	0	12/08/2022	
260557-10-3	DOW INC			21,355.000	1,076,078	50.390	1,076,078	1,113,057	0	49,483	0	(100,363)	0	(100,363)	0	11/18/2022	
267475-10-1	DYCOM INDUSTRIES INC			18,358.000	1,718,309	93.600	1,718,309	1,532,968	0	0	0	(25,693)	0	(25,693)	0	12/22/2022	
26875P-10-1	EOG RESOURCES INC			4,277.000	553,957	129.520	553,957	334,374	6,416	31,208	0	139,915	0	139,915	0	11/18/2022	
26884L-10-9	EQT CORP			3,931.000	132,986	33.830	132,986	167,894	0	0	0	(34,908)	0	(34,908)	0	11/18/2022	
278642-10-3	EBAY INC			140,234.000	5,815,504	41.470	5,815,504	5,803,991	0	74,644	0	(135,489)	1,229,479	(1,364,968)	0	09/16/2022	
278865-10-0	ECOLAB INC			109,600.000	15,953,376	145.560	15,953,376	5,807,764	58,088	192,939	0	(8,108,504)	0	(8,108,504)	0	04/01/2022	
281020-10-7	EDISON INTL			15,828.000	1,006,977	63.620	1,006,977	992,749	11,673	10,000	0	14,228	0	14,228	0	11/18/2022	
28176E-10-8	EDWARDS LIFESCIENCES COP			362,725.000	27,062,912	74.610	27,062,912	30,335,380	0	0	0	(3,272,468)	0	(3,272,468)	0	12/16/2022	
285512-10-9	ELECTRONIC ARTS INC			66,007.000	8,064,735	122.180	8,064,735	8,466,701	0	28,164	0	(401,965)	0	(401,965)	0	12/08/2022	
291011-10-4	EMERSON ELEC CO			4,361.000	418,918	96.060	418,918	357,843	0	4,624	0	61,075	0	61,075	0	07/19/2022	
29355A-10-7	ENPHASE ENERGY			1,579.000	418,372	264.960	418,372	449,745	0	0	0	(31,374)	0	(31,374)	0	11/18/2022	
29364G-10-3	ENTERGY CORP NEW			4,470.000	502,875	112.500	502,875	513,903	0	4,787	0	(11,028)	0	(11,028)	0	11/18/2022	
29414B-10-4	EPAM SYS INC			1,621.000	531,267	327.740	531,267	543,202	0	0	0	(11,935)	0	(11,935)	0	11/18/2022	
29415F-10-4	ENVISTA HLDGS CORP			65,780.000	2,214,813	33.670	2,214,813	2,211,777	0	0	0	3,035	537,475	(534,440)	0	12/15/2022	
294628-10-2	EQUITY COMMONWEALTH			281,910.000	7,039,293	24.970	7,039,293	7,449,566	0	237,971	0	(368,868)	0	(368,868)	0	12/22/2022	
29476L-10-7	EQUITY RESIDENTIAL			6,076.000	358,484	59.000	358,484	366,966	3,798	0	0	(8,482)	0	(8,482)	0	12/08/2022	
297178-10-5	ESSEX PPTY TR INC			828.000	175,470	211.920	175,470	171,889	1,822	0	0	3,580	0	3,580	0	11/18/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29786A-10-6	ETSY INC			1,373.000	164,458	119.780	164,458	138,614	0	0	0	25,844	0	25,844	0	11/18/2022	
30063P-10-5	EXACT SCIENCES CORP			95,800.000	4,743,058	49.510	4,743,058	4,710,113	0	0	0	32,945	465,647	(432,702)	0	12/16/2022	
30161N-10-1	EXELON CORP			55,769.000	2,410,894	43.230	2,410,894	2,113,948	0	18,822	0	296,946	0	296,946	0	11/09/2022	
30212P-30-3	EXPEDIA GROUP INC			4,747.000	415,837	87.600	415,837	415,837	0	0	0	(16,757)	283,763	(300,520)	0	11/18/2022	
302130-10-9	EXPEDITORS INTL WASH INC			5,144.000	534,564	103.920	534,564	583,777	0	6,036	0	(63,969)	0	(63,969)	0	11/18/2022	
30231G-10-2	EXXON MOBIL CORPORATION			492,806.265	54,356,531	110.300	54,356,531	4,239,894	0	1,712,066	0	23,615,144	0	23,615,144	0	12/08/2022	
30303M-10-2	FACEBOOK INC			459,361.000	55,279,503	120.340	55,279,503	40,105,788	0	0	0	(54,286,860)	10,671,526	(64,958,386)	0	11/18/2022	
303075-10-5	FACTSET RESH SYS INC			581.000	233,103	401.210	233,103	208,658	0	1,416	0	24,445	0	24,445	0	06/16/2022	
311900-10-4	FASTENAL CO			22,459.000	1,062,760	47.320	1,062,760	1,146,495	0	0	0	(83,735)	0	(83,735)	0	12/09/2022	
315616-10-2	F5 NETWORK INC. COM COMMON STK			86.000	12,342	143.510	12,342	13,254	0	0	0	(912)	0	(912)	0	11/18/2022	
318672-70-6	FIRST BANCORP P R			148,770.000	1,892,354	12.720	1,892,354	2,047,978	1,785	41,271	0	(155,623)	0	(155,623)	0	11/21/2022	
31946M-10-3	FIRST CITIZENS BANCS			3,321.000	2,518,514	758.360	2,518,514	1,662,429	0	6,271	0	(196,147)	0	(196,147)	0	11/21/2022	
32051X-10-8	FIRST HAWAIIAN			84,740.000	2,206,630	26.040	2,206,630	2,382,608	0	65,780	0	(95,395)	0	(95,395)	0	11/21/2022	
337738-10-8	FISERV INC			300,450.000	30,366,482	101.070	30,366,482	30,914,179	0	0	0	(810,589)	0	(810,589)	0	12/08/2022	
339041-10-5	FLEETCOR TECHNOLOG			1,730.000	317,766	183.680	317,766	328,597	0	0	0	(10,831)	0	(10,831)	0	12/08/2022	
343412-10-2	FLUOR CORP COMMON STK			43,550.000	1,509,443	34.660	1,509,443	1,199,538	0	0	0	309,905	0	309,905	0	11/21/2022	
345370-86-0	FORD MTR CO DEL			26,564.000	308,939	11.630	308,939	269,172	2,031	8,977	0	(186,222)	0	(186,222)	0	11/18/2022	
34959E-10-9	FORTINET INC			18,022.000	881,096	48.890	881,096	1,043,184	0	0	0	(222,364)	0	(222,364)	0	11/18/2022	
35137L-10-5	FOX CORP CLASS A			614,804.000	18,671,597	30.370	18,671,597	18,508,390	0	170,283	0	(852,596)	3,014,971	(3,867,567)	0	11/18/2022	
35671D-85-7	FREEPORT-MCMORAN COPPER &			14,979.000	569,202	38.000	569,202	540,226	0	6,249	0	(27,069)	0	(27,069)	0	11/18/2022	
366651-10-7	GARTNER GROUP INC. - CL A			3,124.000	1,050,101	336.140	1,050,101	622,440	0	0	0	36,319	0	36,319	0	11/18/2022	
369550-10-8	GENERAL DYNAMICS			562.000	139,438	248.110	139,438	120,160	0	1,416	0	19,278	0	19,278	0	06/16/2022	
369604-30-1	GENERAL ELEC CO			52,605.000	4,407,773	83.790	4,407,773	1,231,358	4,208	13,061	0	(245,049)	0	(245,049)	0	11/18/2022	
370334-10-4	GENERAL MILLS INC			8,875.000	744,169	83.850	744,169	662,985	0	7,468	0	81,183	0	81,183	0	11/18/2022	
375558-10-3	GILEAD SCIENCES COMMON STK			58,428.000	5,016,044	85.850	5,016,044	3,698,172	48,481	127,905	0	1,173,410	0	1,173,410	0	11/18/2022	
38141G-10-4	GOLDMAN SACHS GROUP INC			73,933.000	25,387,114	343.380	25,387,114	8,842,593	282,276	560,971	0	(1,812,007)	0	(1,812,007)	0	10/14/2022	
382550-10-1	GOODYEAR TIRE & RUBR			141,130.000	1,432,470	10.150	1,432,470	1,432,470	0	0	0	(628,890)	636,201	(1,265,091)	0	11/21/2022	
384802-10-4	GRAINGER W W INC			2,012.000	1,119,175	556.250	1,119,175	1,075,633	0	9,309	0	43,542	0	43,542	0	11/18/2022	
403949-10-0	HOLLYFRONTIER CORP COMMON STK			29,739.000	1,543,157	51.890	1,543,157	950,751	0	29,459	0	410,356	0	410,356	0	11/21/2022	
40412C-10-1	HCA HOLDINGS INC			2,081.000	499,357	239.960	499,357	352,087	1,165	3,085	0	(3,789)	0	(3,789)	0	11/18/2022	
405217-10-0	HAIN CELESTIAL GROUP			78,711.000	1,273,544	16.180	1,273,544	1,273,544	0	0	0	(770,748)	722,578	(1,493,326)	0	11/21/2022	
406216-10-1	HALLIBURTON CO			6,953.000	273,601	39.350	273,601	212,026	0	867	0	60,658	0	60,658	0	11/18/2022	
410867-10-5	THE HANOVER INS GRP			13,500.000	1,824,255	135.130	1,824,255	1,293,499	10,935	31,253	0	27,606	0	27,606	0	11/21/2022	
418056-10-7	HASBRO INC COMMON STK			884.000	53,933	61.010	53,933	53,800	0	0	0	132	0	132	0	12/08/2022	
42250P-10-3	HEALTHPEAK PROPERTIE			20,380.000	510,927	25.070	510,927	514,552	0	962	0	(3,626)	0	(3,626)	0	12/09/2022	
423452-10-1	HELMERICH & PAYNE COMMON STK			33,630.000	1,667,039	49.570	1,667,039	1,554,964	0	38,993	0	112,075	0	112,075	0	10/12/2022	
42704L-10-4	HERC HLDGS INC			16,020.000	2,107,751	131.570	2,107,751	1,796,775	9,212	20,849	0	(210,094)	0	(210,094)	0	11/21/2022	
427866-10-8	THE HERSHEY COMPANY			4,004.000	927,206	231.570	927,206	827,257	0	8,416	0	68,472	0	68,472	0	12/08/2022	
42809H-10-7	HESS CORPORATION COMMON STK			278,400.000	39,482,688	141.820	39,482,688	15,537,235	104,400	310,600	0	17,503,398	0	17,503,398	0	07/14/2022	
42824C-10-9	HEWLETT PACKARD COMMON STK			5,528.000	88,227	15.960	88,227	90,203	663	0	0	(1,976)	0	(1,976)	0	12/08/2022	
43283X-10-5	HILTON GRAND VACATIO			44,731.000	1,723,933	38.540	1,723,933	1,544,722	0	0	0	(421,090)	0	(421,090)	0	12/16/2022	
43300A-20-3	HILTON WRLDWIDE HLDGS			7,129.000	900,820	126.360	900,820	941,080	439	105	0	(40,260)	0	(40,260)	0	11/18/2022	
436440-10-1	HOLOGIC INC			16,887.000	1,263,316	74.810	1,263,316	1,196,252	0	0	0	3,427	0	3,427	0	12/08/2022	
437076-10-2	HOME DEPOT INC			119,987.000	37,899,094	315.860	37,899,094	19,080,045	0	702,417	0	(7,722,515)	0	(7,722,515)	0	11/18/2022	
438516-10-6	HONEYWELL INTL INC			219,200.000	46,974,560	214.300	46,974,560	6,783,914	0	878,430	0	1,269,168	0	1,269,168	0	10/23/2009	
440452-10-0	HORMEL FOODS CORP			8,356.000	380,616	45.550	380,616	398,923	0	0	0	(18,307)	0	(18,307)	0	12/09/2022	

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
44107P-10-4	HOST HOTELS & RESRTS			70,905.000	1,138,025	16.050	1,138,025	1,306,917	14,181	12,443	0	(168,891)	0	(168,891)	0	11/18/2022	
444859-10-2	HUMANA, INC.			347.000	177,730	512.190	177,730	190,928	273	0	0	(13,198)	0	(13,198)	0	12/08/2022	
447011-10-7	HUNTSMAN CORP			70,690.000	1,942,561	27.480	1,942,561	1,936,581	15,022	27,109	0	5,980	541,377	(535,397)	0	11/28/2022	
448579-10-2	HYATT HOTELS CORP			190,548.000	17,235,067	90.450	17,235,067	16,382,350	0	0	0	852,716	0	852,716	0	10/14/2022	
449253-10-3	IAA INC			44,804.000	1,792,160	40.000	1,792,160	1,732,219	0	0	0	59,941	0	59,941	0	12/22/2022	
451107-10-6	IDACORP INC			23,183.000	2,500,287	107.850	2,500,287	2,243,718	0	58,924	0	(100,091)	0	(100,091)	0	11/21/2022	
452327-10-9	ILLUMINA INC			298.000	60,256	202.200	60,256	63,440	0	0	0	(3,184)	0	(3,184)	0	12/08/2022	
45337C-10-2	INCYTE PHARMACEUTICALS INC.			4,547.000	365,215	80.320	365,215	335,512	0	0	0	29,703	0	29,703	0	11/18/2022	
45768S-10-5	INNOSPEC INC			9,080.000	933,969	102.860	933,969	751,029	0	11,622	0	113,682	0	113,682	0	08/23/2021	
457985-20-8	INTEGRA LIFESCIENCE			40,980.000	2,297,749	56.070	2,297,749	2,215,052	0	0	0	184,038	385,605	(201,567)	0	11/21/2022	
45866F-10-4	INTER CONTINENTAL EX			62,614.000	6,423,570	102.590	6,423,570	6,309,211	23,793	33,583	0	114,360	857,694	(743,334)	0	12/08/2022	
460146-10-3	INTERNATIONAL PAPER CO			8,694.000	301,073	34.630	301,073	292,790	0	4,021	0	8,284	0	8,284	0	10/18/2022	
46120E-60-2	INTUITIVE SURGICAL INC			91,400.000	24,252,990	265.350	24,252,990	22,887,022	0	0	0	1,365,968	0	1,365,968	0	07/22/2022	
46266C-10-5	IQVIA HOLDINGS INC			1,683.000	344,830	204.890	344,830	342,147	0	0	0	2,683	0	2,683	0	12/08/2022	
46625H-10-0	JP MORGAN CHASE & CO			541,589.000	72,627,085	134.100	72,627,085	19,077,042	0	1,954,503	0	(10,602,747)	0	(10,602,747)	0	12/08/2022	
478160-10-4	JOHNSON & JOHNSON			497,757.000	87,928,774	176.650	87,928,774	31,307,995	18,471	1,962,475	0	2,925,654	0	2,925,654	0	11/18/2022	
482480-10-0	KLA-TENCOR CORP			82,300.000	31,029,569	377.030	31,029,569	30,779,085	0	334,239	0	250,484	0	250,484	0	06/21/2022	
48666K-10-9	KB HOME			36,740.000	1,170,169	31.850	1,170,169	1,312,956	0	22,044	0	(473,211)	0	(473,211)	0	09/08/2021	
488401-10-0	KEMPER CORPORATION			29,030.000	1,428,276	49.200	1,428,276	1,424,598	0	28,495	0	(10,793)	260,348	(271,141)	0	11/21/2022	
49338L-10-3	KEYSIGHT TECHNOLOGIES INC COMMON STK			3,834.000	655,882	171.070	655,882	583,329	0	0	0	72,553	0	72,553	0	10/18/2022	
494368-10-3	KIMBERLY CLARK CORP			5,363.000	728,027	135.750	728,027	646,324	13,000	12,442	0	81,703	0	81,703	0	11/18/2022	
499049-10-4	KNIGHT-SWIFT TRANSPORATION			40,621.000	2,128,947	52.410	2,128,947	1,642,588	5,565	14,576	0	(215,373)	0	(215,373)	0	11/21/2022	
500643-20-0	KORN FERRY INTL			18,760.000	949,631	50.620	949,631	1,014,689	2,814	7,263	0	(366,608)	0	(366,608)	0	11/29/2022	
501044-10-1	KROGER CO			26,156.000	1,166,034	44.580	1,166,034	1,304,996	0	21,045	0	(147,024)	0	(147,024)	0	11/18/2022	
501242-10-1	KULICKE & SOFFA INDS			27,828.000	1,231,667	44.260	1,231,667	905,154	4,702	10,464	0	(288,909)	0	(288,909)	0	12/16/2022	
501889-20-8	LKQ CORP			22,695.000	1,212,140	53.410	1,212,140	1,159,176	0	10,391	0	(10,233)	0	(10,233)	0	12/08/2022	
512807-10-8	LAM RESEARCH CORP			795.000	334,139	420.300	334,139	453,902	1,371	4,073	0	(199,773)	0	(199,773)	0	11/18/2022	
517834-10-7	LAS VEGAS SANDS CORP			238,600.000	11,469,502	48.070	11,469,502	8,412,306	0	0	0	2,852,406	0	2,852,406	0	07/12/2022	
518439-10-4	ESTEE LAUDER CO			2,983.000	740,112	248.110	740,112	701,010	0	1,969	0	39,102	0	39,102	0	11/18/2022	
526057-10-4	LENNAR CORP			69,000.000	6,244,500	90.500	6,244,500	839,504	0	103,500	0	(1,770,540)	0	(1,770,540)	0	08/24/2010	
532457-10-8	LILLY (ELI) & CO			43,898.000	16,059,644	365.840	16,059,644	14,233,296	365	53,284	0	1,519,377	0	1,519,377	0	11/18/2022	
538034-10-9	LIVE NATION ENTERTAN			6,303.000	439,571	69.740	439,571	532,806	0	0	0	(93,235)	0	(93,235)	0	11/18/2022	
539830-10-9	LOCKHEED MARTIN CORP			5,112.000	2,486,937	486.490	2,486,937	1,810,571	15,336	49,286	0	623,577	0	623,577	0	11/18/2022	
540424-10-8	LOEWS CORP			7,082.000	413,093	58.330	413,093	402,082	0	1,433	0	(2,033)	0	(2,033)	0	11/18/2022	
548661-10-7	LOWES COS INC			126,513.000	25,206,450	199.240	25,206,450	1,467,731	1,681	462,705	0	(7,378,768)	0	(7,378,768)	0	11/18/2022	
550241-10-3	LUMEN TECHNOLOGIES			21,868.000	114,151	5.220	114,151	217,418	0	5,057	0	(103,267)	0	(103,267)	0	11/18/2022	
55024U-10-9	LUMEN HOLDINGS INC			20,920.000	1,091,396	52.170	1,091,396	1,631,987	0	0	0	(894,203)	0	(894,203)	0	11/21/2022	
559663-10-9	MAGNOLIA OIL & GAS			79,830.000	1,872,014	23.450	1,872,014	1,848,269	0	11,015	0	23,745	0	23,745	0	11/21/2022	
565849-10-6	MARATHON OIL CORP			11,097.000	300,396	27.070	300,396	128,345	0	3,101	0	99,862	0	99,862	0	11/18/2022	
56585A-10-2	MARATHON PETROLEUM			11,667.000	1,357,922	116.390	1,357,922	791,681	0	26,032	0	538,684	0	538,684	0	11/18/2022	
57060D-10-8	MARKETAXESS HLDGS			614.000	171,238	278.890	171,238	158,161	0	398	0	13,078	0	13,078	0	11/18/2022	
571748-10-2	MARSH & MCLENNAN COS			90,616.000	14,995,136	165.480	14,995,136	15,502,517	0	99,625	0	(644,025)	0	(644,025)	0	11/18/2022	
571903-20-2	MARRIOTT INTL INC NEW			11,363.000	1,691,837	148.890	1,691,837	1,765,392	4,598	4,564	0	(73,555)	0	(73,555)	0	11/18/2022	
574599-10-6	MASCO CORP			819.000	38,223	46.670	38,223	43,949	0	600	0	(5,726)	0	(5,726)	0	11/18/2022	
575385-10-9	MASONITE CORP			19,330.000	1,558,191	80.610	1,558,191	1,345,246	0	0	0	(442,255)	0	(442,255)	0	11/21/2022	
57636Q-10-4	MASTERCARD INC			52,362.000	18,207,838	347.730	18,207,838	5,040,480	0	91,611	0	(548,791)	0	(548,791)	0	11/18/2022	

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
57667L-10-7	MATCH GROUP INC			5,886.000	244,210	41.490	244,210	259,683	0	0	0	(15,473)	0	(15,473)	0	12/08/2022	
580135-10-1	MCDONALD'S CORP			145,411.000	38,320,161	263.530	38,320,161	2,323,172	5,943	804,852	0	(674,282)	0	(674,282)	0	12/08/2022	
58155Q-10-3	MCKESSON CORP			1,687.000	632,827	375.120	632,827	519,818	453	1,148	0	89,863	0	89,863	0	12/08/2022	
58502B-10-6	MEDNAX INC			89,410.000	1,328,633	14.860	1,328,633	1,328,633	0	0	0	(261,424)	619,994	(881,418)	0	11/21/2022	
58933Y-10-5	MERCK & CO INC			345,655.000	38,350,422	110.950	38,350,422	9,273,669	281,528	955,840	0	11,762,850	0	11,762,850	0	11/18/2022	
59156R-10-8	METLIFE INC			109,004.000	7,888,619	72.370	7,888,619	7,737,022	0	163,090	0	151,582	0	151,582	0	04/08/2022	
592688-10-5	METTLER TOLEDO INTL			743.000	1,073,969	1,445.450	1,073,969	984,554	0	0	0	(112,354)	0	(112,354)	0	11/18/2022	
594918-10-4	MICROSOFT			1,361,155.000	326,432,192	239.820	326,432,192	36,439,665	1,200	3,352,296	0	(120,618,136)	5,736,629	(126,354,765)	0	12/08/2022	
595017-10-4	MICROCHIP TECHNOLOGY INC			15,560.000	1,093,090	70.250	1,093,090	1,054,257	0	9,994	0	(96,658)	0	(96,658)	0	11/18/2022	
595112-10-3	MICRON TECHNOLOGY INC			6,958.000	347,761	49.980	347,761	495,320	800	1,633	0	(147,559)	0	(147,559)	0	11/18/2022	
60770K-10-7	MODERNA INC			44,732.000	8,034,762	179.620	8,034,762	7,966,001	0	0	0	(1,056,354)	1,974,542	(3,030,896)	0	11/18/2022	
60786M-10-5	MOELIS & COMPANY			37,044.000	1,421,378	38.370	1,421,378	1,244,592	0	74,410	0	(461,139)	286,509	(747,648)	0	11/21/2022	
60855R-10-0	MOLINA HEALTHCARE INC			2,404.000	793,849	330.220	793,849	798,802	0	0	0	(4,953)	0	(4,953)	0	11/18/2022	
609207-10-5	MONDELEX INTL INC NPV A			449,200.000	29,939,180	66.650	29,939,180	11,360,239	172,942	595,952	0	181,042	0	181,042	0	05/09/2022	
617446-44-8	MORGAN STANLEY DEAN WITTER&CO			210,650.000	17,909,463	85.020	17,909,463	12,440,859	0	445,484	0	(388,092)	0	(388,092)	0	10/14/2022	
61945C-10-3	MOSAIC CO			16,518.000	724,645	43.870	724,645	729,925	0	4,442	0	(79,313)	0	(79,313)	0	11/18/2022	
64110D-10-4	NETAPP INC			55,321.000	3,322,579	60.060	3,322,579	3,353,368	0	62,843	0	(171,290)	638,582	(809,872)	0	12/21/2022	
64110L-10-6	NETFLIX INC			109,634.000	32,328,874	294.880	32,328,874	22,722,801	0	0	0	9,606,073	0	9,606,073	0	12/08/2022	
65249B-10-9	NEWS CORP NEW			352,163.000	6,409,367	18.200	6,409,367	6,804,002	0	35,216	0	(394,635)	0	(394,635)	0	08/26/2022	
65249B-20-8	NEWS CORP NEW			96,388.000	1,777,395	18.440	1,777,395	1,896,081	0	9,639	0	(118,687)	0	(118,687)	0	08/26/2022	
654106-10-3	NIKE INC -CL B COMMON STK			368,641.000	43,134,683	117.010	43,134,683	18,505,093	125,338	395,055	0	(12,715,315)	2,087,866	(14,803,181)	0	10/14/2022	
655663-10-2	NORDSON CORP			5,237.000	1,244,940	237.720	1,244,940	1,116,407	3,404	3,891	0	128,532	0	128,532	0	11/18/2022	
655844-10-8	NORFOLK SOUTHERN CORP			936.000	230,649	246.420	230,649	240,808	0	1,074	0	(10,159)	0	(10,159)	0	11/18/2022	
666807-10-2	NORTHROP GRUMMAN CORP			67,400.000	36,774,114	545.610	36,774,114	2,769,439	0	455,624	0	10,685,596	0	10,685,596	0	12/02/2003	
668771-10-8	NORTONLIFELOCK INC			69,750.000	1,494,743	21.430	1,494,743	1,599,366	0	10,000	0	(104,623)	0	(104,623)	0	11/21/2022	
670346-10-5	NUCOR CORP			5,540.000	730,227	131.810	730,227	325,442	2,825	9,485	0	75,344	0	75,344	0	11/18/2022	
67066G-10-4	NVIDIA CORP			22,041.000	3,221,072	146.140	3,221,072	2,374,119	0	2,847	0	(1,619,615)	866,039	(2,485,654)	0	12/08/2022	
67103H-10-7	O'REILLY AUTOMOTIVE			1,767.000	1,491,401	844.030	1,491,401	1,106,580	0	0	0	231,068	0	231,068	0	11/18/2022	
674599-10-5	OCCIDENTAL PETE CORP DEL			6,860.000	432,111	62.990	432,111	130,141	892	2,551	0	211,471	0	211,471	0	11/18/2022	
679580-10-0	OLD DOMINION FREIGHT LINE			2,322.000	658,937	283.780	658,937	641,581	0	1,245	0	6,958	0	6,958	0	11/18/2022	
681919-10-6	OMNICOM GROUP INC			0.000	0	0.000	0	0	7,480	0	0	0	0	0	0	03/06/2003	
682189-10-5	ON SEMICONDUCTOR CRP			13,816.000	861,704	62.370	861,704	599,299	0	0	0	(80,221)	0	(80,221)	0	12/08/2022	
682680-10-3	ONEOK INC			22,916.000	1,505,581	65.700	1,505,581	1,361,455	0	62,555	0	105,410	0	105,410	0	11/18/2022	
68389X-10-5	ORACLE CORP			226,823.000	18,540,512	81.740	18,540,512	10,789,181	0	163,957	0	674,294	0	674,294	0	10/14/2022	
688239-20-1	OSHKKOSH CORP COMMON STK			14,830.000	1,307,858	88.190	1,307,858	1,020,195	0	18,248	0	(313,158)	0	(313,158)	0	11/21/2022	
68902V-10-7	OTIS WORLDWIDE CORP			253,500.000	19,851,585	78.310	19,851,585	9,679,607	0	281,385	0	(2,220,660)	0	(2,220,660)	0	10/14/2020	
69331C-10-8	PG&E CORP			27,720.000	450,727	16.260	450,727	426,494	0	0	0	24,233	0	24,233	0	12/08/2022	
693475-10-5	PNC FINANCIAL SERVICES GROUP			95,426.000	15,071,582	157.940	15,071,582	8,916,264	0	363,837	0	(2,645,746)	0	(2,645,746)	0	12/21/2022	
693718-10-8	PACCAR INC			4,119.000	407,657	98.970	407,657	415,705	0	1,410	0	(8,048)	0	(8,048)	0	11/18/2022	
695156-10-9	PACKAGING CORP AMER			3,569.000	456,511	127.910	456,511	504,112	4,461	4,126	0	(47,601)	0	(47,601)	0	11/18/2022	
698813-10-2	PAPA JOHNS INTL INC			19,294.000	1,588,089	82.310	1,588,089	1,315,063	0	22,692	0	(715,175)	0	(715,175)	0	11/21/2022	
704326-10-7	PAYCHEX INC COMMON STK			9,169.000	1,059,570	115.560	1,059,570	1,116,832	0	16,615	0	(83,273)	0	(83,273)	0	11/18/2022	
70450Y-10-3	PAYPAL INC			218,713.000	15,576,740	71.220	15,576,740	7,187,695	0	0	0	(23,961,348)	621,704	(24,583,052)	0	11/18/2022	
713448-10-8	PEPSICO INC MTN			153,079.000	27,655,252	180.660	27,655,252	9,529,060	168,240	628,647	0	1,022,530	0	1,022,530	0	12/09/2022	
717081-10-3	PFIZER INC			635,756.000	32,576,137	51.240	32,576,137	32,202,373	0	974,605	0	(4,505,054)	0	(4,505,054)	0	12/08/2022	
718172-10-9	PHILIP MORRIS INT'L			703,642.000	71,215,607	101.210	71,215,607	54,785,408	893,625	2,417,969	0	3,599,798	0	3,599,798	0	10/14/2022	

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
718546-10-4	PHILLIPS 66			10,287.000	1,070,671	104.080	1,070,671	803,150	0	36,068	0	279,014	0	279,014	0	08/08/2022	
71943U-10-4	PHYSICIANS REALTY			119,353.000	1,727,038	14.470	1,727,038	2,175,073	0	85,060	0	(416,132)	0	(416,132)	0	11/21/2022	
723787-10-7	PIONEER NATURAL RES			41,877.000	9,564,288	228.390	9,564,288	3,588,021	0	1,073,974	0	1,892,795	0	1,892,795	0	11/18/2022	
742718-10-9	PROCTER & GAMBLE CO			453,295.000	68,701,390	151.560	68,701,390	9,920,349	0	1,625,669	0	(5,348,119)	0	(5,348,119)	0	11/18/2022	
743315-10-3	PROGRESSIVE CORP			100,073.000	12,980,469	129.710	12,980,469	12,019,298	0	17,691	0	961,171	0	961,171	0	12/09/2022	
74340W-10-3	PROLOGIS INC			5,278.000	594,989	112.730	594,989	568,517	4,170	0	0	26,472	0	26,472	0	11/18/2022	
74460D-10-9	PUBLIC STORAGE			8,581.000	2,404,310	280.190	2,404,310	2,536,293	17,162	0	0	(131,982)	0	(131,982)	0	11/18/2022	
745867-10-1	PULTE HOMES INC			48,170.000	2,193,180	45.530	2,193,180	1,609,379	7,707	24,210	0	(446,630)	0	(446,630)	0	11/21/2022	
747525-10-3	QUALCOMM INC			58,315.000	6,411,151	109.940	6,411,151	2,777,270	0	163,477	0	(3,903,766)	0	(3,903,766)	0	11/18/2022	
74982T-10-3	RXO INC			13,853.000	238,272	17.200	238,272	348,347	0	0	0	(110,075)	0	(110,075)	0	11/01/2022	
751212-10-1	RALPH LAUREN CORP			23,648.000	2,498,884	105.670	2,498,884	1,936,225	17,736	44,053	0	(87,174)	0	(87,174)	0	11/21/2022	
754730-10-9	RAYMOND JAMES FINANCIAL I			9,350.000	999,048	106.850	999,048	645,091	3,927	12,716	0	60,307	0	60,307	0	08/02/2021	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP			206,292.000	20,818,989	100.920	20,818,989	5,422,262	0	442,696	0	3,065,499	0	3,065,499	0	10/20/2004	
758750-10-3	REGAL BELOIT CORP			17,481.000	2,097,370	119.980	2,097,370	1,596,899	6,118	14,639	0	(586,384)	0	(586,384)	0	11/29/2022	
758849-10-3	REGENCY CENTERS CORP			11,066.000	691,625	62.500	691,625	634,322	10,395	6,916	0	57,303	0	57,303	0	09/16/2022	
75886F-10-7	REGENERON PHARMCTCLS			1,607.000	1,159,434	721.490	1,159,434	1,021,665	0	0	0	126,813	0	126,813	0	11/18/2022	
7591EP-10-0	REGIONS FINL CORP			66,308.000	1,429,600	21.560	1,429,600	1,487,225	13,412	7,377	0	(57,624)	0	(57,624)	0	11/18/2022	
759351-60-4	REINSURANCE GROUP AMER IN			11,902.000	1,691,155	142.090	1,691,155	1,576,869	0	7,208	0	114,286	0	114,286	0	11/25/2022	
759509-10-2	RELIANCE STEEL & ALUMINUM			5,838.000	1,181,845	202.440	1,181,845	622,187	0	19,612	0	231,732	0	231,732	0	11/21/2022	
770323-10-3	ROBERT HALF INTL INC			26,011.000	1,920,392	73.830	1,920,392	1,748,755	0	28,052	0	(474,938)	0	(474,938)	0	12/16/2022	
78409V-10-4	S&P GLOBAL INC			12,727.000	4,262,781	334.940	4,262,781	4,909,562	0	24,821	0	(646,781)	0	(646,781)	0	08/26/2022	
79466L-30-2	SALESFORCE COM INC			187,187.000	24,819,124	132.590	24,819,124	24,817,919	0	0	0	430,973	19,353,127	(18,922,154)	0	12/08/2022	
79546E-10-4	SALLY BEAUTY HLDGS			101,700.000	1,273,284	12.520	1,273,284	1,265,994	0	0	0	33,927	517,457	(483,530)	0	11/21/2022	
806857-10-8	SCHLUMBERGER LTD			77,664.200	4,151,928	53.460	4,151,928	1,104,265	13,591	44,678	0	1,789,673	0	1,789,673	0	11/18/2022	
808513-10-5	THE CHARLES SCHWAB			33,903.000	2,822,764	83.260	2,822,764	2,258,816	0	13,096	0	563,948	0	563,948	0	12/08/2022	
816300-10-7	SELECTIVE INSURANCE GROUP			18,328.000	1,624,044	88.610	1,624,044	1,037,715	0	16,185	0	87,908	0	87,908	0	11/21/2022	
81762P-10-2	SERVICENOW INC			35,879.000	13,930,739	388.270	13,930,739	13,916,035	0	0	0	(204,080)	645,787	(849,867)	0	12/05/2022	
82669G-10-4	SIGNATURE BANK NY			1,951.000	224,794	115.220	224,794	297,422	0	1,011	0	(72,627)	0	(72,627)	0	11/18/2022	
828806-10-9	SIMON PROPERTY GROUP			53,301.180	6,261,823	117.480	6,261,823	2,876,184	85,580	299,307	0	(1,766,670)	0	(1,766,670)	0	12/09/2022	
83088M-10-2	SKYWORKS SOLUTIONS INC			521.000	47,479	91.130	47,479	45,518	0	323	0	1,961	0	1,961	0	11/18/2022	
833034-10-1	SNAP-ON INC			2,825.000	645,484	228.490	645,484	610,333	0	7,045	0	35,152	0	35,152	0	11/18/2022	
844741-10-8	SOUTHWEST AIRLS CO			8,854.000	298,114	33.670	298,114	371,970	0	0	0	(73,856)	0	(73,856)	0	11/18/2022	
844895-10-2	SOUTHWEST GAS CORP			18,590.000	1,150,349	61.880	1,150,349	1,118,773	0	38,249	0	(143,054)	0	(143,054)	0	11/21/2022	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS			67,640.000	2,002,144	29.600	2,002,144	1,902,944	0	1,425	0	85,829	455,215	(369,386)	0	11/30/2022	
85254J-10-2	STAG INDL INC			44,420.000	1,435,210	32.310	1,435,210	1,274,568	5,404	44,530	0	(436,408)	0	(436,408)	0	11/21/2022	
855244-10-9	STARBUCKS CORP			159,670.000	15,839,264	99.200	15,839,264	4,405,012	32,218	292,630	0	(2,630,654)	0	(2,630,654)	0	11/18/2022	
860630-10-2	STIFEL FINL CORP			34,220.000	1,997,421	58.370	1,997,421	1,584,337	0	29,221	0	(241,423)	0	(241,423)	0	11/21/2022	
866142-40-9	SUMMIT MIDSTREAM HLD			18,021.000	300,590	16.680	300,590	295,452	0	0	0	5,139	0	5,139	0	01/26/2022	
87157D-10-9	SYNAPTICS INC			16,227.000	1,544,161	95.160	1,544,161	1,647,729	0	0	0	(103,568)	0	(103,568)	0	12/14/2022	
871607-10-7	SYNOPSYS, INC.			4,556.000	1,454,685	319.290	1,454,685	1,405,662	0	0	0	49,023	0	49,023	0	11/18/2022	
87161C-50-1	SYNOVUS FINL CORP			51,810.000	1,945,466	37.550	1,945,466	1,500,791	17,615	51,017	0	(429,831)	0	(429,831)	0	11/21/2022	
87165B-10-3	SYNCHRONY FINL			5,894.000	193,677	32.860	193,677	194,142	0	1,792	0	(465)	0	(465)	0	11/18/2022	
87166B-10-2	SYNEOS HEALTH INC			29,660.000	1,087,929	36.680	1,087,929	1,072,196	0	0	0	(15,935)	1,492,621	(1,508,556)	0	11/21/2022	
872540-10-9	TJX COMPANIES INC			86,047.000	6,849,341	79.600	6,849,341	3,394,187	312	91,756	0	310,449	0	310,449	0	12/08/2022	
872590-10-4	T-MOBILE US INC			390,046.000	54,606,440	140.000	54,606,440	33,818,064	0	0	0	9,224,916	0	9,224,916	0	11/18/2022	
876030-10-7	TAPESTRY INC			109,801.000	4,181,222	38.080	4,181,222	3,834,148	34,305	69,940	0	95,390	0	95,390	0	11/21/2022	

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
87612E-10-6	TARGET CORP			5,366.000	799,749	149.040	799,749	793,458	0	15,502	0	(273,976)	0	(273,976)	0	12/08/2022	
87724P-10-6	TAYLOR MORRISON JP,E CORP			39,829.000	1,208,810	30.350	1,208,810	852,079	0	0	0	(138,156)	0	(138,156)	0	11/21/2022	
879360-10-5	TELEDYNE TECH INC			952.000	380,714	399.910	380,714	340,890	0	0	0	39,824	0	39,824	0	12/08/2022	
880770-10-2	TERADYNE INC COMMON STK			9,506.000	830,349	87.350	830,349	813,101	0	1,046	0	17,248	0	17,248	0	11/18/2022	
88160R-10-1	TESLA INC			350,710.000	43,200,458	123.180	43,200,458	43,200,458	0	0	0	(20,475,161)	54,665,198	(75,140,359)	0	12/22/2022	
882240-10-7	TEXAS CAPITAL BANCSHARES			32,189.000	1,941,319	60.310	1,941,319	1,840,505	0	0	0	32,074	0	32,074	0	11/21/2022	
882508-10-4	TEXAS INSTRS INC			163,999.000	27,095,915	165.220	27,095,915	5,910,055	0	757,629	0	(3,789,985)	0	(3,789,985)	0	11/18/2022	
883203-10-1	TEXTRON INC			1,245.000	88,146	70.800	88,146	78,254	25	23	0	9,892	0	9,892	0	11/18/2022	
883556-10-2	THERMO ELECTRON CORP			136,931.000	75,406,532	550.690	75,406,532	30,504,827	43,433	151,571	0	(14,723,070)	0	(14,723,070)	0	11/18/2022	
88579Y-10-1	3M COMPANY			62,570.000	7,503,394	119.920	7,503,394	2,676,439	0	332,538	0	(2,409,466)	731,392	(3,140,858)	0	11/18/2022	
887389-10-4	TIMKEN CO			23,530.000	1,662,865	70.670	1,662,865	1,859,292	0	21,764	0	23,262	0	23,262	0	11/21/2022	
893641-10-0	TRANSDIGM GROUP INC			1,509.000	950,142	629.650	950,142	857,437	0	11,840	0	92,705	0	92,705	0	11/18/2022	
89400J-10-7	TRANSUNION			84,746.000	4,809,336	56.750	4,809,336	4,809,336	0	18,406	0	0	2,612,017	(2,612,017)	0	08/26/2022	
89677Q-10-7	TRIP COM GROUP LTD			7,838.000	269,627	34.400	269,627	136,724	0	0	0	132,904	0	132,904	0	03/14/2022	
89832Q-10-9	TRUIST FINANCIAL COR			33,794.000	1,454,156	43.030	1,454,156	1,462,916	0	0	0	(8,761)	0	(8,761)	0	11/18/2022	
902494-10-3	TYSON FOODS INC			17,359.000	1,080,598	62.250	1,080,598	1,296,646	0	27,158	0	(383,028)	0	(383,028)	0	11/18/2022	
902973-30-4	US BANCORP DEL			284,070.000	12,388,293	43.610	12,388,293	12,474,620	136,354	256,369	0	(431,195)	1,241,178	(1,672,373)	0	12/21/2022	
90384S-30-3	ULTA SALON COSMETCS & FRA			2,594.000	1,216,768	469.070	1,216,768	963,089	0	0	0	177,631	0	177,631	0	11/18/2022	
907818-10-8	UNION PAC CORP			131,780.000	27,287,685	207.070	27,287,685	12,215,784	171,314	621,751	0	(5,676,228)	0	(5,676,228)	0	11/18/2022	
910047-10-9	UNITED CONTL HLDGS INC			4,421.000	166,672	37.700	166,672	188,644	0	0	0	(21,973)	0	(21,973)	0	12/08/2022	
911312-10-6	UNITED PARCEL SERVICE			95,975.000	16,684,294	173.840	16,684,294	19,067,644	0	569,068	0	(3,788,862)	0	(3,788,862)	0	11/18/2022	
911363-10-9	UNITED RENTALS INC			3,958.000	1,406,752	355.420	1,406,752	1,239,290	0	0	0	126,149	0	126,149	0	11/18/2022	
912008-10-9	US FOODS HOLDING CORP			310,700.000	10,570,014	34.020	10,570,014	10,550,484	0	0	0	(251,667)	0	(251,667)	0	09/23/2021	
91324P-10-2	UNITEDHEALTH GROUP INC			64,884.000	34,400,199	530.180	34,400,199	14,973,116	0	394,295	0	1,778,119	0	1,778,119	0	12/08/2022	
91913Y-10-0	VALERO ENERGY CORP			5,589.000	709,021	126.860	709,021	539,351	0	12,648	0	169,669	0	169,669	0	11/18/2022	
92343E-10-2	VERISIGN INC			2,246.000	461,418	205.440	461,418	432,121	0	0	0	29,297	0	29,297	0	12/08/2022	
92343V-10-4	VERIZON COMMUNICATIONS			785,092.000	30,932,625	39.400	30,932,625	19,219,464	0	1,585,261	0	(6,158,254)	1,705,848	(7,864,102)	0	12/08/2022	
92532F-10-0	VERTEX PHARMACEUTICALS INC COMMON STK			20,261.000	5,850,972	288.780	5,850,972	4,424,577	0	0	0	1,064,813	0	1,064,813	0	12/08/2022	
92537N-10-8	VERTIV HOLDINGS LLC			161,690.000	2,208,685	13.660	2,208,685	2,094,296	0	1,617	0	100,401	0	100,401	0	11/21/2022	
92556V-10-6	VIATRIS			24,380.000	271,349	11.130	271,349	248,448	0	5,632	0	22,902	0	22,902	0	11/18/2022	
92826C-83-9	VISA INC			358,742.000	74,532,238	207.760	74,532,238	23,761,447	0	510,763	0	(3,971,062)	0	(3,971,062)	0	12/16/2022	
928563-40-2	VMWARE INC			134,500.000	16,511,220	122.760	16,511,220	15,069,039	0	0	0	1,442,181	0	1,442,181	0	05/19/2022	
929042-10-9	VORNADO RLTY TR			31,246.000	650,229	20.810	650,229	925,399	0	29,453	0	(275,169)	0	(275,169)	0	11/18/2022	
929740-10-8	WABTEC CORP COMMON STK			3,207.000	320,091	99.810	320,091	293,129	0	372	0	26,962	0	26,962	0	12/08/2022	
931142-10-3	WAL-MART STORES INC			151,157.000	21,432,551	141.790	21,432,551	7,843,627	85,622	252,356	0	77,170	0	77,170	0	12/08/2022	
934423-10-4	WARNER BROS DISCOVERY INC			1,834,322.000	17,389,373	9.480	17,389,373	17,270,823	0	0	0	118,550	21,657,106	(21,538,556)	0	12/22/2022	
94106L-10-9	WASTE MANAGEMENT INC			11,766.000	1,845,850	156.880	1,845,850	1,884,575	0	7,648	0	(38,724)	0	(38,724)	0	11/18/2022	
941848-10-3	WATERS CORP			844.000	289,138	342.580	289,138	263,501	0	0	0	25,637	0	25,637	0	01/28/2022	
947890-10-9	WEBSTER FINANCIAL CORP COMMON STK			28,509.000	1,349,616	47.340	1,349,616	782,018	0	37,950	0	(228,032)	0	(228,032)	0	11/21/2022	
949746-10-1	WELLS FARGO & CO NEW			1,215,580.000	50,191,298	41.290	50,191,298	27,658,868	0	1,250,893	0	(7,797,361)	0	(7,797,361)	0	10/14/2022	
955306-10-5	WEST PHARMACEUTICAL SERVICES COMMON STK			1,578.000	371,382	235.350	371,382	463,426	0	418	0	(92,044)	0	(92,044)	0	11/18/2022	
958102-10-5	WESTERN DIGITAL CORP			5,216.000	164,565	31.550	164,565	261,751	0	0	0	(97,186)	0	(97,186)	0	11/18/2022	
959802-10-9	WESTERN UNION CO COMMON STK			90,328.000	1,243,817	13.770	1,243,817	1,484,530	30,546	21,227	0	(240,713)	0	(240,713)	0	08/26/2022	
96145D-10-5	WESTROCK			8,235.000	289,543	35.160	289,543	272,855	0	2,265	0	16,687	0	16,687	0	10/18/2022	
962166-10-4	WEYERHAEUSER CO			24,551.000	761,081	31.000	761,081	810,409	0	38,227	0	(198,997)	0	(198,997)	0	11/18/2022	
969904-10-1	WILLIAMS-SONOMA INC			12,196.000	1,401,564	114.920	1,401,564	1,036,255	0	28,579	0	(471,112)	0	(471,112)	0	11/21/2022	

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
97650W-10-8	WINTRUST FINANCIAL CORP			26,010.000	2,198,365	84.520	2,198,365	1,810,283	0	25,439	0	(132,022)	0	(132,022)	0	11/21/2022	
98311A-10-5	WYNDHAM HOTELS &I RESORTS INC			181,400.000	12,935,634	71.310	12,935,634	951,305	58,048	232,192	0	(3,326,876)	0	(3,326,876)	0	06/05/2018	
983793-10-0	XPO LOGISTICS INC			57,390.000	1,910,513	33.290	1,910,513	1,710,077	0	0	0	200,436	359,926	(159,490)	0	11/21/2022	
98954M-10-1	ZILLOW INC			30,109.000	939,702	31.210	939,702	939,702	0	0	0	0	282,413	(282,413)	0	08/26/2022	
98954M-20-0	ZILLOW GROUP INC			159,502.000	5,137,559	32.210	5,137,559	5,137,559	0	0	0	0	1,459,304	(1,459,304)	0	08/26/2022	
98956P-10-2	ZIMMER HOLDINGS INC.			344.000	43,860	127.500	43,860	35,611	83	83	0	8,249	0	8,249	0	06/16/2022	
989701-10-7	ZIONS BANCORPORATION			46,977.000	2,309,389	49.160	2,309,389	1,705,038	0	48,247	0	(477,378)	0	(477,378)	0	11/21/2022	
000000-00-0	RTL GROUP			4,314.000	176,210	40.846	176,210	238,504	0	19,322	0	(62,294)	0	(62,294)	0	04/12/2022	
G0250X-10-7	AMCOR PLC			13,998.000	166,716	11.910	166,716	172,975	0	0	0	(6,259)	0	(6,259)	0	12/08/2022	
G6610J-11-8	NOBLE IND			930.000	20,786	22.350	20,786	2,325	0	0	0	11,951	0	11,951	0	04/02/2021	
G6610J-12-6	NOBLE IND			930.000	18,600	20.000	18,600	2,325	0	0	0	11,625	0	11,625	0	04/01/2021	
G6610J-20-9	NOBLE IND			7,480.000	282,071	37.710	282,071	44,656	0	0	0	96,492	0	96,492	0	04/01/2021	
H84989-10-4	TE CONNECTIVITY LTD			2,797.000	321,096	114.800	321,096	322,323	0	1,449	0	(1,228)	0	(1,228)	0	11/09/2022	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD			2,332.000	115,271	49.430	115,271	107,660	0	0	0	7,610	0	7,610	0	11/18/2022	
13321L-10-8	CAMECO CORP			66,230.000	1,501,434	22.670	1,501,434	1,567,727	2,367	2,881	0	308,518	0	308,518	0	12/15/2022	
286181-20-1	ELEMENT FINANCIAL CORP COMMON STK			9,692.000	132,005	13.620	132,005	92,491	714	1,449	0	39,514	0	39,514	0	05/05/2022	
767744-10-5	RITCHIE BROS AUCTNRS		A	47,022.000	2,719,282	57.830	2,719,282	2,605,327	0	0	0	113,956	0	113,956	0	12/22/2022	
000000-00-0	BRIT AMER TOBACCO		B	223,221.000	8,790,000	39.378	8,790,000	9,408,120	14,585,266	209,335	0	(618,120)	0	(618,120)	0	08/26/2022	
05541J-10-3	BB SEGURIDADE PARTIC			465,686.000	2,973,312	6.385	2,973,312	1,800,422	0	159,227	0	1,243,830	0	1,243,830	0	01/07/2022	
05965X-10-9	BANCO SANTANDER CHIL			17,237.000	273,034	15.840	273,034	347,804	0	14,634	0	(23,795)	0	(23,795)	0	03/18/2022	
000000-00-0	CLOSE BROTHERS GP.		B	9,467.000	118,943	12.564	118,943	143,068	0	7,356	0	(24,124)	0	(24,124)	0	03/18/2022	
000000-00-0	ST JAMES PLACE		B	1,036.000	13,613	13.140	13,613	13,418	0	0	0	195	0	195	0	12/20/2022	
000000-00-0	ASTRAZENECA		B	596.000	80,231	134.616	80,231	71,053	0	109,019	0	9,177	0	9,177	0	03/18/2022	
000000-00-0	CHECK POINT SOFTWARE TECHNOL		D	9,071.000	1,144,397	126.160	1,144,397	1,107,488	0	0	0	61,280	0	61,280	0	05/09/2022	
226718-10-4	CRITEO S.A			50,586.000	1,318,271	26.060	1,318,271	1,392,799	0	0	0	(603,444)	0	(603,444)	0	02/23/2022	
000000-00-0	EVEREST RE GROUP		D	1,705.000	564,815	331.270	564,815	470,566	7,346	0	0	94,250	0	94,250	0	08/08/2022	
37733W-20-4	GSK PLC			15,648.000	549,871	35.140	549,871	540,989	0	0	0	8,882	0	8,882	0	11/30/2022	
000000-00-0	KBC GROEP NV		B	6,460.000	401,953	62.222	401,953	456,150	9,288	37,290	0	(51,385)	0	(51,385)	0	11/28/2022	
465562-10-6	ITAU UNIBANCO HLDG			15,190.000	71,545	4.710	71,545	68,499	44	0	0	3,046	0	3,046	0	12/12/2022	
000000-00-0	ENDESA SA		B	281,594.000	5,142,946	18.264	5,142,946	6,155,223	174,219	273,151	0	(810,958)	0	(810,958)	0	11/24/2022	
000000-00-0	MUENCHENER RUECKVE		B	2,343.000	737,665	314.838	737,665	549,509	0	0	0	188,156	0	188,156	0	07/29/2022	
000000-00-0	SANOFI		B	22,274.000	2,072,436	93.043	2,072,436	2,079,925	0	30,034	0	31,369	0	31,369	0	11/18/2022	
000000-00-0	NOKIA OYJ		B	501,655.000	2,248,046	4.481	2,248,046	2,925,845	0	27,300	0	(760,919)	0	(760,919)	0	06/07/2022	
000000-00-0	AJINOMOTO CO INC		B	106,400.000	3,100,678	29.142	3,100,678	2,745,426	0	48,582	0	(103,607)	0	(103,607)	0	08/30/2021	
000000-00-0	ASICS CORP		B	134,900.000	2,841,867	21.066	2,841,867	2,935,628	15,604	22,536	0	71,821	0	71,821	0	07/04/2022	
000000-00-0	CLP HOLDINGS LTD		B	160,500.000	1,170,281	7.291	1,170,281	1,560,003	11,276	53,592	0	(407,577)	0	(407,577)	0	09/19/2022	
000000-00-0	NTT DATA CORP		B	218,200.000	3,047,643	13.967	3,047,643	4,129,457	0	34,095	0	(1,319,900)	0	(1,319,900)	0	09/16/2022	
000000-00-0	BRIDGESTONE CORP		B	57,400.000	1,946,613	33.913	1,946,613	2,560,321	35,272	68,631	0	(445,981)	0	(445,981)	0	03/22/2022	
000000-00-0	OBIC CO		B	9,600.000	1,347,097	140.323	1,347,097	1,538,003	4,241	9,177	0	(257,782)	0	(257,782)	0	12/22/2022	
000000-00-0	CAPCOM CO		B	80,200.000	2,440,949	30.436	2,440,949	2,176,210	0	12,454	0	264,739	0	264,739	0	09/28/2022	
000000-00-0	DAIKIN INDUSTRIES		B	5,000.000	730,169	146.034	730,169	843,767	0	8,738	0	(231,608)	0	(231,608)	0	06/20/2022	
000000-00-0	TRAVELSKY TECHNOLO		B	401,000.000	847,129	2.113	847,129	683,435	0	3,204	0	177,214	0	177,214	0	03/21/2022	
000000-00-0	FUJI ELECTRIC CO L		B	55,900.000	2,032,741	36.364	2,032,741	2,465,297	0	42,030	0	(917,353)	0	(917,353)	0	08/03/2022	
000000-00-0	SUBARU CORPORATION		B	153,700.000	2,252,874	14.658	2,252,874	2,951,495	0	88,667	0	(423,001)	0	(423,001)	0	03/22/2022	
000000-00-0	NOMURA RESEARCH IN		B	92,300.000	2,078,557	22.520	2,078,557	2,691,250	0	20,285	0	(1,094,040)	0	(1,094,040)	0	09/30/2022	
000000-00-0	HAMAMATSU PHOTONIC		B	32,300.000	1,475,781	45.690	1,475,781	1,632,321	0	14,099	0	(401,609)	0	(401,609)	0	12/05/2022	

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
000000-00-0	HOYA CORP		B	26,500.000	2,434,012	91.850	2,434,012	2,855,649	0	19,915	0	(1,470,707)	0	(1,470,707)	0	09/18/2020	
000000-00-0	IBIDEN CO		B	61,600.000	2,130,909	34.593	2,130,909	2,456,166	0	19,287	0	(325,258)	571,991	(897,249)	0	10/28/2022	
000000-00-0	KEYENCE CORP		B	5,100.000	1,895,852	371.736	1,895,852	2,186,670	0	5,845	0	(799,480)	0	(799,480)	0	12/20/2022	
000000-00-0	KURITA WATER INDS		B	34,600.000	1,365,749	39.473	1,365,749	1,209,085	0	17,227	0	(140,704)	0	(140,704)	0	05/31/2022	
000000-00-0	KYOWA KIRIN CO LTD		B	92,100.000	2,010,800	21.833	2,010,800	2,660,835	15,980	27,437	0	(423,266)	0	(423,266)	0	09/16/2022	
000000-00-0	TOKIO MARINE HLDG		B	159,600.000	3,262,404	20.441	3,262,404	2,539,345	0	124,054	0	332,645	0	332,645	0	06/23/2022	
000000-00-0	MABUCHI MOTOR CO		B	3,000.000	81,005	27.002	81,005	79,547	0	1,517	0	1,459	0	1,459	0	06/20/2022	
000000-00-0	NINTENDO CO		B	153,000.000	6,118,935	39.993	6,118,935	7,240,152	0	57,748	0	(1,129,247)	0	(1,129,247)	0	08/29/2022	
000000-00-0	NIDEC CORPORATION		B	25,500.000	1,260,768	49.442	1,260,768	2,292,174	809	13,880	0	(1,708,236)	0	(1,708,236)	0	06/15/2021	
000000-00-0	NITORI HOLDINGS		B	26,500.000	3,266,424	123.261	3,266,424	3,809,397	11,831	23,535	0	339,811	497,647	(157,836)	0	06/16/2022	
000000-00-0	OLYMPUS CORP		B	186,300.000	3,167,761	17.004	3,167,761	3,801,565	0	23,101	0	(1,005,759)	0	(1,005,759)	0	12/07/2022	
000000-00-0	ORIX CORP		B	199,800.000	3,060,034	15.315	3,060,034	2,942,681	0	137,812	0	(818,996)	0	(818,996)	0	11/08/2022	
000000-00-0	SMC CORP		B	3,400.000	1,366,154	401.810	1,366,154	1,941,481	5,733	25,100	0	(905,691)	0	(905,691)	0	10/22/2021	
000000-00-0	SOFTBANK GROUP CO		B	23,000.000	938,463	40.803	938,463	1,378,832	0	8,035	0	(137,857)	0	(137,857)	0	09/03/2021	
000000-00-0	SECOM CO		B	21,700.000	1,183,331	54.531	1,183,331	1,555,417	0	30,046	0	(314,278)	0	(314,278)	0	05/19/2022	
000000-00-0	SHIN-ETSU CHEMICAL		B	16,100.000	1,888,482	117.297	1,888,482	2,131,771	9,148	65,472	0	(873,426)	0	(873,426)	0	11/11/2020	
000000-00-0	SONY CORP		B	49,400.000	3,583,823	72.547	3,583,823	4,207,665	0	26,523	0	(2,574,174)	0	(2,574,174)	0	07/13/2021	
000000-00-0	ADVANTEST		B	46,900.000	2,875,219	61.305	2,875,219	3,118,422	0	44,611	0	(1,297,893)	0	(1,297,893)	0	03/30/2022	
000000-00-0	TERUMO CORP		B	31,100.000	842,229	27.081	842,229	947,968	0	0	0	(105,739)	0	(105,739)	0	10/28/2022	
000000-00-0	UNI-CHARM CORP		B	62,600.000	2,293,576	36.639	2,293,576	2,564,101	0	13,931	0	(261,385)	0	(261,385)	0	10/03/2022	
000000-00-0	DEUTSCHE BOERSE AG		B	26,143.000	4,369,906	167.154	4,369,906	4,564,677	0	64,910	0	(15,535)	0	(15,535)	0	03/18/2022	
000000-00-0	NOVARTIS AG		D	114,248.000	10,038,357	87.865	10,038,357	9,854,356	0	31,119	0	193,208	0	193,208	0	08/26/2022	
000000-00-0	ROCHE HLDGS AG		D	27,553.000	8,413,462	305.356	8,413,462	8,799,467	0	151,554	0	(588,673)	2,235,626	(2,824,299)	0	03/18/2022	
000000-00-0	NESTLE SA		D	42,168.000	4,748,914	112.619	4,748,914	5,141,617	0	25,664	0	(447,975)	0	(447,975)	0	08/26/2022	
000000-00-0	SNAM		B	403,056.000	1,889,683	4.688	1,889,683	2,428,760	106,730	96,462	0	(478,716)	0	(478,716)	0	03/18/2022	
000000-00-0	BNP PARIBAS		B	27,478.000	1,515,367	55.148	1,515,367	1,566,958	0	96,695	0	(51,591)	0	(51,591)	0	07/05/2022	
87936R-20-5	TELEFONICA BRASIL SA			346,156.000	2,475,015	7.150	2,475,015	2,784,873	0	72,986	0	(361,616)	0	(361,616)	0	12/20/2022	
88706T-10-8	TIM S.A.			103,024.000	1,200,230	11.650	1,200,230	1,174,476	22,660	38,114	0	(28,910)	0	(28,910)	0	03/18/2022	
000000-00-0	ASAHI INTECC CO LT		B	38,400.000	600,746	15.644	600,746	788,433	0	3,475	0	(187,687)	0	(187,687)	0	04/12/2022	
000000-00-0	ADMIRAL GROUP		B	40,138.000	1,029,299	25.644	1,029,299	975,602	0	22,315	0	53,697	0	53,697	0	12/19/2022	
000000-00-0	DAIICHI SANKYO COM		B	47,800.000	1,468,653	30.725	1,468,653	1,281,542	0	9,147	0	214,289	0	214,289	0	10/06/2022	
000000-00-0	SANLAM LTD		B	35,674.000	102,380	2.870	102,380	149,774	0	6,531	0	(30,218)	0	(30,218)	0	08/13/2021	
000000-00-0	RECKITT BENCKISER		B	84,455.000	5,831,451	69.048	5,831,451	6,529,307	74,631	75,169	0	(703,737)	0	(703,737)	0	12/21/2022	
000000-00-0	TELEFONICA DEUTSCH		B	456,329.000	1,088,391	2.385	1,088,391	1,227,396	0	57,600	0	(126,356)	0	(126,356)	0	12/21/2022	
000000-00-0	RICHEMONT(CIE FIN)		D	77,421.000	9,757,480	126.031	9,757,480	8,808,444	0	187,487	0	949,035	0	949,035	0	10/13/2022	
000000-00-0	KONINKLIJKE AHOLD		B	35,955.000	999,436	27.797	999,436	1,115,882	0	30,320	0	(140,432)	0	(140,432)	0	06/22/2022	
000000-00-0	ITALGAS SPA		B	63,862.000	343,260	5.375	343,260	358,289	0	0	0	(15,028)	0	(15,028)	0	08/12/2022	
000000-00-0	VODAFONE GROUP		B	368,392.000	372,400	1.011	372,400	599,533	0	50,881	0	(188,093)	0	(188,093)	0	11/09/2021	
00BLP1-HW-5	AON PLC		D	24,085.000	7,228,872	300.140	7,228,872	7,254,582	0	30,947	0	(25,710)	0	(25,710)	0	08/26/2022	
000000-00-0	H.LUNDBECK A/S		B	77,194.000	280,045	3.628	280,045	404,196	0	3,181	0	(98,075)	0	(98,075)	0	03/21/2022	
000000-00-0	INFORMA PLC (GB)		B	727,280.000	5,407,475	7.435	5,407,475	5,188,528	0	18,159	0	218,946	0	218,946	0	11/10/2022	
000000-00-0	HALEON PLC		B	416,198.000	1,634,910	3.928	1,634,910	1,177,558	0	0	0	457,351	0	457,351	0	07/19/2022	
000000-00-0	GSK PLC		B	788,170.000	13,596,884	17.251	13,596,884	15,710,020	0	361,529	0	(2,364,838)	0	(2,364,838)	0	09/16/2022	
000000-00-0	MICHELIN (CGDE)		B	196,387.000	5,285,043	26.911	5,285,043	5,787,884	0	139,439	0	(353,167)	1,373,408	(1,726,575)	0	07/28/2022	
000000-00-0	RECRUIT HLDGS CO L		B	89,300.000	2,696,610	30.197	2,696,610	3,450,613	0	12,399	0	(1,995,389)	0	(1,995,389)	0	10/03/2022	
000000-00-0	SHIFT INC		B	11,500.000	1,940,443	168.734	1,940,443	1,846,021	0	0	0	94,422	0	94,422	0	10/17/2022	

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
000000-00-0	WAL-MART DE MEXICO		B	56,026.000	200,059	3.571	200,059	194,183	1,458	4,414	0	(8,209)	0	(8,209)	0	08/12/2021	
000000-00-0	DIRECT LINE INS GR		B	1,248,543.000	3,315,632	2.656	3,315,632	3,518,685	0	206,849	0	(183,038)	609,329	(792,367)	0	12/21/2022	
000000-00-0	BAYCURRENT CONSULT		B	36,400.000	1,082,863	29.749	1,082,863	1,166,772	0	3,684	0	(83,909)	0	(83,909)	0	05/18/2022	
G0403H-10-8	AON PLC		D	34,447.000	10,338,923	300.140	10,338,923	11,469,357	0	57,611	0	(1,130,434)	0	(1,130,434)	0	04/08/2022	
G0450A-10-5	ARCH CAPITAL GROUP LTD COMMON STK		D	12,245.000	768,741	62.780	768,741	744,992	0	0	0	23,749	0	23,749	0	12/09/2022	
G1151C-10-1	ACCENTURE LTD BERMUDA		C	40,934.000	10,922,829	266.840	10,922,829	1,225,685	0	164,412	0	(6,028,820)	0	(6,028,820)	0	11/18/2022	
G29183-10-3	EATON CORP		D	267,810.000	42,032,780	156.950	42,032,780	5,405,679	0	884,189	0	(3,688,475)	0	(3,688,475)	0	10/31/2022	
G3223R-10-8	EVEREST RE GROUP LTD		C	5,878.000	1,947,205	331.270	1,947,205	1,882,568	0	15,969	0	64,637	0	64,637	0	12/15/2022	
G3922B-10-7	GENPACT LTD COMMON STK		C	32,188.000	1,490,948	46.320	1,490,948	940,947	4,173	7,846	0	(120,944)	0	(120,944)	0	11/21/2022	
G5494J-10-3	LINDE PLC		D	82,489.000	26,906,262	326.180	26,906,262	8,062,481	25,017	310,622	0	(148,526)	0	(148,526)	0	11/18/2022	
G5960L-10-3	MEDTRONIC INC		D	192,794.000	14,983,950	77.720	14,983,950	9,228,272	131,100	445,763	0	(4,501,520)	0	(4,501,520)	0	12/08/2022	
G6564A-10-5	NOMAD FOODS LTD		C	125,845.000	2,169,568	17.240	2,169,568	2,115,441	0	0	0	(175,682)	411,845	(587,527)	0	12/20/2022	
G66721-10-4	NORWEGIAN CRUISE L		D	3,408.000	41,714	12.240	41,714	47,562	0	0	0	(5,848)	0	(5,848)	0	11/18/2022	
G8060N-10-2	SENSATA TECH HLD PLC		D	34,360.000	1,387,457	40.380	1,387,457	1,387,457	0	9,491	0	(5,322)	667,139	(672,461)	0	11/21/2022	
H1467J-10-4	CHUBB LIMITED		D	65,800.000	14,515,480	220.600	14,515,480	14,219,018	54,614	109,228	0	296,462	0	296,462	0	04/08/2022	
N07059-21-0	ASML HLDS NV NY		D	54,561.000	29,812,130	546.400	29,812,130	25,783,185	0	62,148	0	4,028,945	0	4,028,945	0	10/14/2022	
N53745-10-0	LYONDELLBASELL INDUS		D	8,905.000	739,382	83.030	739,382	806,167	0	51,832	0	(62,689)	0	(62,689)	0	12/08/2022	
N6596X-10-9	NXP SEMICONDUCTR		D	3,581.000	565,905	158.030	565,905	612,158	3,026	2,897	0	(46,253)	0	(46,253)	0	11/18/2022	
Y8162K-20-4	STAR BULK CARRIERS		D	69,370.000	1,333,985	19.230	1,333,985	1,681,113	0	169,605	0	(347,128)	0	(347,128)	0	11/21/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,211,169,885	XXX	4,211,169,885	2,030,538,842	19,849,802	58,116,203	0	(614,835,978)	172,339,472	(787,175,450)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					4,211,169,885	XXX	4,211,169,885	2,030,538,842	19,849,802	58,116,203	0	(614,835,978)	172,339,472	(787,175,450)	0	XXX	XXX
056823-37-0	BAILLIE GIFFORD FDS			17,256,576.786	185,853,332	10.770	185,853,332	185,686,448	3,183,600	3,183,600	0	(2,517,249)	64,441,037	(66,958,286)	0	12/28/2022	
09290C-50-9	BLACKROCK ETF TRUST			2,123,908.000	90,096,177	42.420	90,096,177	100,021,134	0	1,464,233	0	(24,297,508)	0	(24,297,508)	0	04/22/2021	
09290C-60-8	BLACKROCK ETF TRUST			2,053,970.000	79,221,623	38.570	79,221,623	95,018,409	0	2,789,829	0	(17,405,240)	0	(17,405,240)	0	02/25/2022	
256206-10-3	DODGE & COX INTERNATIONAL STOCK FUND			4,811,784.839	207,436,044	43.110	207,436,044	203,507,260	0	4,517,393	0	(10,480,360)	0	(10,480,360)	0	12/19/2022	
31421N-68-3	FEDERATED FUNDS			1,611,220.681	66,414,517	41.220	66,414,517	66,414,517	0	0	0	10,951,628	40,904,220	(29,952,592)	0	12/06/2021	
31761R-16-1	FINANCIAL INVS TR			3,005,643.148	48,390,855	16.100	48,390,855	53,555,083	0	0	0	(7,457,623)	0	(7,457,623)	0	12/08/2022	
46090E-10-3	INVESCO QQQ TR			208,344.000	55,477,840	266.280	55,477,840	58,960,092	208,245	23,306	0	(3,482,251)	0	(3,482,251)	0	11/14/2022	
464286-77-2	ISHARES INC			437,000.000	24,681,760	56.480	24,681,760	24,681,760	0	304,770	0	(1,148,846)	4,901,533	(6,050,379)	0	07/19/2022	
464287-10-1	ISHARES TR			167,639.000	28,594,184	170.570	28,594,184	33,104,349	0	309,440	0	(4,510,165)	0	(4,510,165)	0	12/13/2022	
464287-18-4	ISHARES			1,785,338.000	50,525,065	28.300	50,525,065	56,920,097	0	1,146,779	0	(6,395,032)	0	(6,395,032)	0	08/15/2022	
464287-23-4	ISHARES MSCI EMERGING MKT INDEX ETF			2,006,100.000	76,031,190	37.900	76,031,190	80,146,725	0	1,374,491	0	(4,115,535)	0	(4,115,535)	0	11/08/2022	
464287-49-9	ISHARES			1,511,411.000	101,944,672	67.450	101,944,672	110,110,781	0	1,187,894	0	(8,946,830)	0	(8,946,830)	0	11/04/2022	
464287-65-5	ISHARES			820,590.000	143,078,072	174.360	143,078,072	146,684,479	0	611,555	0	(3,606,406)	0	(3,606,406)	0	12/20/2022	
464288-24-0	ISHARES MSCI ACWI EX US ETF			380,083.000	17,293,777	45.500	17,293,777	19,908,177	0	463,617	0	(2,614,401)	0	(2,614,401)	0	03/18/2022	
464288-25-7	ISHARES			459,100.000	38,968,408	84.880	38,968,408	40,037,606	0	310,551	0	(1,069,198)	0	(1,069,198)	0	11/29/2022	
46429B-59-8	ISHARES MSCI			338,100.000	14,112,294	41.740	14,112,294	15,021,107	0	0	0	(908,813)	0	(908,813)	0	09/12/2022	
46429B-69-7	ISHARES EDGE MSCI MIN VOL US			74,634.000	5,381,111	72.100	5,381,111	5,376,949	0	45,361	0	(127,029)	0	(127,029)	0	12/15/2022	
46432F-33-9	ISHARES EDGE MSCI USA QUALITY			186,008.000	21,197,472	113.960	21,197,472	19,127,846	0	286,900	0	(3,360,239)	0	(3,360,239)	0	10/12/2022	
46432F-38-8	ISHARES EDGE MSCI USA VALUE			54,937.000	5,006,958	91.140	5,006,958	5,236,379	0	38,128	0	(229,421)	0	(229,421)	0	12/13/2022	
46432F-39-6	ISHARES EDGE MSCI USA MOMENT			123,978.000	18,092,110	145.930	18,092,110	17,134,954	0	209,737	0	(1,026,379)	0	(1,026,379)	0	12/15/2022	
46434G-77-2	ISHARES INC			427,152.000	17,154,424	40.160	17,154,424	18,904,801	0	3,228,254	0	(11,298,170)	0	(11,298,170)	0	04/23/2021	
46434V-44-9	ISHARES EDGE MSCI INTL MOMENT			483,767.000	14,914,537	30.830	14,914,537	14,721,398	0	329,046	0	(620,233)	1,059,246	(1,679,479)	0	12/15/2022	
46434V-45-6	ISHARES EDGE MSCI INTL QUALITY			450,682.000	14,597,590	32.390	14,597,590	14,772,410	0	413,799	0	(2,543,149)	0	(2,543,149)	0	12/15/2022	
46435G-50-8	ISHARES EDGE MSCI INTL SIZE			303,815.000	7,297,636	24.020	7,297,636	7,075,803	0	78,276	0	56,810	0	56,810	0	12/15/2022	

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
48129C-30-6	JP MORGAN GLOBAL ALLOCATION			12,970,226.204	220,104,739	16.970	220,104,739	220,083,695	0	13,896,872	0	6,771,753	67,126,622	(60,354,869)	0	12/30/2022	
617455-72-0	MORGAN STANLEY INSTL			7,043,587.133	104,033,782	14.770	104,033,782	104,033,782	0	643,707	0	9,325,096	30,826,011	(21,500,915)	0	12/12/2022	
77956H-32-8	TROWE PR GLOBAL STOCK			5,732,816.319	263,021,613	45.880	263,021,613	242,838,797	0	0	0	(78,964,240)	13,361,597	(92,325,837)	0	11/21/2022	
77956H-48-4	ROWE T PRICE INTL FD			1,511,796.865	52,020,930	34.410	52,020,930	52,020,930	0	270,416	0	12,453,517	29,024,490	(16,570,973)	0	12/14/2022	
78462F-10-3	SPDR S&P 500 TRUST ETF			70,376.000	26,913,894	382.430	26,913,894	27,797,732	195,633	98,715	0	(1,556,240)	0	(1,556,240)	0	12/14/2022	
78464A-78-9	SPDR S&P INSURANCE ETF			414,900.000	16,990,155	40.950	16,990,155	9,899,111	0	322,200	0	240,642	0	240,642	0	06/15/2018	
81369Y-40-7	SELECT SECTOR SPDR FUND			141,063.000	18,219,697	129.160	18,219,697	25,001,212	0	181,811	0	(10,619,223)	0	(10,619,223)	0	07/07/2021	3.A
81369Y-50-6	SELECT SECTOR SPDR			997,200.000	87,225,084	87.470	87,225,084	84,781,790	0	1,075,687	0	2,443,294	0	2,443,294	0	12/14/2022	
81369Y-60-5	FINANCIAL SELECT SECTOR SPDR			799,273.000	27,335,137	34.200	27,335,137	28,135,036	48,644	557,885	0	(3,876,474)	0	(3,876,474)	0	04/29/2021	3.A
81369Y-80-3	SELECT SECTOR SPDR			744,838.000	92,687,641	124.440	92,687,641	102,904,418	0	574,332	0	(19,389,516)	0	(19,389,516)	0	11/23/2022	
81369Y-85-2	SELECT SECTOR SPDR			311,647.000	14,955,940	47.990	14,955,940	14,955,940	0	165,102	0	794,316	10,047,115	(9,252,799)	0	07/07/2021	
81369Y-88-6	SELECT SECTOR SPDR			312,700.000	22,045,350	70.500	22,045,350	18,852,071	0	643,709	0	(337,716)	0	(337,716)	0	08/06/2019	
922042-87-4	VANGUARD EUROPEAN ETF			903,100.000	50,067,864	55.440	50,067,864	53,740,019	0	1,072,191	0	(4,643,108)	0	(4,643,108)	0	07/19/2022	
922908-55-3	VANGUARD SPECIALIZED			266,600.000	21,989,169	82.480	21,989,169	24,969,489	310,189	244,312	0	(2,980,329)	0	(2,980,329)	0	09/02/2022	
92647K-30-9	VICTORY MUNDER INT'L SMALL CAP FUND			14,750,194.227	188,802,486	12.800	188,802,486	82,127,750	0	2,096,219	0	(54,421,503)	4,509,802	(58,931,305)	0	12/21/2022	
L5458T-11-7	INVESCO US SENIOR LOAN - GX COMMON STK			2,755,888.247	246,734,675	89.530	246,734,675	268,935,170	0	12,425,337	0	(18,795,611)	0	(18,795,611)	0	11/02/2022	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					2,784,909,804	XXX	2,784,909,804	2,753,205,506	3,946,311	56,585,454	0	(270,706,981)	266,201,673	(536,908,654)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					2,784,909,804	XXX	2,784,909,804	2,753,205,506	3,946,311	56,585,454	0	(270,706,981)	266,201,673	(536,908,654)	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
30247@-10-8	F M INSURANCE COMPANY LTD			110,000,012.000	895,788,698	8.143	895,788,698	667,992,373	0	0	0	(120,620,663)	0	(120,620,663)	0	08/01/2002	
30277@-10-1	FMIC HOLDINGS, INC.			42,029.000	4,005,675,199	95,307.411	4,005,675,199	433,933,470	0	0	0	(93,432,170)	0	(93,432,170)	0	08/01/2002	
L3953#-10-4	FM INSURANCE EUROPE S.A.			467,078,240.000	616,685,027	1.320	616,685,027	573,833,391	0	0	0	9,711,047	0	9,711,047	0	05/21/2019	
P3872*-10-2	FMIC ESCRITORIO DE REPRESENTA BRAZIL LTD		D	128,598.280	0	0.000	0	619,598	0	0	0	0	0	0	0	05/20/2009	
P3913*-10-3	FM GLOBAL DE MEXICO S.A. DE C.V		D	42,282.000	0	0.000	0	37,499,012	0	0	0	0	0	0	0	05/06/2008	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					5,518,148,924	XXX	5,518,148,924	1,713,877,844	0	0	0	(204,341,786)	0	(204,341,786)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					5,518,148,924	XXX	5,518,148,924	1,713,877,844	0	0	0	(204,341,786)	0	(204,341,786)	0	XXX	XXX
5989999999 - Total Common Stocks					12,514,228,613	XXX	12,514,228,613	6,497,622,192	23,796,113	114,701,657	0	(1,089,884,745)	438,541,145	(1,528,425,890)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					12,515,911,851	XXX	12,515,917,393	6,499,312,192	23,796,113	114,723,151	0	(1,089,891,507)	438,541,145	(1,528,432,652)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0 1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0			
1C	3A ...$ 45,554,834	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
3130AT-2D-8	FEDERAL HOME LOAN BA		08/18/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
3130AT-3X-3	FEDERAL HOME LOAN BA		08/24/2022	ZERO STAGE CAPITAL		1,500,000	1,500,000	0
3130AT-V9-5	FEDERAL HOME LOAN BA		11/03/2022	ZERO STAGE CAPITAL		750,000	750,000	0
3130AT-ZD-2	FEDERAL HOME LOAN BA		11/28/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
912810-TC-2	UNITED STATES TREAS		11/03/2022	ZERO STAGE CAPITAL		11,522,911	15,635,000	112,275
912810-TG-3	UNITED STATES TREAS		08/31/2022	ZERO STAGE CAPITAL		410,373	445,000	3,789
912810-TH-1	UNITED STATES TREAS		11/30/2022	ZERO STAGE CAPITAL		9,089,691	9,755,000	50,411
912828-YQ-7	UNITED STATES TREAS		05/16/2022	VARIOUS		119,158	125,000	427
912828-Z9-4	UNITED STATES TREAS		05/27/2022	WELLS FARGO		22,936,523	25,000,000	108,771
91282C-BE-0	UNITED STATES TREAS		11/01/2022	ZERO STAGE CAPITAL		7,398,432	7,800,000	2,914
91282C-CS-8	UNITED STATES TREAS		10/31/2022	VARIOUS		31,364,922	37,000,000	93,009
91282C-CX-7	UNITED STATES TREAS		05/25/2022	ZERO STAGE CAPITAL		599,361	630,000	469
91282C-DA-6	UNITED STATES TREAS		06/02/2022	ZERO STAGE CAPITAL		4,773,444	4,900,000	2,314
91282C-DF-5	UNITED STATES TREAS		02/11/2022	ZERO STAGE CAPITAL		3,297,198	3,440,000	13,850
91282C-DH-1	UNITED STATES TREAS		05/16/2022	ZERO STAGE CAPITAL		26,792,647	28,125,000	78,696
91282C-DN-8	UNITED STATES TREAS		08/01/2022	ZERO STAGE CAPITAL		18,087,302	19,000,000	25,087
91282C-DP-3	UNITED STATES TREAS		12/31/2021	ZERO STAGE CAPITAL		79,689,392	79,985,000	1,320
91282C-DQ-1	UNITED STATES TREAS		12/30/2021	ZERO STAGE CAPITAL		3,390,756	3,395,000	0
91282C-DZ-1	UNITED STATES TREAS		02/14/2022	ZERO STAGE CAPITAL		2,396,843	2,418,000	0
91282C-EC-1	UNITED STATES TREAS		03/09/2022	ZERO STAGE CAPITAL		6,000,948	6,000,000	3,363
91282C-EG-2	UNITED STATES TREAS		12/21/2022	ZERO STAGE CAPITAL		43,132,004	43,845,000	148,153
91282C-EH-0	UNITED STATES TREAS		11/28/2022	ZERO STAGE CAPITAL		50,612,389	51,435,000	257,512
91282C-EN-7	UNITED STATES TREAS		11/28/2022	ZERO STAGE CAPITAL		16,042,171	16,885,000	21,318
91282C-EQ-0	UNITED STATES TREAS		05/31/2022	ZERO STAGE CAPITAL		13,445,961	13,415,000	12,115
91282C-ER-8	UNITED STATES TREAS		12/21/2022	ZERO STAGE CAPITAL		14,585,581	15,000,000	29,876
91282C-EU-1	UNITED STATES TREAS		06/13/2022	ZERO STAGE CAPITAL		9,662,553	9,760,000	0
91282C-EW-7	UNITED STATES TREAS		06/30/2022	ZERO STAGE CAPITAL		4,644,203	4,600,000	406
91282C-EY-3	UNITED STATES TREAS		07/13/2022	ZERO STAGE CAPITAL		2,425,488	2,435,000	0
91282C-FA-4	UNITED STATES TREAS		11/09/2022	ZERO STAGE CAPITAL		33,171,946	34,100,000	453,122
91282C-FB-2	UNITED STATES TREAS		08/05/2022	ZERO STAGE CAPITAL		2,055,385	2,075,000	1,240
91282C-FC-0	UNITED STATES TREAS		10/21/2022	ZERO STAGE CAPITAL		34,978,090	38,900,000	235,858
91282C-FE-6	UNITED STATES TREAS		08/31/2022	ZERO STAGE CAPITAL		9,655,164	9,755,000	14,082
91282C-FG-1	UNITED STATES TREAS		11/09/2022	ZERO STAGE CAPITAL		5,812,507	5,940,000	33,716
91282C-FN-6	UNITED STATES TREAS		12/14/2022	ZERO STAGE CAPITAL		19,762,582	19,900,000	127,523
91282C-FQ-9	UNITED STATES TREAS		11/22/2022	ZERO STAGE CAPITAL		7,971,296	8,000,000	28,039
91282C-FV-8	UNITED STATES TREAS		11/30/2022	VARIOUS		15,907,784	15,460,000	20,967
91282C-FW-6	UNITED STATES TREAS		11/30/2022	ZERO STAGE CAPITAL		16,936,473	16,811,000	20,591
91282C-FX-4	UNITED STATES TREAS		12/21/2022	ZERO STAGE CAPITAL		10,248,813	10,200,000	29,559
91282C-FY-2	UNITED STATES TREAS		11/25/2022	ZERO STAGE CAPITAL		4,169,750	4,160,000	0
91282C-FZ-9	UNITED STATES TREAS		12/29/2022	ZERO STAGE CAPITAL		9,805,735	9,820,000	9,832
01F012-41-1	UMBS TBA 15YR		12/07/2021	ZERO STAGE CAPITAL		1,001,855	1,000,000	708
01F020-41-4	UMBS TBA 15YR		12/15/2021	ZERO STAGE CAPITAL		511,445	500,000	472
01F020-61-2	UMBS TBA 30YR		12/22/2021	ZERO STAGE CAPITAL		995,625	1,000,000	667
01F022-61-8	UMBS TBA 30YR		12/22/2022	ZERO STAGE CAPITAL		6,048,906	6,000,000	4,965
01F030-61-1	UMBS TBA 30YR		12/22/2021	ZERO STAGE CAPITAL		10,884,258	10,500,000	10,500
01F030-62-9	UMBS TBA 30YR		12/28/2021	ZERO STAGE CAPITAL		2,586,426	2,500,000	2,708
01F030-63-7	UMBS TBA 30YR		12/28/2021	ZERO STAGE CAPITAL		8,780,898	8,500,000	9,208
01F032-6C-3	UMBS TBA 30YR		11/03/2022	ZERO STAGE CAPITAL		2,628,633	3,000,000	3,500
01F040-41-2	UMBS TBA 15YR		12/19/2022	ZERO STAGE CAPITAL		984,375	1,000,000	1,778
01F042-61-6	UMBS TBA 30YR		12/22/2022	ZERO STAGE CAPITAL		4,410,898	4,500,000	6,188
21H022-61-4	GOVT NATL MTG A GNMA		12/06/2022	ZERO STAGE CAPITAL		1,316,602	1,500,000	2,292
21H030-61-7	GNMAII JUMBO TBA 30Y		12/16/2022	ZERO STAGE CAPITAL		459,102	500,000	917
21H040-61-6	GNMAII JUMBO TBA 30Y		12/13/2022	ZERO STAGE CAPITAL		3,033,205	3,145,000	7,688
21H042-61-2	GNMAII JUMBO TBA 30Y		12/13/2022	ZERO STAGE CAPITAL		989,766	1,000,000	2,750
36179V-DN-7	GNMA PASSTHRU MA6409		04/28/2022	ZERO STAGE CAPITAL		495,465	514,601	772

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
36179W-2V-9	GNMA PASSTHRU MA7988		11/15/2022	ZERO STAGE CAPITAL		1,121,995	1,171,433	2,021
36179W-7K-8	GNMA PASSTHRU MA8098		12/06/2022	ZERO STAGE CAPITAL		1,353,807	1,499,999	2,375
36179W-DQ-8	GNMA PASSTHRU MA7311		01/05/2022	ZERO STAGE CAPITAL		486,044	487,014	514
36179W-FG-8	GNMA PASSTHRU MA7367		12/07/2022	ZERO STAGE CAPITAL		1,326,880	1,497,713	1,976
36179W-JQ-2	GNMA PASSTHRU MA7471		01/13/2022	ZERO STAGE CAPITAL		1,058,975	1,066,936	1,126
36179W-JS-8	GNMA PASSTHRU MA7473		10/14/2022	ZERO STAGE CAPITAL		454,016	514,284	814
36179W-ND-6	GNMA PASSTHRU MA7588		02/11/2022	ZERO STAGE CAPITAL		674,408	695,714	812
36179W-QB-7	GNMA PASSTHRU MA7650		11/09/2022	ZERO STAGE CAPITAL		1,405,457	1,511,522	2,603
36179W-R2-6	GNMA PASSTHRU MA7705		05/19/2022	ZERO STAGE CAPITAL		449,347	479,904	700
36179W-TY-4	GNMA PASSTHRU MA7767		12/07/2022	ZERO STAGE CAPITAL		447,866	506,421	668
36179W-TZ-1	GNMA PASSTHRU MA7768		09/19/2022	ZERO STAGE CAPITAL		527,396	577,968	915
36179W-VU-9	GNMA PASSTHRU MA7827		12/02/2021	ZERO STAGE CAPITAL		2,046,827	1,999,800	2,639
36179W-XJ-2	GNMA PASSTHRU MA7881		12/24/2021	ZERO STAGE CAPITAL		1,023,257	999,900	1,458
36179W-Y9-3	GNMA PASSTHRU MA7936		12/12/2022	ZERO STAGE CAPITAL		442,582	502,978	664
36179X-FK-7	GNMA PASSTHRU MA8270		11/28/2022	ZERO STAGE CAPITAL		3,019,487	2,995,848	8,696
36179X-HW-9	GNMA PASSTHRU MA8345		10/06/2022	ZERO STAGE CAPITAL		909,804	1,000,000	1,944
38383A-BJ-2	GNMA REMIC TR		08/31/2022	ZERO STAGE CAPITAL		94	0	1
38383C-3X-6	GNMA REMIC TRUST		09/12/2022	ZERO STAGE CAPITAL		22,230	0	752
38383C-FR-6	GNMA REMIC TRUST		09/08/2022	ZERO STAGE CAPITAL		17,644	0	491
38383P-5X-5	GNMA REMIC TRUST		09/27/2022	ZERO STAGE CAPITAL		12,726	0	302
38383P-B4-2	GNMA REMIC TRUST		09/08/2022	ZERO STAGE CAPITAL		8,325	0	381
38383P-NA-5	GNMA REMIC TRUST		09/06/2022	ZERO STAGE CAPITAL		28,822	0	949
38383P-RN-3	GNMA REMIC TRUST		09/13/2022	ZERO STAGE CAPITAL		4,916	0	229
38383R-3S-4	GNMA REMIC TRUST		09/08/2022	ZERO STAGE CAPITAL		5,083	0	236
38383R-FV-4	GNMA REMIC TRUST		09/07/2022	ZERO STAGE CAPITAL		11,983	0	462
38383R-WA-1	GNMA REMIC TRUST		09/02/2022	ZERO STAGE CAPITAL		24,587	0	831
38383T-2H-5	GNMA REMIC TRUST		09/06/2022	ZERO STAGE CAPITAL		26,058	0	1,249
38383T-YC-1	GNMA REMIC TRUST		11/01/2022	ZERO STAGE CAPITAL		22,204	0	606
38383Y-AV-4	GNMA REMIC TRUST		09/20/2022	ZERO STAGE CAPITAL		8,649	0	57
0109999999. Subtotal - Bonds - U.S. Governments						619,214,704	643,066,035	2,032,188
01306Z-CV-1	PROVINCE OF ALBERTA		08/12/2022	RBC DEXIA		3,872,200	4,000,000	47,353
11070T-AJ-7	BC PROV		01/05/2022	RBC DEXIA		7,195,230	7,000,000	8,822
11070T-AL-2	BC PROV		01/12/2022	RBC DEXIA		14,476,420	14,000,000	25,011
135087-H2-3	CANADA GOVT		07/04/2022	RBC DEXIA		26,148,390	26,500,000	92,027
135087-J3-9	CANADA GOVT		10/03/2022	RBC DEXIA		85,257,335	88,500,000	401,517
135087-L9-3	CANADA GOVT		05/27/2022	RBC DEXIA		51,952,320	54,000,000	145,726
135087-M8-4	CANADA GOVT		06/24/2022	RBC DEXIA		41,579,573	45,750,000	171,772
135087-M9-2	CANADA GOVT		04/28/2022	RBC DEXIA		13,574,680	14,000,000	25,890
135087-N6-7	CANADA GOVT		12/06/2022	RBC DEXIA		15,905,510	17,000,000	123,103
135087-N8-3	CANADA GOVT		12/06/2022	RBC DEXIA		3,455,375	3,500,000	25,842
135087-N9-1	CANADA GOVT		10/03/2022	RBC DEXIA		10,811,790	11,000,000	53,870
135087-P4-0	CANADA GOVT		12/13/2022	RBC DEXIA		14,789,850	15,000,000	54,247
13509P-GF-4	CANADA HOUSING TRUST		04/05/2022	RBC DEXIA		7,767,760	8,000,000	11,847
13509P-GS-6	CANADA HOUSING TRUST		02/02/2022	RBC DEXIA		2,073,300	2,000,000	7,405
13509P-HD-8	CANADA HOUSING TRUST		10/03/2022	RBC DEXIA		18,238,720	20,000,000	65,819
13509P-HJ-5	CANADA HOUSING TRUST		12/06/2022	RBC DEXIA		10,556,040	11,000,000	95,474
563469-UP-8	MANITOBA PROV		02/07/2022	RBC DEXIA		5,455,395	5,350,000	26,296
669827-GA-9	NOVA SCOTIA PROV		12/06/2022	RBC DEXIA		2,831,490	3,000,000	1,208
68323A-CG-7	ONTARIO PROV		12/06/2022	RBC DEXIA		4,959,550	5,000,000	2,877
68333Z-AE-7	ONTARIO PROV		08/11/2022	RBC DEXIA		12,232,810	13,000,000	41,573
68333Z-AJ-6	ONTARIO PROV		02/02/2022	RBC DEXIA		10,417,925	10,500,000	64,927
68333Z-AM-9	ONTARIO PROV		04/05/2022	RBC DEXIA		7,231,920	8,000,000	6,904
74814Z-ES-8	QUEBEC PROV		12/06/2022	RBC DEXIA		4,981,100	5,000,000	50,342
74814Z-FF-5	QUEBEC PROV		02/02/2022	RBC DEXIA		3,417,408	3,400,000	33,422
AL8613-04-7	INDIA GOVERNMENT BOND	B	12/07/2022	ICAP		1,194,925	1,223,650	37,389

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
AN5281-53-9	INDIA GOVERNMENT BOND	B	03/28/2022	ICAP		1,985,186	1,835,475	49,295
AW5669-29-5	INDIA GOVERNMENT BOND	B	03/28/2022	ICAP		2,005,861	1,835,475	29,500
AX6650-94-6	INDIA HOUSING & URBAN DEV CORP	B	03/28/2022	ICAP		1,409,807	1,223,650	4,194
BJ3916-12-6	AUSTRALIAN GOVERNMENT	B	09/23/2022	MIZUHO		5,414,996	6,710,500	18,189
BJ9441-20-2	INDIA GOVERNMENT BOND	B	03/28/2022	ICAP		2,562,917	2,447,300	39,216
BK8304-77-0	INDIA HOUSING & URBAN DEV CORP	B	03/25/2022	ICAP		645,612	611,825	22,490
BP0261-41-5	AUSTRALIAN GOVERNMENT	B	09/23/2022	MIZUHO		8,339,221	10,065,750	62,405
BQ4051-93-5	INDIA GOVERNMENT BOND	B	03/28/2022	ICAP		1,233,608	1,223,650	16,965
BS3776-97-5	INDIA GOVERNMENT BOND	B	03/28/2022	ICAP		1,921,603	1,835,475	41,672
BT4506-93-2	INDIA GOVERNMENT BOND	B	12/07/2022	ICAP		2,959,312	3,059,125	71,191
BY4725-15-0	INDIA GOVERNMENT BOND	B	12/07/2022	ICAP		1,221,233	1,223,650	26,158
EJ3938-53-1	AUSTRALIAN GOVERNMENT	B	09/23/2022	MIZUHO		6,565,142	6,710,500	95,830
ZN6998-22-5	REC LIMITED - GOVERNMENT OWNED	B	12/07/2022	ICAP		1,226,160	1,223,650	1,519
0309999999. Subtotal - Bonds - All Other Governments						417,867,674	435,729,675	2,099,287
93974E-WQ-5	WASHINGTON ST		12/28/2022	ZERO STAGE CAPITAL		1,038,192	960,000	18,880
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,038,192	960,000	18,880
676295-FU-7	OGDEN CITY UT SCH DIST		11/18/2022	ZERO STAGE CAPITAL		217,778	200,000	4,250
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						217,778	200,000	4,250
010609-FG-5	ALABAMA ST PUB SCH &		04/12/2022	ZERO STAGE CAPITAL		2,883,725	2,500,000	55,903
02765U-QC-1	AMERICAN MUN PWR OHI		11/10/2022	ZERO STAGE CAPITAL		1,010,819	950,000	11,743
038699-TU-8	ARAPAHOE CNTY COLO S		06/17/2022	ZERO STAGE CAPITAL		396,705	340,000	831
041431-TN-7	ARLINGTON CNTY VA		09/14/2022	ZERO STAGE CAPITAL		2,544,341	2,230,000	28,185
04780T-EC-4	ATLANTA GA ARPT PASS		06/09/2022	ZERO STAGE CAPITAL		826,189	755,000	0
052477-PK-6	AUSTIN TEX WTR & WAS		10/07/2022	ZERO STAGE CAPITAL		1,414,537	1,290,000	0
05914F-SS-5	BALTIMORE CNTY MD		11/08/2022	ZERO STAGE CAPITAL		777,644	700,000	6,708
088365-LE-9	BEXAR CNTY TEX HOSP		09/09/2022	ZERO STAGE CAPITAL		524,365	500,000	0
09182N-BR-0	BLACK BELT ENERGY GA		10/03/2022	ZERO STAGE CAPITAL		2,140,546	2,220,000	30,340
09182N-CB-4	BLACK BELT ENERGY GA		06/01/2022	ZERO STAGE CAPITAL		1,031,880	1,000,000	0
106241-D9-0	BRAZOSPORT TEX INDPT		05/20/2022	ZERO STAGE CAPITAL		2,662,929	2,395,000	31,601
107416-QM-4	BREVARD CNTY FL HLTH FACS AUTH REVENUE		03/24/2022	ZERO STAGE CAPITAL		2,250,560	2,000,000	0
113709-SH-3	BROOKLAND CAYCE S C		10/25/2022	ZERO STAGE CAPITAL		1,614,150	1,530,000	11,688
13063D-LL-0	CALIFORNIA ST		12/21/2022	ZERO STAGE CAPITAL		1,593,843	1,335,000	15,019
13063D-M7-0	CALIFORNIA ST		12/28/2021	ZERO STAGE CAPITAL		749,056	550,000	3,285
13063D-NG-9	CALIFORNIA ST		09/28/2022	ZERO STAGE CAPITAL		2,983,788	2,690,000	57,125
13063D-PC-6	CALIFORNIA ST		05/17/2022	ZERO STAGE CAPITAL		3,257,730	3,000,000	19,167
13063D-PH-5	CALIFORNIA ST		05/12/2022	ZERO STAGE CAPITAL		1,134,745	1,010,000	5,892
13063D-Q8-4	CALIFORNIA ST		03/10/2022	ZERO STAGE CAPITAL		1,585,319	1,350,000	0
13063D-QQ-4	CALIFORNIA ST		05/27/2022	ZERO STAGE CAPITAL		270,563	235,000	1,958
13063D-TE-8	CALIFORNIA ST		06/01/2022	ZERO STAGE CAPITAL		589,810	500,000	6,389
13063D-U5-5	CALIFORNIA ST		09/09/2022	ZERO STAGE CAPITAL		1,371,798	1,275,000	0
13063D-WS-3	CALIFORNIA ST		11/21/2022	ZERO STAGE CAPITAL		551,011	480,000	1,467
155048-DF-5	CENTRAL PUGET SOUND		10/04/2022	ZERO STAGE CAPITAL		1,058,000	1,000,000	21,389
161045-QH-5	CHARLOTTE N C WTR &		05/09/2022	ZERO STAGE CAPITAL		1,129,880	1,000,000	18,056
180848-SQ-7	CLARK CNTY NEV FOR I		12/06/2022	ZERO STAGE CAPITAL		1,717,373	1,560,000	1,517
181000-QZ-6	CLARK CNTY NEV HWY I		10/13/2022	ZERO STAGE CAPITAL		3,876,635	3,500,000	51,528
19648F-WC-4	COLORADO HEALTH FACS		10/19/2022	ZERO STAGE CAPITAL		542,856	515,000	0
19648F-WH-3	COLORADO HEALTH FACS		10/19/2022	ZERO STAGE CAPITAL		729,687	700,000	0
19648F-WK-6	COLORADO HEALTH FACS		10/19/2022	ZERO STAGE CAPITAL		1,050,870	1,000,000	0
20772J-A5-1	CONNECTICUT ST		12/13/2022	ZERO STAGE CAPITAL		3,058,294	2,910,000	36,375
20772K-HR-3	CONNECTICUT ST		06/03/2022	ZERO STAGE CAPITAL		1,138,450	1,000,000	19,583
20772K-SN-0	CONNECTICUT ST		12/02/2022	ZERO STAGE CAPITAL		1,710,090	1,500,000	0
207758-B6-9	CONNECTICUT ST SPL T		04/13/2022	ZERO STAGE CAPITAL		1,735,598	1,580,000	35,769
207758-F9-9	CONNECTICUT ST SPL T		06/17/2022	ZERO STAGE CAPITAL		1,120,720	1,000,000	6,389
207758-G8-0	CONNECTICUT ST SPL T		03/02/2022	ZERO STAGE CAPITAL		3,185,900	2,500,000	32,292
207758-M9-1	CONNECTICUT ST SPL T		10/19/2022	ZERO STAGE CAPITAL		550,584	490,000	0
207758-ZM-8	CONNECTICUT ST SPL T		03/29/2022	ZERO STAGE CAPITAL		718,276	650,000	13,542
20775D-GP-1	CONNECTICUT ST HEALT		10/03/2022	ZERO STAGE CAPITAL		566,880	510,000	6,588

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
232769-DS-5	CYPRESS-FAIRBANKS TE		09/21/2022	ZERO STAGE CAPITAL		2,051,823	1,885,000	9,949
232769-GX-1	CYPRESS-FAIRBANKS TE		03/24/2022	ZERO STAGE CAPITAL		2,181,195	1,880,000	11,228
235241-PW-0	DALLAS TEX AREA RAPI		09/28/2022	ZERO STAGE CAPITAL		925,066	890,000	14,463
246428-K4-7	DELAWARE TRANSN AUTH		11/08/2022	ZERO STAGE CAPITAL		1,572,707	1,420,000	25,442
249182-QG-4	DENVER COLO CITY & C		07/08/2022	ZERO STAGE CAPITAL		1,018,791	900,000	0
25476F-YE-2	DISTRICT COLUMBIA		12/22/2022	ZERO STAGE CAPITAL		599,653	530,000	10,747
25477G-NY-7	DISTRICT COLUMBIA IN		09/08/2022	ZERO STAGE CAPITAL		2,608,840	2,320,000	2,578
25477G-TG-0	DISTRICT COLUMBIA IN		09/21/2022	ZERO STAGE CAPITAL		2,744,100	2,575,000	50,427
282317-HJ-8	EGG HARBOR TWP N J S		05/13/2022	ZERO STAGE CAPITAL		1,095,910	1,000,000	19,486
29270C-4E-2	ENERGY NORTHWEST WAS		09/07/2022	ZERO STAGE CAPITAL		5,329,828	4,885,000	46,136
29270C-4N-2	ENERGY NORTHWEST WAS		05/11/2022	ZERO STAGE CAPITAL		1,090,664	975,000	0
340117-HU-7	FLORENCE CNTY S C		10/05/2022	ZERO STAGE CAPITAL		1,095,570	1,000,000	17,500
34153Q-JU-1	FLORIDA ST BRD ED PU		10/26/2022	ZERO STAGE CAPITAL		2,019,219	1,890,000	38,325
34153Q-SC-1	FLORIDA ST BRD ED PU		09/13/2022	ZERO STAGE CAPITAL		1,911,953	1,665,000	23,588
343137-GL-3	FLORIDA ST TPK AUTH		05/18/2022	ZERO STAGE CAPITAL		2,596,556	2,380,000	45,947
349461-AH-6	FORT WORTH TEX INDPT		03/31/2022	ZERO STAGE CAPITAL		1,361,744	1,180,000	7,539
373064-P3-2	GEORGETOWN TEX UTIL		05/13/2022	ZERO STAGE CAPITAL		1,555,092	1,400,000	0
373385-LT-8	GEORGIA ST		06/23/2022	ZERO STAGE CAPITAL		2,812,472	2,600,000	0
387460-PE-2	GRANITE SCH DIST UTA		03/30/2022	ZERO STAGE CAPITAL		2,830,134	2,490,000	41,154
387883-XJ-5	GRANT CNTY WASH PUB		04/25/2022	ZERO STAGE CAPITAL		1,693,208	1,555,000	24,621
391554-BP-6	GREATER ALBANY SCH D		09/29/2022	ZERO STAGE CAPITAL		1,990,999	1,865,000	27,975
396784-PP-9	GREENWICH CONN		08/23/2022	ZERO STAGE CAPITAL		3,115,890	3,000,000	16,667
407272-Y5-6	HAMILTON CNTY OHIO H		02/01/2022	ZERO STAGE CAPITAL		402,363	340,000	7,933
40934T-AM-5	HAMPTON RDS VA TRANS		10/18/2022	ZERO STAGE CAPITAL		1,093,520	1,000,000	15,139
40934T-AV-5	HAMPTON RDS VA TRANS		04/13/2022	ZERO STAGE CAPITAL		2,074,843	1,880,000	26,633
414018-6T-3	HARRIS CNTY TEX FLOO		11/10/2022	ZERO STAGE CAPITAL		1,181,521	1,100,000	6,722
416489-VP-4	HARTFORD CNTY CONN M		05/03/2022	ZERO STAGE CAPITAL		1,988,315	1,750,000	26,493
421110-2G-1	HAYS TEX CONS INDPT		11/14/2022	ZERO STAGE CAPITAL		535,080	500,000	6,181
425507-JP-6	HENNEPIN CNTY MINN N		10/12/2022	ZERO STAGE CAPITAL		1,251,833	1,115,000	20,597
438687-UG-8	HONOLULU HAWAII CITY		12/06/2022	ZERO STAGE CAPITAL		1,113,190	1,000,000	16,944
445047-HY-2	HUMBLE TEX INDPT SCH		10/04/2022	ZERO STAGE CAPITAL		1,623,975	1,475,000	10,243
45204E-XU-7	ILLINOIS FIN AUTH RE		12/22/2022	ZERO STAGE CAPITAL		761,803	700,000	16,722
452153-AP-4	ILLINOIS ST		02/22/2022	ZERO STAGE CAPITAL		2,648,205	2,250,000	53,438
452153-BS-7	ILLINOIS ST		02/16/2022	ZERO STAGE CAPITAL		2,323,780	2,000,000	17,500
45470R-CS-3	INDIANA FIN AUTH HWY		09/28/2022	ZERO STAGE CAPITAL		1,812,073	1,750,000	28,924
45505M-MH-6	INDIANA ST FIN AUTH		06/27/2022	ZERO STAGE CAPITAL		1,532,790	1,350,000	0
45528U-YM-7	INDIANAPOLIS IND LOC		05/18/2022	ZERO STAGE CAPITAL		1,707,872	1,520,000	29,344
45528U-ZK-0	INDIANAPOLIS IND LOC		05/12/2022	ZERO STAGE CAPITAL		2,377,931	2,195,000	32,010
462590-NJ-5	IOWA STUDENT LN LIQU		06/09/2022	ZERO STAGE CAPITAL		1,679,415	1,500,000	0
469487-PR-7	JACKSONVILLE FLA SPL		06/02/2022	ZERO STAGE CAPITAL		1,963,539	1,695,000	14,596
485106-YM-4	KANSAS CITY MO SPL O		04/14/2022	ZERO STAGE CAPITAL		662,576	615,000	0
49474F-ZQ-6	KING CNTY WASH		10/28/2022	ZERO STAGE CAPITAL		887,736	800,000	13,333
495260-E9-8	KING CNTY WASH SCH D		11/30/2022	ZERO STAGE CAPITAL		3,106,020	3,000,000	0
529063-UK-3	LEXINGTON CNTY S C S		08/10/2022	ZERO STAGE CAPITAL		380,253	325,000	451
544445-FQ-7	LOS ANGELES CALIF DE		10/12/2022	ZERO STAGE CAPITAL		2,960,425	2,800,000	57,560
544445-LP-2	LOS ANGELES CALIF DE		10/18/2022	ZERO STAGE CAPITAL		750,591	710,000	15,088
544445-NF-2	LOS ANGELES CALIF DE		10/07/2022	ZERO STAGE CAPITAL		872,289	825,000	16,844
544445-NH-8	LOS ANGELES CALIF DE		07/20/2022	ZERO STAGE CAPITAL		2,113,217	1,885,000	17,541
54473E-XK-5	LOS ANGELES CNTY CAL		11/15/2022	ZERO STAGE CAPITAL		163,899	150,000	3,438
546398-C4-8	LOUISIANA PUB FACS A		12/14/2022	ZERO STAGE CAPITAL		5,000,000	5,000,000	3,637
546417-CW-4	LOUISIANA ST		11/17/2022	ZERO STAGE CAPITAL		1,424,507	1,275,000	14,167
54811G-H3-7	LOWER COLO RIV AUTH		10/13/2022	ZERO STAGE CAPITAL		3,487,890	3,210,000	67,767
56052A-H4-1	MAINE ST		07/13/2022	ZERO STAGE CAPITAL		396,413	340,000	0
56682H-BT-5	MARICOPA CNTY ARIZ I		06/15/2022	ZERO STAGE CAPITAL		253,331	230,000	5,239
56682H-CX-5	MARICOPA CNTY ARIZ I		12/29/2022	ZERO STAGE CAPITAL		1,986,412	2,140,000	42,324

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
569203-PB-2	MARION & POLK CNTYS		06/07/2022	ZERO STAGE CAPITAL		613,830	525,000	12,542
574193-VF-2	MARYLAND ST		10/12/2022	ZERO STAGE CAPITAL		1,116,260	1,000,000	15,417
574204-U9-2	MARYLAND ST DEPT TRA		11/01/2022	ZERO STAGE CAPITAL		1,227,827	1,115,000	0
574300-MT-3	MARYLAND ST TRANSN A		04/14/2022	ZERO STAGE CAPITAL		1,083,190	1,000,000	14,861
57563C-ES-7	MASSACHUSETTS DEPT T		10/28/2022	ZERO STAGE CAPITAL		1,029,568	970,000	16,167
57582N-UZ-6	MASSACHUSETTS ST		09/22/2022	ZERO STAGE CAPITAL		1,411,332	1,200,000	9,350
575896-SC-0	MASSACHUSETTS ST PORT AUTH		09/27/2022	ZERO STAGE CAPITAL		774,995	740,000	8,942
575896-YN-9	MASSACHUSETTS ST POR		07/13/2022	ZERO STAGE CAPITAL		2,619,585	2,300,000	0
581664-LG-2	MCKINNEY TX INDEP SCH DIST		07/22/2022	ZERO STAGE CAPITAL		424,714	360,000	0
591852-Z8-4	METROPOLITAN COUNCIL		05/11/2022	ZERO STAGE CAPITAL		4,011,192	3,505,000	78,376
592190-QQ-8	METROPOLITAN NASHVIL		11/17/2022	ZERO STAGE CAPITAL		1,206,236	1,125,000	0
592647-JY-8	METROPOLITAN WASH D		12/02/2022	ZERO STAGE CAPITAL		1,104,675	1,015,000	9,163
59266T-UH-2	METROPOLITAN WTR DIS		06/23/2022	ZERO STAGE CAPITAL		1,022,388	890,000	0
59334P-HE-0	MIAMI-DADE CNTY FLA		12/21/2022	ZERO STAGE CAPITAL		2,653,244	2,350,000	56,139
59447T-2Y-8	MICHIGAN FIN AUTH RE		01/12/2022	ZERO STAGE CAPITAL		2,714,545	2,225,000	0
59447T-4A-8	MICHIGAN FIN AUTH RE		09/01/2022	ZERO STAGE CAPITAL		1,360,128	1,280,000	0
60412A-WK-5	MINNESOTA ST		09/28/2022	ZERO STAGE CAPITAL		4,624,210	3,990,000	41,696
605581-HW-0	MISSISSIPPI ST		11/22/2022	ZERO STAGE CAPITAL		270,360	250,000	6,042
625506-HX-1	MULTNOMAH CNTY ORE		09/08/2022	ZERO STAGE CAPITAL		750,960	1,000,000	0
641462-JU-1	NEVADA ST		04/01/2022	ZERO STAGE CAPITAL		1,183,220	1,000,000	16,250
645790-JM-9	NEW JERSEY HEALTH CA		12/27/2021	ZERO STAGE CAPITAL		821,445	690,000	16,963
646039-YL-5	NEW JERSEY ST		08/10/2022	ZERO STAGE CAPITAL		2,557,978	2,265,000	22,335
646080-WN-7	NEW JERSEY ST HIGHER		04/22/2022	ZERO STAGE CAPITAL		2,781,717	2,525,000	0
64613C-BW-7	NEW JERSEY ST TRANSN		11/30/2022	ZERO STAGE CAPITAL		406,683	365,000	0
64613C-CG-1	NEW JERSEY ST TRANSN		12/13/2022	ZERO STAGE CAPITAL		807,413	750,000	766
64966Q-J5-0	NEW YORK N Y		11/10/2022	ZERO STAGE CAPITAL		1,476,554	1,325,000	4,969
64966Q-YP-9	NEW YORK N Y		03/29/2022	ZERO STAGE CAPITAL		800,864	670,000	0
64971P-KA-2	NEW YORK N Y CITY IN		12/08/2022	ZERO STAGE CAPITAL		606,631	540,000	7,575
64971X-GM-4	NEW YORK N Y CITY TR		07/01/2022	ZERO STAGE CAPITAL		1,295,452	1,150,000	10,222
64971X-QD-3	NEW YORK N Y CITY TR		11/07/2022	ZERO STAGE CAPITAL		1,074,070	1,000,000	1,111
64971X-RR-1	NEW YORK N Y CITY TR		12/27/2022	ZERO STAGE CAPITAL		667,845	575,000	4,632
64972G-A2-0	NEW YORK N Y CITY MU		05/19/2022	ZERO STAGE CAPITAL		2,184,121	1,905,000	17,463
64990F-KK-9	NEW YORK ST DORM AUT		07/12/2022	ZERO STAGE CAPITAL		571,070	500,000	8,264
65000B-KX-5	NEW YORK ST DORM AUT		03/09/2022	ZERO STAGE CAPITAL		577,160	500,000	0
65000B-QC-5	NEW YORK ST DORM AUT		09/19/2022	CORPORATE REORG		5,000	5,000	0
65000B-QT-8	NEW YORK ST DORM AUT		09/19/2022	CORPORATE REORG		1,590,000	1,590,000	0
650028-YG-2	NEW YORK ST TWY AUTH		07/14/2022	ZERO STAGE CAPITAL		2,081,941	1,780,000	0
650028-YH-0	NEW YORK ST TWY AUTH		07/28/2022	ZERO STAGE CAPITAL		1,195,360	1,000,000	417
650028-YM-9	NEW YORK ST TWY AUTH		07/18/2022	ZERO STAGE CAPITAL		5,796,750	5,000,000	0
650028-ZQ-9	NEW YORK ST TWY AUTH		11/02/2022	ZERO STAGE CAPITAL		1,397,371	1,375,000	10,313
650036-FF-8	NEW YORK ST URBAN DE		09/30/2022	ZERO STAGE CAPITAL		1,310,987	1,190,000	0
650116-FB-7	NEW YORK TRANSN DEV		04/06/2022	ZERO STAGE CAPITAL		2,084,206	1,880,000	0
650116-FG-6	NEW YORK TRANSN DEV		04/06/2022	ZERO STAGE CAPITAL		2,547,720	2,250,000	0
658207-P3-3	NORTH CAROLINA HSG F		03/24/2022	ZERO STAGE CAPITAL		1,968,490	1,680,000	0
658256-4F-6	NORTH CAROLINA ST		09/28/2022	ZERO STAGE CAPITAL		639,036	600,000	9,833
658256-4G-4	NORTH CAROLINA ST		12/07/2022	ZERO STAGE CAPITAL		995,661	900,000	750
65829Q-CY-8	NORTH CAROLINA ST LTD OBLIG		01/13/2022	ZERO STAGE CAPITAL		927,704	770,000	7,700
66285W-L9-5	NORTH TEX TWY AUTH R		11/10/2022	CORPORATE REORG		2,373,555	2,370,000	0
66285W-M4-5	NORTH TEXAS MUN		11/10/2022	CORPORATE REORG		130,320	130,000	0
677522-7H-1	OHIO ST		10/25/2022	ZERO STAGE CAPITAL		1,647,266	1,495,000	26,993
677581-GH-7	OHIO ST MAJOR NEW ST		04/13/2022	ZERO STAGE CAPITAL		1,534,365	1,390,000	22,781
67760A-FT-8	OHIO ST PARKS & REC		07/01/2022	ZERO STAGE CAPITAL		1,003,621	850,000	4,132
67766W-ZD-7	OHIO ST WTR DEV AUTH		12/28/2022	ZERO STAGE CAPITAL		1,155,913	1,080,000	4,050
678908-4D-3	OKLAHOMA DEV FIN AUT		08/29/2022	ZERO STAGE CAPITAL		744,620	750,000	183
678908-4F-8	OKLAHOMA DEV FIN AUT		08/31/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	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
686053-DR-7	OREGON SCH BRDS ASSN		09/22/2022	ZERO STAGE CAPITAL		507,030	500,000	6,603
68609B-R3-3	OREGON ST FOR ISSU		06/07/2022	ZERO STAGE CAPITAL		629,598	555,000	9,867
70868Y-AH-2	PENNSYLVANIA ECONOMI		12/14/2022	ZERO STAGE CAPITAL		5,680,752	5,280,000	0
70870J-AW-8	PENNSYLVANIA ECONOMI		10/07/2022	ZERO STAGE CAPITAL		1,383,917	1,470,000	24,010
70878C-AR-6	PENNSYLVANIA HIGHER		05/12/2022	ZERO STAGE CAPITAL		1,498,560	1,400,000	0
70879Q-RY-1	PENNSYLVANIA HSG FIN		04/28/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
709221-VF-9	PENNSYLVANIA ST TPK		05/24/2022	ZERO STAGE CAPITAL		2,819,055	2,635,000	64,045
71883R-QT-3	PHOENIX ARIZ CIVIC I		06/27/2022	ZERO STAGE CAPITAL		2,914,970	2,560,000	62,933
720175-ZN-1	PIEDMONT MUN PWR AGY		03/11/2022	ZERO STAGE CAPITAL		1,136,470	1,000,000	10,278
73358X-BX-9	PORT AUTH N Y & N J		09/07/2022	ZERO STAGE CAPITAL		987,447	925,000	18,243
73358X-GU-0	PORT AUTH N Y & N J		12/16/2022	ZERO STAGE CAPITAL		2,591,662	2,290,000	0
734260-6M-9	PORT HOUSTON AUTH TE		07/05/2022	ZERO STAGE CAPITAL		2,508,467	2,185,000	29,133
736740-UX-7	PORTLAND ORE REV		07/11/2022	ZERO STAGE CAPITAL		3,179,793	2,680,000	15,633
736740-WB-3	PORTLAND ORE REV		04/20/2022	ZERO STAGE CAPITAL		1,968,260	1,700,000	4,722
744142-HN-3	PROVO UTAH		12/13/2022	ZERO STAGE CAPITAL		1,410,210	1,285,000	23,915
74440D-DS-0	KENTUCKY INC KY PUB		02/24/2022	ZERO STAGE CAPITAL		3,155,299	2,825,000	0
74447H-AA-6	PUBLIC FIN AUTH WIS		09/13/2022	ZERO STAGE CAPITAL		5,000,000	5,000,000	0
74514L-3H-8	PUERTO RICO COMWLTH		07/20/2022	ZERO STAGE CAPITAL		1,081,880	1,000,000	3,281
751073-ME-4	RALEIGH-DURHAM N C A		05/23/2022	ZERO STAGE CAPITAL		929,839	870,000	2,900
76222R-A8-5	RHODE ISLAND ST & PR		09/08/2022	ZERO STAGE CAPITAL		2,309,567	2,020,000	15,150
762323-BX-0	RHODE IS ST STUDENT		04/29/2022	ZERO STAGE CAPITAL		1,905,890	1,750,000	0
765433-KD-8	RICHMOND VA PUBLIC UTILITY REVENUE		09/28/2022	ZERO STAGE CAPITAL		2,238,730	2,125,000	22,135
771694-PX-8	ROCHESTER N Y		07/21/2022	ZERO STAGE CAPITAL		2,646,209	2,305,000	0
783244-GX-8	RUTHERFORD CNTY TENN		12/08/2022	ZERO STAGE CAPITAL		630,468	600,000	4,733
791526-TJ-5	ST LOUIS CNTY MO SPL		07/11/2022	ZERO STAGE CAPITAL		1,119,990	1,000,000	5,694
79574C-BS-1	SALT RIV PROJ AGRIC		06/27/2022	ZERO STAGE CAPITAL		862,660	775,000	19,160
79574C-ED-1	SALT RIV PROJ AGRIC		12/22/2022	ZERO STAGE CAPITAL		1,154,290	1,000,000	24,444
79625G-BM-4	SAN ANTONIO TEX ELEC		12/09/2022	ZERO STAGE CAPITAL		1,891,420	1,700,000	31,167
79766D-RP-6	SAN FRANCISCO CALIF		06/27/2022	ZERO STAGE CAPITAL		1,304,472	1,200,000	9,667
812627-BG-1	SEATTLE WASH		06/27/2022	ZERO STAGE CAPITAL		1,158,729	1,100,000	3,422
812627-LY-1	SEATTLE WASH		06/22/2022	ZERO STAGE CAPITAL		2,986,556	2,580,000	12,542
812643-XJ-8	SEATTLE WASH MUN LT		11/08/2022	ZERO STAGE CAPITAL		500,254	455,000	7,394
837151-E9-6	SOUTH CAROLINA ST PU		04/14/2022	ZERO STAGE CAPITAL		3,171,085	3,220,000	0
837151-S5-9	SOUTH CAROLINA ST PU		11/09/2022	ZERO STAGE CAPITAL		1,653,432	1,555,000	0
837151-ZJ-1	SOUTH CAROLINA ST PU		02/09/2022	ZERO STAGE CAPITAL		1,874,976	1,475,000	0
86476P-N4-6	SUFFOLK CNTY N Y		09/01/2022	ZERO STAGE CAPITAL		2,454,975	2,250,000	1,563
87638Q-SF-7	TARRANT CNTY TEX CUL		11/10/2022	ZERO STAGE CAPITAL		862,793	830,000	0
876443-LG-5	TARRANT REGL WTR DIS		05/13/2022	ZERO STAGE CAPITAL		1,671,061	1,570,000	15,700
880397-BG-8	TENNERGY CORP TENN G		06/06/2022	ZERO STAGE CAPITAL		1,894,012	1,795,000	23,684
880443-HZ-2	TENNESSEE ST ENERGY ACQUSITION CORP		10/18/2022	ZERO STAGE CAPITAL		1,848,409	1,850,000	34,328
880461-7E-2	TENNESSEE HSG DEV AG		12/06/2022	ZERO STAGE CAPITAL		1,394,055	1,300,000	28,347
88213A-QU-2	TEXAS A & M UNIV REV		10/27/2022	ZERO STAGE CAPITAL		565,542	520,000	11,989
882724-AH-0	TEXAS ST FOR PREVIOU		09/07/2022	ZERO STAGE CAPITAL		1,263,689	1,175,000	25,458
882724-UA-3	TEXAS ST		03/10/2022	ZERO STAGE CAPITAL		3,183,391	2,960,000	12,827
882854-6U-1	TEXAS WATER DEV BRD		07/12/2022	ZERO STAGE CAPITAL		1,186,860	1,000,000	22,500
882854-6W-7	TEXAS WTR DEV BRD RE		11/21/2022	ZERO STAGE CAPITAL		575,985	500,000	7,708
88285A-AP-3	TEXAS WTR DEV BRD RE		09/29/2022	ZERO STAGE CAPITAL		1,375,375	1,250,000	0
89453P-H2-8	TRAVIS CNTY TEX		10/27/2022	ZERO STAGE CAPITAL		3,148,472	2,900,000	24,167
89602H-CU-9	TRIBOROUGH BRDG & TU		12/22/2022	ZERO STAGE CAPITAL		1,150,420	1,010,000	5,892
89602H-EX-1	TRIBOROUGH BRDG & TU		10/28/2022	ZERO STAGE CAPITAL		1,601,606	1,505,000	0
89658H-XH-8	TRINITY RIVER AUTH T		08/10/2022	ZERO STAGE CAPITAL		1,748,939	1,455,000	2,223
913366-KV-1	UNIV CALIF REGTS MED		04/28/2022	ZERO STAGE CAPITAL		325,000	325,000	0
91412G-ST-3	UNIVERSITY CALIF REVS FOR		05/18/2022	ZERO STAGE CAPITAL		2,054,520	2,000,000	1,389
91417K-V2-4	UNIVERSITY COLO ENTE		10/31/2022	ZERO STAGE CAPITAL		1,101,499	1,035,000	21,706
914367-GY-7	UNIVERSITY KANS HOSP		12/27/2021	ZERO STAGE CAPITAL		79,696	75,000	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
914367-HP-5	UNIVERSITY KANS HOSP		12/31/2021	CORPORATE REORG		212,522	200,000	0
915115-8M-4	UNIVERSITY TEX PERM		09/13/2022	ZERO STAGE CAPITAL		583,277	510,000	0
91523N-UU-8	UNIVERSITY WASH UNIV		10/06/2022	ZERO STAGE CAPITAL		847,640	800,000	667
917393-DD-9	UTAH CNTY UTAH HOSP		03/23/2022	ZERO STAGE CAPITAL		3,504,892	3,030,000	54,708
91802R-EZ-8	UTILITY DEBT SECURIT		09/22/2022	ZERO STAGE CAPITAL		2,118,208	1,905,000	0
924258-4E-3	VERMONT ST		06/23/2022	ZERO STAGE CAPITAL		570,040	500,000	9,167
92778V-HV-3	VIRGINIA COLLEGE BLD		07/01/2022	ZERO STAGE CAPITAL		559,415	500,000	10,694
927793-P9-4	VIRGINIA COMWLTH TRA		11/08/2022	ZERO STAGE CAPITAL		1,184,856	1,200,000	23,333
927793-Q2-8	VIRGINIA COMWLTH TRA		11/08/2022	ZERO STAGE CAPITAL		4,613,285	4,700,000	91,389
928110-AJ-4	VIRGINIA ST		10/26/2022	ZERO STAGE CAPITAL		1,563,875	1,390,000	0
928172-7S-8	VIRGINIA ST PUB BLDG		05/18/2022	ZERO STAGE CAPITAL		2,374,003	2,185,000	33,078
928172-7V-1	VIRGINIA ST PUB BLDG		12/28/2022	ZERO STAGE CAPITAL		2,551,786	2,240,000	46,356
930864-EL-3	WAKE CNTY N C		08/09/2022	ZERO STAGE CAPITAL		2,035,912	1,675,000	1,861
930864-FC-2	WAKE CNTY N C		09/28/2022	ZERO STAGE CAPITAL		2,785,487	2,555,000	20,582
930864-FF-5	WAKE CNTY N C		09/27/2022	ZERO STAGE CAPITAL		1,251,335	1,105,000	8,594
93878Y-AE-9	WASHINGTON D C MET A		09/08/2022	ZERO STAGE CAPITAL		2,959,303	2,660,000	19,950
93878Y-BE-8	WASHINGTON D C MET A		12/28/2021	ZERO STAGE CAPITAL		270,036	200,000	5,611
93974E-AF-3	WASHINGTON ST		12/07/2022	ZERO STAGE CAPITAL		677,136	600,000	10,667
949289-PN-6	WELD CNTY COLO SCH D		12/22/2022	ZERO STAGE CAPITAL		628,683	550,000	1,986
956553-L3-3	WEST VIRGINIA ST		05/16/2022	ZERO STAGE CAPITAL		2,436,751	2,165,000	49,915
97705M-PK-5	WISCONSIN ST		12/28/2022	ZERO STAGE CAPITAL		640,602	615,000	3,895
97705M-RF-4	WISCONSIN ST		12/06/2022	ZERO STAGE CAPITAL		529,590	500,000	2,056
97709T-DM-5	WISCONSIN ST ENVIRON		10/26/2022	ZERO STAGE CAPITAL		1,901,959	1,740,000	0
97712D-6M-3	WISCONSIN ST HEALTH		02/01/2022	ZERO STAGE CAPITAL		1,821,270	1,500,000	35,000
3132D6-CP-3	FHLMC PC 15Y SB8178		08/31/2022	ZERO STAGE CAPITAL		987,219	988,454	1,977
3132DM-6A-8	FHLMC PC 30Y SD0865		05/06/2022	ZERO STAGE CAPITAL		64,813	67,077	72
3132DM-6P-5	FHLMC PC 30Y SD0878		02/23/2022	ZERO STAGE CAPITAL		455,245	435,902	630
3132DN-B3-6	FHLMC PC 30Y SD0958		10/21/2022	ZERO STAGE CAPITAL		2,164,172	2,481,316	3,136
3132DN-CN-1	FHLMC PC 30Y SD0977		04/14/2022	ZERO STAGE CAPITAL		738,167	752,751	805
3132DN-FR-9	FHLMC PC 30Y SD1076		10/25/2022	ZERO STAGE CAPITAL		1,321,993	1,562,178	1,692
3132DN-TN-3	FHLMC PC 30Y SD1457		10/21/2022	ZERO STAGE CAPITAL		575,532	678,468	735
3132DN-X5-7	FHLMC PC 30Y SD1600		10/14/2022	ZERO STAGE CAPITAL		1,113,211	1,095,747	2,922
3132DN-YL-1	FHLMC PC 30Y SD1615		10/18/2022	ZERO STAGE CAPITAL		374,168	377,144	1,325
3132DV-5Z-4	FHLMC PC 30Y SD8064		03/03/2022	ZERO STAGE CAPITAL		998,770	956,332	744
3132DV-L8-6	FHLMC PC 30Y SD7551		04/07/2022	ZERO STAGE CAPITAL		485,976	500,000	500
3132DV-LZ-6	FHLMC PC 30Y SD7544		10/13/2022	ZERO STAGE CAPITAL		3,854,061	4,449,133	4,820
3132DV-MD-4	FHLMC PC 30Y SD7556		10/20/2022	ZERO STAGE CAPITAL		804,379	951,224	1,823
3132DW-AD-5	FHLMC PC 30Y SD8104		05/16/2022	ZERO STAGE CAPITAL		3,125,286	3,689,013	1,845
3132DW-AM-5	FHLMC PC 30Y SD8112		06/07/2022	ZERO STAGE CAPITAL		1,368,905	1,626,774	813
3132DW-BV-4	FHLMC PC 30Y SD8152		12/09/2021	ZERO STAGE CAPITAL		967,287	933,098	933
3132DW-C4-3	FHLMC PC 30Y SD8191		01/07/2022	ZERO STAGE CAPITAL		1,441,795	1,369,114	1,597
3132DW-C6-8	FHLMC PC 30Y SD8193		12/08/2021	ZERO STAGE CAPITAL		845,706	851,393	568
3132DW-C9-2	FHLMC PC 30Y SD8196		05/06/2022	ZERO STAGE CAPITAL		44,547	46,103	49
3132DW-CT-8	FHLMC PC 30Y SD8182		01/05/2022	ZERO STAGE CAPITAL		493,808	500,000	361
3132DW-CV-3	FHLMC PC 30Y SD8184		12/29/2021	ZERO STAGE CAPITAL		221,130	213,041	213
3132DW-CZ-4	FHLMC PC 30Y SD8188		12/08/2021	ZERO STAGE CAPITAL		147,614	148,606	99
3132DW-D2-6	FHLMC PC 30Y SD8221		11/29/2022	ZERO STAGE CAPITAL		1,350,662	1,495,591	1,745
3132DW-DL-4	FHLMC PC 30Y SD8207		05/06/2022	ZERO STAGE CAPITAL		87,325	90,375	97
3132DW-DT-7	FHLMC PC 30Y SD8214		11/08/2022	ZERO STAGE CAPITAL		443,693	503,080	636
3132DW-DZ-3	FHLMC PC 30Y SD8220		11/09/2022	ZERO STAGE CAPITAL		1,239,000	1,457,580	1,458
3132DW-EH-2	FHLMC PC 30Y SD8236		11/09/2022	ZERO STAGE CAPITAL		879,882	1,000,399	1,264
3132DW-EQ-2	FHLMC PC 30Y SD8243		11/03/2022	ZERO STAGE CAPITAL		1,330,147	1,491,229	1,740
3133AC-HS-0	FHLMC PC 30Y QB5641		10/20/2022	ZERO STAGE CAPITAL		806,463	956,783	1,834
3133AK-2Q-2	FHLMC PC 30Y QC1683		12/14/2022	ZERO STAGE CAPITAL		370,555	463,194	212
3133AK-W2-2	FHLMC PC 30Y QC1565		12/14/2022	ZERO STAGE CAPITAL		228,710	285,887	131

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
3133AT-F7-1	FHLMC PC 30Y QC8290		02/01/2022	ZERO STAGE CAPITAL		1,245,775	1,219,667	1,321
3133AY-7M-6	FHLMC PC 30Y QD2700		12/16/2021	ZERO STAGE CAPITAL		2,043,202	1,999,999	1,667
3133B1-ZP-9	FHLMC PC 30Y QD4350		01/03/2022	ZERO STAGE CAPITAL		1,150,515	1,108,429	1,108
3133B2-AV-1	FHLMC PC 30Y QD4520		11/23/2021	ZERO STAGE CAPITAL		2,541,602	2,500,000	2,083
3133B2-Y7-8	FHLMC PC 30Y QD5234		01/11/2022	ZERO STAGE CAPITAL		1,000,172	950,000	1,108
3133B3-FU-6	FHLMC PC 30Y QD5579		01/14/2022	ZERO STAGE CAPITAL		766,114	729,035	921
3133B3-QF-7	FHLMC PC 30Y QD5854		03/29/2022	ZERO STAGE CAPITAL		583,255	582,527	680
3133B3-WR-4	FHLMC PC 30Y QD6056		10/20/2022	ZERO STAGE CAPITAL		1,282,784	1,521,605	1,648
3133B4-7K-5	FHLMC PC 30Y QD7198		03/03/2022	ZERO STAGE CAPITAL		659,784	653,960	163
3133B5-7L-0	FHLMC PC 30Y QD8099		02/24/2022	ZERO STAGE CAPITAL		758,067	734,873	929
3133BA-LH-2	FHLMC PC 30Y QE1228		04/19/2022	ZERO STAGE CAPITAL		521,493	533,838	571
3133BD-3T-0	FHLMC PC 30Y QE4410		06/09/2022	ZERO STAGE CAPITAL		827,138	805,000	1,342
3133BD-6C-4	FHLMC PC 30Y QE4467		06/21/2022	ZERO STAGE CAPITAL		567,038	559,519	1,010
3133GG-FM-0	FHLMC PC 15Y QN9172		12/10/2021	ZERO STAGE CAPITAL		501,523	500,000	354
3133KL-2T-3	FHLMC PC 30Y RA5286		10/12/2022	ZERO STAGE CAPITAL		212,572	256,256	231
3133KL-PC-5	FHLMC PC 30Y RA4919		12/09/2021	ZERO STAGE CAPITAL		69,367	66,915	67
3133KL-Z8-3	FHLMC PC 30Y RA5267		12/09/2021	ZERO STAGE CAPITAL		1,554,681	1,499,730	1,500
3133KM-DF-9	FHLMC PC 30Y RA5502		10/19/2022	ZERO STAGE CAPITAL		548,134	648,380	702
3133KP-RC-4	FHLMC PC 30Y RA7683		09/01/2022	ZERO STAGE CAPITAL		1,554,666	1,540,227	2,781
3133KP-U5-5	FHLMC PC 30Y RA7804		10/07/2022	ZERO STAGE CAPITAL		477,635	480,035	880
3133KQ-AE-6	FHLMC PC 30Y RA8105		11/04/2022	ZERO STAGE CAPITAL		220,508	219,736	476
31371H-X9-4	FEDERAL NATL MG FNMA		01/04/2022	SALOMON BROS		28,643	29,220	0
3140K4-3R-9	FNMA PASSTHRU BO8907		02/09/2022	ZERO STAGE CAPITAL		192,259	189,185	205
3140K4-5H-9	FNMA PASSTHRU BO8947		01/06/2022	ZERO STAGE CAPITAL		3,415,199	3,314,219	3,314
3140KH-TB-7	FNMA PASSTHRU BP9545		01/06/2022	ZERO STAGE CAPITAL		1,949,410	1,889,192	1,889
3140L0-P2-7	FNMA PASSTHRU BR2240		02/09/2022	ZERO STAGE CAPITAL		484,618	474,752	514
3140L6-ML-5	FNMA PASSTHRU BR7562		05/31/2022	CREDIT SUISSE SECURITIES		526,966	623,859	26
3140LV-ZC-6	FNMA PASSTHRU BT7038		11/23/2021	ZERO STAGE CAPITAL		1,016,562	999,999	833
3140M1-SC-9	FNMA PASSTHRU BU0514		01/03/2022	BANK OF NEW YORK		571,921	552,498	138
3140M3-4Z-0	FNMA PASSTHRU BU2639		02/14/2022	ZERO STAGE CAPITAL		318,791	316,565	343
3140MA-WB-6	FNMA PASSTHRU BU8741		06/21/2022	ZERO STAGE CAPITAL		744,199	734,218	1,326
3140MA-WZ-3	FNMA PASSTHRU BU8763		04/19/2022	ZERO STAGE CAPITAL		472,920	500,155	458
3140MD-S7-4	FNMA PASSTHRU BV0541		02/15/2022	ZERO STAGE CAPITAL		215,185	209,713	265
3140MF-ZY-2	FNMA PASSTHRU BV2558		06/27/2022	ZERO STAGE CAPITAL		913,795	898,631	1,623
3140MN-VF-0	FNMA PASSTHRU BV8713		05/06/2022	ZERO STAGE CAPITAL		856,793	886,720	948
3140MR-BQ-9	FNMA PASSTHRU BW0046		09/26/2022	ZERO STAGE CAPITAL		1,035,742	1,067,948	1,780
3140MR-EK-9	FNMA PASSTHRU BW0137		05/06/2022	ZERO STAGE CAPITAL		244,948	253,504	271
3140MS-N3-5	FNMA PASSTHRU BW1309		11/03/2022	ZERO STAGE CAPITAL		407,031	500,000	451
3140MS-TE-5	FNMA PASSTHRU BW1448		06/08/2022	ZERO STAGE CAPITAL		288,028	280,000	467
3140MX-GL-2	FNMA PASSTHRU BW5602		07/26/2022	ZERO STAGE CAPITAL		30,879	33,658	23
3140N0-CB-9	FNMA PASSTHRU BW7265		11/29/2022	NOMURA		17,177,240	16,850,756	33,702
3140N7-QA-1	FNMA PASSTHRU BX3148		11/18/2022	CANTOR		5,053,709	5,021,539	9,206
3140QC-6G-6	FNMA PASSTHRU CA5370		01/27/2022	ZERO STAGE CAPITAL		581,594	548,998	0
3140QC-Y3-4	FNMA PASSTHRU CA5229		04/26/2022	ZERO STAGE CAPITAL		1,461,206	1,532,315	1,405
3140QD-L5-1	FNMA PASSTHRU CA5747		01/20/2022	ZERO STAGE CAPITAL		518,535	500,000	632
3140QG-3D-7	FNMA PASSTHRU CA8895		10/12/2022	ZERO STAGE CAPITAL		111,173	133,994	121
3140QG-EW-3	FNMA PASSTHRU CA8248		05/06/2022	ZERO STAGE CAPITAL		321,760	384,621	176
3140QH-C4-5	FNMA PASSTHRU CA9090		10/12/2022	ZERO STAGE CAPITAL		135,613	163,451	148
3140QK-SV-1	FNMA PASSTHRU CB0531		12/09/2021	ZERO STAGE CAPITAL		1,036,537	999,900	1,000
3140QL-2S-4	FNMA PASSTHRU CB1684		03/25/2022	ZERO STAGE CAPITAL		2,248,299	2,318,580	2,319
3140QL-R2-4	FNMA PASSTHRU CB1404		10/14/2022	ZERO STAGE CAPITAL		1,426,196	1,651,466	1,789
3140QM-ER-1	FNMA PASSTHRU CB1943		01/14/2022	ZERO STAGE CAPITAL		512,227	500,000	542
3140QM-MU-5	FNMA PASSTHRU CB2170		05/03/2022	ZERO STAGE CAPITAL		424,870	450,866	188
3140QM-U4-4	FNMA PASSTHRU CB2402		07/26/2022	ZERO STAGE CAPITAL		28,820	31,414	22
3140QN-FE-7	FNMA PASSTHRU CB2864		01/06/2022	ZERO STAGE CAPITAL		1,006,501	999,900	903

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
3140QN-HF-2	FNMA PASSTHRU CB2929		11/28/2022	ZERO STAGE CAPITAL		651,713	737,441	737
3140QP-EV-5	FNMA PASSTHRU CB3747		05/06/2022	ZERO STAGE CAPITAL		916,026	948,022	1,014
3140X4-KF-2	FNMA PASSTHRU FM1193		02/22/2022	ZERO STAGE CAPITAL		1,017,452	992,182	1,254
3140X5-R7-0	FNMA PASSTHRU FM2309		02/03/2022	ZERO STAGE CAPITAL		1,178,062	1,128,682	768
3140X7-VJ-5	FNMA PASSTHRU FM4216		02/03/2022	ZERO STAGE CAPITAL		483,535	464,170	587
3140X8-LL-9	FNMA PASSTHRU FM4830		12/09/2021	ZERO STAGE CAPITAL		518,269	499,950	500
3140X9-6J-9	FNMA PASSTHRU FM6272		01/06/2022	ZERO STAGE CAPITAL		979,754	970,354	809
3140X9-EV-3	FNMA PASSTHRU FM5547		05/03/2022	ZERO STAGE CAPITAL		844,959	864,961	925
3140XB-HT-0	FNMA PASSTHRU FM7441		10/19/2022	ZERO STAGE CAPITAL		709,957	839,798	910
3140XD-BS-4	FNMA PASSTHRU FM9048		12/06/2022	ZERO STAGE CAPITAL		5,948,026	6,617,161	6,617
3140XD-ED-4	FNMA PASSTHRU FM9131		01/25/2022	ZERO STAGE CAPITAL		529,356	512,616	555
3140XD-KE-5	FNMA PASSTHRU FM9292		10/19/2022	ZERO STAGE CAPITAL		1,823,989	2,142,325	2,321
3140XD-N7-7	FNMA PASSTHRU FM9413		03/10/2022	ZERO STAGE CAPITAL		754,691	724,467	1,046
3140XD-UT-1	FNMA PASSTHRU FM9593		01/25/2022	ZERO STAGE CAPITAL		631,682	613,005	664
3140XF-A8-4	FNMA PASSTHRU FS0030		12/13/2022	ZERO STAGE CAPITAL		375,281	430,275	329
3140XF-KP-5	FNMA PASSTHRU FS0301		02/14/2022	ZERO STAGE CAPITAL		739,525	734,362	796
3140XF-LU-3	FNMA PASSTHRU FS0338		01/25/2022	ZERO STAGE CAPITAL		586,489	568,975	616
3140XF-NS-6	FNMA PASSTHRU FS0400		03/07/2022	ZERO STAGE CAPITAL		1,031,320	1,014,673	1,099
3140XF-NU-1	FNMA PASSTHRU FS0402		03/03/2022	ZERO STAGE CAPITAL		267,601	263,931	66
3140XF-RJ-2	FNMA PASSTHRU FS0488		03/10/2022	ZERO STAGE CAPITAL		971,415	966,470	1,047
3140XF-RY-9	FNMA PASSTHRU FS0502		02/09/2022	ZERO STAGE CAPITAL		804,242	813,200	734
3140XF-TH-4	FNMA PASSTHRU FS0551		02/07/2022	ZERO STAGE CAPITAL		589,890	592,296	535
3140XF-ZF-1	FNMA PASSTHRU FS0741		03/10/2022	ZERO STAGE CAPITAL		1,051,744	1,025,779	1,197
3140XG-BS-7	FNMA PASSTHRU FS0948		03/09/2022	ZERO STAGE CAPITAL		2,835,241	2,805,000	3,039
3140XG-KP-3	FNMA PASSTHRU FS1201		04/26/2022	ZERO STAGE CAPITAL		970,086	1,017,628	933
3140XG-LJ-6	FNMA PASSTHRU FS1228		04/25/2022	ZERO STAGE CAPITAL		469,701	496,074	455
3140XG-MJ-5	FNMA PASSTHRU FS1260		03/28/2022	ZERO STAGE CAPITAL		777,441	780,000	2,199
3140XG-W5-4	FNMA PASSTHRU FS1567		04/20/2022	ZERO STAGE CAPITAL		479,588	490,000	1,143
3140XG-XA-2	FNMA PASSTHRU FS1572		06/09/2022	PERSHING DLJ		1,060,574	1,142,898	952
3140XH-BE-6	FNMA PASSTHRU FS1836		05/24/2022	ZERO STAGE CAPITAL		4,595,117	4,970,633	4,142
3140XH-BV-8	FNMA PASSTHRU FS1851		10/20/2022	ZERO STAGE CAPITAL		817,109	897,306	1,296
3140XJ-CX-9	FNMA PASSTHRU FS2785		11/18/2022	BANK AMERICA MERRILL		7,230,552	8,263,488	13,772
31418C-XM-1	FNMA PASSTHRU MA3383		02/03/2022	ZERO STAGE CAPITAL		1,003,529	963,340	1,218
31418C-YL-2	FNMA PASSTHRU MA3414		01/20/2022	ZERO STAGE CAPITAL		322,568	311,038	393
31418D-3G-5	FNMA PASSTHRU MA4398		06/16/2022	ZERO STAGE CAPITAL		437,813	515,737	372
31418D-4X-7	FNMA PASSTHRU MA4437		06/16/2022	ZERO STAGE CAPITAL		1,294,101	1,526,119	1,102
31418D-4Z-2	FNMA PASSTHRU MA4439		12/09/2021	ZERO STAGE CAPITAL		518,394	500,071	500
31418D-5C-2	FNMA PASSTHRU MA4442		12/08/2021	ZERO STAGE CAPITAL		510,957	500,000	472
31418D-VB-5	FNMA PASSTHRU MA4209		06/09/2022	MORGAN STANLEY		569,852	641,547	321
31418D-WQ-1	FNMA PASSTHRU MA4254		05/11/2022	ZERO STAGE CAPITAL		9,141,941	10,898,078	5,277
31418D-YC-0	FNMA PASSTHRU MA4306		10/06/2022	ZERO STAGE CAPITAL		446,431	533,916	440
31418D-YX-4	FNMA PASSTHRU MA4325		08/05/2022	ZERO STAGE CAPITAL		2,549,819	2,905,333	1,698
31418E-AN-0	FNMA PASSTHRU MA4512		06/07/2022	ZERO STAGE CAPITAL		1,026,795	1,124,869	937
31418E-AQ-3	FNMA PASSTHRU MA4514		12/29/2021	ZERO STAGE CAPITAL		654,159	618,316	721
31418E-BS-8	FNMA PASSTHRU MA4548		11/23/2021	ZERO STAGE CAPITAL		2,032,993	1,999,947	1,667
31418E-CH-1	FNMA PASSTHRU MA4571		06/09/2022	PERSHING DLJ		526,809	569,812	475
31418E-DE-7	FNMA PASSTHRU MA4600		11/03/2022	ZERO STAGE CAPITAL		876,250	1,000,000	1,167
31418E-DM-9	FNMA PASSTHRU MA4607		05/31/2022	PERSHING DLJ		1,741,585	1,874,564	132
31418E-DY-3	FNMA PASSTHRU MA4618		07/21/2022	ZERO STAGE CAPITAL		494,942	502,479	558
31418E-E3-0	FNMA PASSTHRU MA4653		09/02/2022	ZERO STAGE CAPITAL		1,849,374	1,999,999	2,167
31418E-E4-8	FNMA PASSTHRU MA4654		11/09/2022	ZERO STAGE CAPITAL		1,780,919	1,998,288	2,429
31418E-EB-2	FNMA PASSTHRU MA4629		04/14/2022	ZERO STAGE CAPITAL		1,482,188	1,500,000	2,000
31418E-F2-1	FNMA PASSTHRU MA4684		12/02/2022	ZERO STAGE CAPITAL		2,907,160	2,980,986	4,471
31418E-F4-7	FNMA PASSTHRU MA4686		10/17/2022	ZERO STAGE CAPITAL		481,708	497,649	899
31418E-J7-6	FNMA PASSTHRU MA4785		09/21/2022	ZERO STAGE CAPITAL		493,451	497,493	829

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31418E-KV-1	FNMA PASSTHRU MA4807		12/07/2022	ZERO STAGE CAPITAL		2,010,728	2,000,025	3,667
31418E-LU-2	FNMA PASSTHRU MA4838		11/01/2022	ZERO STAGE CAPITAL		2,216,226	2,499,951	3,111
0909999999. Subtotal - Bonds - U.S. Special Revenues						544,822,108	520,651,232	3,332,792
00081T-AK-4	ACCO BRANDS CORP		10/07/2022	ZERO STAGE CAPITAL		529,528	670,000	2,136
00109L-AA-1	ADT SECURITY CORPORA		07/14/2022	ZERO STAGE CAPITAL		308,700	360,000	6,889
00164V-AF-0	AMC NETWORKS INC		10/07/2022	ZERO STAGE CAPITAL		1,609,986	1,880,000	15,559
00185P-AA-9	API ESCROW CORPORATI		09/01/2022	ZERO STAGE CAPITAL		316,350	380,000	7,070
001877-AA-7	API GROUP DE INC		08/03/2022	ZERO STAGE CAPITAL		155,475	183,000	1,917
00206R-CP-5	AT&T INC		10/14/2022	ZERO STAGE CAPITAL		387,356	450,000	8,606
00206R-JZ-6	AT&T INC		06/30/2022	ZERO STAGE CAPITAL		345,797	430,000	1,421
00213M-AV-6	APX GROUP INC		05/16/2022	ZERO STAGE CAPITAL		625,189	615,000	15,187
00213M-AW-4	APX GROUP INC		08/31/2022	ZERO STAGE CAPITAL		189,750	230,000	1,727
00217G-AA-1	APTIV PLC / APTIV CO		02/09/2022	ZERO STAGE CAPITAL		190,000	190,000	0
00229*-AA-3	AP TUNDRA HLDGS 4.75% 02/15/42		04/05/2022	JP MORGAN		25,000,000	25,000,000	0
00253X-AA-9	AADVANTAGE LOYALTY I		12/20/2022	ZERO STAGE CAPITAL		703,536	740,000	8,644
00287Y-BX-6	ABBVIE INC		05/25/2022	ZERO STAGE CAPITAL		353,569	375,000	167
00401Y-AA-8	ACADEMY LTD / ACADEM		10/07/2022	ZERO STAGE CAPITAL		267,015	290,000	7,105
00404A-AN-9	ACADIA HEALTHCARE CO		07/07/2022	ZERO STAGE CAPITAL		783,100	820,000	1,253
00452A-AA-8	ACCIDENT FD INS CO O		10/31/2022	ZERO STAGE CAPITAL		500,000	500,000	0
00489L-AF-0	ACRISURE LLC / ACRIS		10/24/2022	ZERO STAGE CAPITAL		181,125	225,000	1,886
00489L-AH-6	ACRISURE LLC / ACRIS		08/31/2022	ZERO STAGE CAPITAL		286,815	350,000	1,808
00687Y-AA-3	ADIENT GLOBAL HLDGS		10/07/2022	ZERO STAGE CAPITAL		1,435,609	1,615,000	24,940
00774C-AB-3	AECOM		05/12/2022	ZERO STAGE CAPITAL		661,300	680,000	5,618
00842X-AA-7	AFFINITY GAMING		02/02/2022	ZERO STAGE CAPITAL		86,700	85,000	1,023
013092-AB-7	ALBERTSONS COS INC /		10/07/2022	ZERO STAGE CAPITAL		1,411,677	1,460,000	31,891
01400E-AE-3	ALCON FIN CORP		11/29/2022	ZERO STAGE CAPITAL		994,580	1,000,000	0
01748X-AD-4	ALLEGIANT TRAVEL CO		08/16/2022	ZERO STAGE CAPITAL		294,537	295,000	41
01771Y-AA-8	ALLEN MEDIA LLC / AL		05/19/2022	ZERO STAGE CAPITAL		348,750	465,000	13,291
01883L-AA-1	ALLIANT HLDGS INTER		12/05/2022	ZERO STAGE CAPITAL		911,663	970,000	14,815
01883L-AB-9	ALLIANT HLDGS INTER		07/05/2022	ZERO STAGE CAPITAL		350,000	400,000	3,872
019576-AA-5	ALLIED UNVL HOLDCO L		10/07/2022	ZERO STAGE CAPITAL		675,334	725,000	11,170
019579-AA-9	ALLIED UNIVERSAL HOL		07/14/2022	ZERO STAGE CAPITAL		908,850	1,095,000	6,612
02154C-AF-0	ALTICE FINANCING S.A		01/21/2022	ZERO STAGE CAPITAL		770,414	805,000	1,083
023135-CR-5	AMAZON COM INC		11/29/2022	JP MORGAN		3,999,040	4,000,000	0
02344A-AA-6	AMCOR FLEXIBLES NORT		09/01/2022	ZERO STAGE CAPITAL		204,375	250,000	1,887
023771-S5-8	AMERICAN AIRLINES		10/07/2022	ZERO STAGE CAPITAL		420,051	395,000	11,216
02406P-BB-5	AMERICAN AXLE & MFG		03/18/2022	ZERO STAGE CAPITAL		215,613	235,000	6,952
024747-AG-2	AMERICAN BLDRS & CON		04/29/2022	ZERO STAGE CAPITAL		426,270	480,000	8,580
025537-AK-7	AMERICAN ELEC PWR IN		01/04/2022	ZERO STAGE CAPITAL		191,701	190,000	0
025816-CQ-0	AMERICAN EXPRESS CO		03/01/2022	ZERO STAGE CAPITAL		829,162	830,000	0
025816-CY-3	AMERICAN EXPRESS CO		07/25/2022	ZERO STAGE CAPITAL		634,365	635,000	0
025816-DB-2	AMERICAN EXPRESS CO		10/31/2022	ZERO STAGE CAPITAL		499,640	500,000	0
02608A-AA-7	AMERICAN FIN TR INC		05/27/2022	ZERO STAGE CAPITAL		476,031	555,000	2,672
03027X-BA-7	AMERICAN TOWER CORP		09/01/2022	ZERO STAGE CAPITAL		215,023	250,000	1,027
03027X-BG-4	AMERICAN TOWER CORP		08/31/2022	ZERO STAGE CAPITAL		396,035	500,000	3,568
031162-DH-0	AMGEN INC		08/15/2022	ZERO STAGE CAPITAL		439,415	440,000	0
031162-DJ-6	AMGEN INC		08/18/2022	ZERO STAGE CAPITAL		178,988	180,000	84
032177-AH-0	AMSTED INDS INC		12/06/2022	ZERO STAGE CAPITAL		809,343	824,000	6,608
03666H-AE-1	ANTARES HLDGS LP		01/21/2022	ZERO STAGE CAPITAL		1,089,066	1,100,000	0
03740L-AF-9	AON CORP / AON GLOBA		09/07/2022	ZERO STAGE CAPITAL		999,220	1,000,000	0
038522-AQ-1	ARAMARK SVCS INC		03/28/2022	ZERO STAGE CAPITAL		608,738	630,000	5,163
038522-AR-9	ARAMARK SVCS INC		07/11/2022	ZERO STAGE CAPITAL		1,474,444	1,470,000	18,605
03938L-BA-1	ARCELORMITTAL SA LUX		08/03/2022	ZERO STAGE CAPITAL		501,692	500,000	9,100
039524-AA-1	ARCHES BUYER INC		12/05/2022	ZERO STAGE CAPITAL		717,764	875,000	5,859
03959K-AC-4	ARCHROCK PARTNERS L		08/09/2022	ZERO STAGE CAPITAL		952,600	976,000	9,538

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
03966V-AA-5	ARCONIC ROLLED PRODU		03/18/2022	ZERO STAGE CAPITAL		544,500	550,000	3,462
041242-AA-6	ARKO CORP		05/19/2022	ZERO STAGE CAPITAL		964,166	1,070,000	13,607
045086-AP-0	ASHTON WOODS USA LLC		12/05/2022	ZERO STAGE CAPITAL		596,500	735,000	7,684
04621X-AN-8	ASSURANT INC		12/14/2022	ZERO STAGE CAPITAL		893,472	1,200,000	11,756
04624V-AA-7	ASSUREDPARTNERS INC		10/07/2022	ZERO STAGE CAPITAL		777,566	805,000	8,922
05368V-AA-4	AVIENT CORPORATION		10/07/2022	ZERO STAGE CAPITAL		1,284,638	1,350,000	12,516
058498-AW-6	BALL CORP		10/19/2022	ZERO STAGE CAPITAL		287,149	375,000	1,977
058498-AY-2	BALL CORP		11/10/2022	ZERO STAGE CAPITAL		300,000	300,000	0
06051G-HD-4	BANK OF AMERICA CORP		05/12/2022	ZERO STAGE CAPITAL		99,658	105,000	1,456
06051G-HQ-5	BANK AMER CORP		11/21/2022	USBCORP		1,831,060	2,000,000	23,402
06051G-JS-9	BK OF AMERICA CORP		10/04/2022	ZERO STAGE CAPITAL		255,992	295,000	1,051
06051G-KC-2	BK OF AMERICA CORP		06/30/2022	ZERO STAGE CAPITAL		342,483	440,000	3,155
06051G-KK-4	BK OF AMERICA CORP		02/22/2022	ZERO STAGE CAPITAL		1,643,492	1,700,000	2,807
06051G-KQ-1	BK OF AMERICA CORP		05/26/2022	CITIGROUP		1,019,770	1,000,000	4,317
06051G-KS-7	BK OF AMERICA CORP		04/21/2022	ZERO STAGE CAPITAL		780,000	780,000	0
06051G-KW-8	BK OF AMERICA CORP		07/19/2022	ZERO STAGE CAPITAL		885,000	885,000	0
06051G-LC-1	BK OF AMERICA CORP		11/07/2022	ZERO STAGE CAPITAL		500,000	500,000	0
064058-AH-3	BANK OF NEW YORK MELLON		10/31/2022	ZERO STAGE CAPITAL		192,500	200,000	1,097
073685-AH-2	BEACON ROOFING SUPPLY INC		05/11/2022	ZERO STAGE CAPITAL		316,870	360,000	7,180
07831C-AA-1	BELLRING BRANDS INC		12/05/2022	ZERO STAGE CAPITAL		1,822,563	1,845,000	8,210
081331-AE-0	BELVOIR LD LLC		09/22/2022	ZERO STAGE CAPITAL		175,024	177,096	2,633
084659-BD-2	BERKSHIRE HATHAWAY E		05/26/2022	WELLS FARGO		828,730	1,000,000	733
09261B-AA-8	BLACKSTONE HLDGS FIN		09/14/2022	ZERO STAGE CAPITAL		381,740	500,000	3,689
09261B-AC-4	BLACKSTONE HLDGS FIN		12/01/2022	ZERO STAGE CAPITAL		826,360	1,000,000	5,417
09261B-AK-6	BLACKSTONE HLDGS FIN		10/31/2022	ZERO STAGE CAPITAL		499,140	500,000	0
09261H-AB-3	BLACKSTONE PRIVATE C		08/10/2022	CORPORATE REORG		215,000	215,000	0
094234-AA-9	BLOOMIN BRANDS INC /		12/05/2022	ZERO STAGE CAPITAL		1,249,917	1,470,000	27,787
095796-AE-8	BLUE RACER MIDSTREAM		04/11/2022	ZERO STAGE CAPITAL		30,113	30,000	486
097023-DG-7	BOEING CO		08/08/2022	ZERO STAGE CAPITAL		464,041	500,000	336
097751-BM-2	BOMBARDIER INC		10/07/2022	ZERO STAGE CAPITAL		326,179	330,000	1,856
097751-BX-8	BOMBARDIER INC		12/05/2022	ZERO STAGE CAPITAL		344,013	365,000	6,813
097793-AE-3	BONANZA CREEK ENERGY		01/05/2022	ZERO STAGE CAPITAL		304,813	300,000	3,482
09951L-AA-1	BOOZ ALLEN HAMILTON		02/10/2022	ZERO STAGE CAPITAL		415,438	425,000	7,457
103304-BV-2	BOYD GAMING CORP		01/18/2022	ZERO STAGE CAPITAL		328,281	325,000	5,214
103557-AC-8	BOYNE USA INC		02/02/2022	ZERO STAGE CAPITAL		150,000	150,000	1,564
10921U-2H-0	BRIGHTHOUSE FINANCIA		01/06/2022	ZERO STAGE CAPITAL		764,021	765,000	0
109696-AA-2	BRINKS CO		12/20/2022	ZERO STAGE CAPITAL		75,645	82,000	706
110122-DU-9	BRISTOL-MYERS SQUIBB		05/26/2022	BARCLAYS		943,090	1,000,000	7,293
11133T-AD-5	BROADRIDGE FINL SOLU		12/05/2022	ZERO STAGE CAPITAL		969,222	1,135,000	549
11135F-BE-0	BROADCOM INC		09/19/2022	ZERO STAGE CAPITAL		421,630	500,000	1,110
11135F-BP-5	BROADCOM INC		06/30/2022	ZERO STAGE CAPITAL		344,655	450,000	1,961
114259-AW-4	BROOKLYN UNION GAS C		08/02/2022	ZERO STAGE CAPITAL		500,000	500,000	0
12429T-AD-6	BWAY HOLDING COMPANY		08/22/2022	ZERO STAGE CAPITAL		888,578	914,000	8,262
1248EP-BX-0	CCO HLDGS LLC / CCO		09/21/2022	ZERO STAGE CAPITAL		692,378	705,000	2,818
1248EP-CB-7	CCO HLDGS LLC / CCO		03/18/2022	ZERO STAGE CAPITAL		359,100	360,000	5,966
1248EP-CD-3	CCO HLDGS LLC / CCO		07/07/2022	ZERO STAGE CAPITAL		1,189,188	1,325,000	22,727
1248EP-CK-7	CCO HLDGS LLC / CCO		02/07/2022	ZERO STAGE CAPITAL		568,200	600,000	567
1248EP-CS-0	CCO HLDGS LLC / CCO		10/07/2022	ZERO STAGE CAPITAL		3,086,582	3,125,000	5,690
12511V-AA-6	CDI ESCROW ISSUER IN		03/30/2022	ZERO STAGE CAPITAL		980,000	980,000	0
12543D-BG-4	COMMUNITY HEALTH SYS		02/18/2022	ZERO STAGE CAPITAL		95,294	95,000	2,345
12543D-BM-1	COMMUNITY HEALTH SYS		01/20/2022	ZERO STAGE CAPITAL		670,000	670,000	0
12592B-AN-4	CNH INDUSTRIAL CAPIT		09/14/2022	ZERO STAGE CAPITAL		243,765	250,000	3,100
12592B-AP-9	CNH INDUSTRIAL CAPIT		10/06/2022	ZERO STAGE CAPITAL		601,061	605,000	0
12597Y-AA-7	CP ATLAS BUYER INC.		05/06/2022	ZERO STAGE CAPITAL		476,583	597,000	16,507
126307-AS-6	CSC HLDGS LLC		10/07/2022	ZERO STAGE CAPITAL		324,781	360,000	3,816

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
126307-BB-2	CSC HLDGS LLC		08/10/2022	ZERO STAGE CAPITAL		829,750	975,000	6,130
126307-BH-9	CSC HLDGS LLC		08/11/2022	ZERO STAGE CAPITAL		433,650	490,000	5,513
126408-HU-0	CSX CORP		07/21/2022	BANK AMERICA MERRILL		1,499,070	1,500,000	0
12653C-AK-4	CNX RES CORP		09/12/2022	ZERO STAGE CAPITAL		370,000	370,000	0
12657N-AA-8	CQP HOLDCO LP & BIP-		10/07/2022	ZERO STAGE CAPITAL		441,077	505,000	9,027
12662P-AB-4	CVR ENERGY INC		10/07/2022	ZERO STAGE CAPITAL		1,514,198	1,585,000	3,574
12662P-AD-0	CVR ENERGY INC N		03/10/2022	ZERO STAGE CAPITAL		289,750	305,000	1,413
12687G-AB-5	CABLEVISION LIGHTPAT		03/18/2022	ZERO STAGE CAPITAL		84,550	95,000	104
13123X-BF-8	CALLON PETE CO DEL		12/15/2022	ZERO STAGE CAPITAL		1,764,900	1,820,000	633
131347-CP-9	CALPINE CORPORATION		03/18/2022	ZERO STAGE CAPITAL		141,825	155,000	1,016
13323A-AB-6	CAMELOT FIN S A		05/18/2022	ZERO STAGE CAPITAL		46,438	50,000	119
14040H-CU-7	CAPITAL ONE FINL COR		07/25/2022	ZERO STAGE CAPITAL		500,000	500,000	0
14180L-AA-4	CARGO AIRCRAFT MGMT		08/10/2022	ZERO STAGE CAPITAL		279,125	290,000	421
14448C-AR-5	CARRIER GLOBAL CORPO		08/22/2022	ZERO STAGE CAPITAL		1,154,642	1,435,000	16,711
14852L-AA-1	CASTLE UNITED STATES		04/29/2022	ZERO STAGE CAPITAL		101,200	110,000	2,264
14879E-AK-4	CATALENT PHARMA SOLU		12/12/2022	ZERO STAGE CAPITAL		495,373	551,000	5,210
149898-AA-2	CEAMER FINANCE II LLC		08/23/2022	GUGGENHEIM		482,834	500,000	1,249
150190-AB-2	CEDAR FAIR L P / CAN		03/23/2022	ZERO STAGE CAPITAL		1,330,175	1,340,000	31,691
15135B-AX-9	CENTENE CORP DEL		08/31/2022	ZERO STAGE CAPITAL		175,932	220,000	15
15477C-AA-3	CENTRAL PARENT INC /		06/09/2022	ZERO STAGE CAPITAL		545,000	545,000	0
156700-BB-1	CENTURYLINK INC N		05/06/2022	ZERO STAGE CAPITAL		390,500	440,000	5,324
16115Q-AF-7	CHART INDS INC		12/08/2022	ZERO STAGE CAPITAL		1,198,731	1,215,000	0
16115Q-AG-5	CHART INDS INC		12/08/2022	ZERO STAGE CAPITAL		563,207	575,000	0
16308N-AA-2	CHEEVER ESCROW ISSUE		12/05/2022	ZERO STAGE CAPITAL		1,497,190	1,530,000	9,887
163851-AF-5	CHEMOURS CO		01/26/2022	ZERO STAGE CAPITAL		129,063	125,000	1,457
169905-AG-1	CHOICE HOTELS INTL I		11/21/2022	ZERO STAGE CAPITAL		169,386	200,000	2,631
17027N-AA-0	CHOBANI LLC/FINANCE CORP		04/07/2022	ZERO STAGE CAPITAL		329,918	341,000	12,503
172967-NN-7	CITIGROUP INC		05/26/2022	CS FIRST		947,770	1,000,000	7,780
172967-NX-5	CITIGROUP INC		09/22/2022	ZERO STAGE CAPITAL		2,930,000	2,930,000	0
17302X-AK-2	CITGO PETE CORP		05/18/2022	ZERO STAGE CAPITAL		428,475	435,000	13,110
17302X-AM-8	CITGO PETE CORP		06/01/2022	ZERO STAGE CAPITAL		19,850	20,000	595
17327C-AQ-6	CITIGROUP INC		01/18/2022	ZERO STAGE CAPITAL		205,000	205,000	0
185899-AG-6	CLEVELAND CLIFFS INC		04/19/2022	ZERO STAGE CAPITAL		125,850	120,000	810
18972E-AA-3	CLYDESDALE ACQUISITI		04/11/2022	ZERO STAGE CAPITAL		1,201,200	1,195,000	0
18977W-2A-7	CNO GLOBAL FUNDING		09/14/2022	ZERO STAGE CAPITAL		219,710	250,000	1,932
19075Q-AE-2	COBANK ACB		08/16/2022	ZERO STAGE CAPITAL		500,000	500,000	0
19240C-AE-3	COGENT COMMUNICATION		06/07/2022	ZERO STAGE CAPITAL		1,105,000	1,105,000	0
20030N-CT-6	COMCAST CORP NEW		12/02/2022	CITIGROUP		1,953,540	2,000,000	11,758
20030N-DG-3	COMCAST CORP NEW		05/10/2022	ZERO STAGE CAPITAL		223,424	235,000	910
200340-AU-1	COMERICA INC		10/31/2022	ZERO STAGE CAPITAL		194,000	200,000	969
203372-AX-5	COMMSCOPE INC		12/05/2022	ZERO STAGE CAPITAL		869,356	1,010,000	10,211
20338Q-AA-1	COMMSCOPE FIN LLC		06/21/2022	ZERO STAGE CAPITAL		864,808	1,021,000	22,505
20451R-AB-8	COMPASS GROUP DIVERS		12/05/2022	ZERO STAGE CAPITAL		666,559	780,000	12,933
205768-AS-3	COMSTOCK RES INC		11/08/2022	ZERO STAGE CAPITAL		414,413	435,000	5,425
20848V-AB-1	CONSENSUS CLOUD SOLU		06/06/2022	ZERO STAGE CAPITAL		265,869	295,000	2,823
20903X-AF-0	CONSOLIDATED COMMUNI		03/18/2022	ZERO STAGE CAPITAL		241,800	260,000	8,028
21036P-BC-1	CONSTELLATION BRANDS		08/25/2022	ZERO STAGE CAPITAL		1,003,600	1,000,000	13,563
212015-AS-0	CONTINENTAL RES INC N		11/29/2022	ZERO STAGE CAPITAL		289,394	315,000	5,206
21871X-AE-9	COREBRIDGE FINL INC		03/31/2022	ZERO STAGE CAPITAL		734,331	735,000	0
21871X-AJ-8	COREBRIDGE FINL INC		08/03/2022	ZERO STAGE CAPITAL		221,415	250,000	3,625
21871X-AN-9	COREBRIDGE FINL INC		08/18/2022	ZERO STAGE CAPITAL		250,000	250,000	0
222070-AB-0	COTY INC		10/07/2022	ZERO STAGE CAPITAL		800,020	850,000	19,960
222070-AE-4	COTY INC		02/08/2022	ZERO STAGE CAPITAL		94,406	95,000	1,517
22303X-AA-3	COVERT MERGECO INC		01/04/2022	ZERO STAGE CAPITAL		808,000	800,000	5,308
227046-AA-7	CROCS INC		06/03/2022	ZERO STAGE CAPITAL		1,238,175	1,435,000	3,357

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
228180-AA-3	CROWN AMERS LLC		09/27/2022	ZERO STAGE CAPITAL		180,500	200,000	5,600
22822V-AR-2	CROWN CASTLE INC		08/31/2022	ZERO STAGE CAPITAL		445,455	500,000	2,796
23110A-AA-4	CUMULUS MEDIA NEW HL		08/22/2022	ZERO STAGE CAPITAL		299,775	325,000	3,172
233331-BD-8	DTE ENERGY CO		08/03/2022	ZERO STAGE CAPITAL		1,100,077	1,100,000	481
235822-AB-9	DANA FING LUXEMBOURG		07/07/2022	ZERO STAGE CAPITAL		755,625	775,000	10,645
235825-AF-3	DANA INCORPORATED		05/16/2022	ZERO STAGE CAPITAL		262,913	285,000	128
23918K-AS-7	DAVITA INC		07/07/2022	ZERO STAGE CAPITAL		1,382,913	1,745,000	8,967
247361-ZX-9	DELTA AIR LINES INC		08/18/2022	ZERO STAGE CAPITAL		490,984	469,000	10,123
25179M-BC-6	DEVON ENERGY CORP NE		12/30/2021	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
25179M-BE-2	DEVON ENERGY CORP NE		12/30/2021	ZERO STAGE CAPITAL		1,676,000	1,676,000	0
25179M-BF-9	DEVON ENERGY CORP NE		05/26/2022	MK TAXES SYS		991,810	1,000,000	17,000
25277L-AF-3	DIAMOND SPORTS GROUP		03/01/2022	ZERO STAGE CAPITAL		640,000	640,000	0
25389J-AV-8	DIGITAL RLTY TR LP		11/29/2022	ZERO STAGE CAPITAL		995,630	1,000,000	5,319
25461L-AA-0	DIRECTV FING LLC / D		10/07/2022	ZERO STAGE CAPITAL		593,921	640,000	5,137
25470M-AG-4	DISH NETWORK CORPORA		11/07/2022	ZERO STAGE CAPITAL		466,312	475,000	0
25470X-BE-4	DISH DBS CORPORATION		09/27/2022	ZERO STAGE CAPITAL		290,903	350,000	6,023
256677-AL-9	DOLLAR GEN CORP		09/06/2022	ZERO STAGE CAPITAL		996,540	1,000,000	0
25830J-AA-9	DORNOCH DEBT MERGER		04/11/2022	ZERO STAGE CAPITAL		315,000	375,000	13,043
260543-CG-6	DOW CHEMICAL CO		11/28/2022	ZERO STAGE CAPITAL		628,883	750,000	1,367
260543-DG-5	DOW CHEMICAL CO		10/24/2022	ZERO STAGE CAPITAL		498,690	500,000	0
26884L-AP-4	EQT CORP		09/20/2022	ZERO STAGE CAPITAL		300,000	300,000	0
26885B-AK-6	EQUITRANS MIDSTREAM		10/07/2022	ZERO STAGE CAPITAL		1,510,026	1,810,000	19,462
26885B-AL-4	EQUITRANS MIDSTREAM		12/05/2022	ZERO STAGE CAPITAL		1,070,100	1,230,000	23,045
278642-AY-9	EBAY INC.		09/01/2022	ZERO STAGE CAPITAL		206,525	250,000	2,094
278642-BB-8	EBAY INC.		11/07/2022	ZERO STAGE CAPITAL		249,835	250,000	0
281020-AS-6	EDISON INTL		05/16/2022	ZERO STAGE CAPITAL		314,999	355,000	3,339
28470R-AH-5	ELDORADO RESORTS INC		10/18/2022	ZERO STAGE CAPITAL		2,323,813	2,360,000	42,135
29248H-AC-7	EMPOWER FINANCE 2020		12/19/2022	ZERO STAGE CAPITAL		331,960	500,000	4,015
29272W-AF-6	ENERGIZER HLDGS INC		03/03/2022	ZERO STAGE CAPITAL		155,000	155,000	0
29273V-AQ-3	ENERGY TRANSFER L P		12/05/2022	ZERO STAGE CAPITAL		998,910	1,000,000	0
29278N-AG-8	ENERGY TRANSFER LP		11/02/2022	GOLDMAN SACHS		2,358,150	2,500,000	6,927
29278N-AP-8	ENERGY TRANSFER L P		12/02/2022	GOLDMAN SACHS		1,417,440	1,500,000	2,538
29336T-AD-2	ENLINK MIDSTREAM LLC		08/22/2022	ZERO STAGE CAPITAL		1,345,000	1,345,000	0
29365B-AA-1	ENTEGRIS ESCROWCORPO		12/22/2022	ZERO STAGE CAPITAL		291,738	315,000	2,880
29444U-BH-8	EQUINIX INC		09/01/2022	ZERO STAGE CAPITAL		202,733	250,000	761
29444U-BU-9	EQUINIX INC		08/31/2022	ZERO STAGE CAPITAL		874,521	920,000	7,963
29449W-AP-2	EQUITABLE FINL LIFE		11/29/2022	ZERO STAGE CAPITAL		999,750	1,000,000	0
29977L-AA-9	EVERARC ESCROW S AR		01/05/2022	ZERO STAGE CAPITAL		319,313	325,000	3,385
30034T-AA-1	GLOBAL CASH ACCESS I		07/11/2022	ZERO STAGE CAPITAL		1,487,847	1,580,000	33,192
30037F-AA-8	EVERGY MO WEST INC		11/28/2022	BANK AMERICA MERRILL		1,497,090	1,500,000	0
309601-AA-0	FARMERS INS EXCHANGE		09/08/2022	ZERO STAGE CAPITAL		782,796	743,000	23,319
31428X-AT-3	FEDEX CORP		11/28/2022	ZERO STAGE CAPITAL		786,760	1,000,000	12,809
31556T-AA-7	FERTITTA ENTMT LLC /		04/21/2022	VARIOUS		642,400	685,000	6,488
31556T-AC-3	FERTITTA ENTMT LLC /		01/12/2022	ZERO STAGE CAPITAL		975,000	975,000	0
316773-DJ-6	FIFTH THIRD BANCORP		10/24/2022	ZERO STAGE CAPITAL		500,000	500,000	0
31677Q-BT-5	FIFTH THIRD BK CINCI		10/24/2022	ZERO STAGE CAPITAL		465,000	465,000	0
31944T-AA-8	FIRSTCASH HOLDINGS I		10/07/2022	ZERO STAGE CAPITAL		913,116	1,045,000	17,309
33767D-AB-1	FIRSTCASH INC		03/18/2022	ZERO STAGE CAPITAL		303,063	325,000	877
337738-AV-0	FISERV INC		09/08/2022	ZERO STAGE CAPITAL		423,015	500,000	4,339
341081-GG-6	FLORIDA PWR & LT CO		11/30/2022	BARCLAYS		2,516,790	3,000,000	24,296
34355J-AB-4	FLOWSERVE CORP		09/01/2022	ZERO STAGE CAPITAL		193,075	250,000	992
345397-A8-6	FORD MOTOR CREDIT CO		07/11/2022	ZERO STAGE CAPITAL		3,751,500	4,100,000	68,590
345397-B3-6	FORD MOTOR CREDIT CO		10/20/2022	ZERO STAGE CAPITAL		1,011,119	1,205,000	22,939
345397-B5-1	FORD MOTOR CREDIT CO		06/22/2022	ZERO STAGE CAPITAL		187,450	230,000	2,372
345397-B8-5	FORD MOTOR CREDIT CO		05/25/2022	ZERO STAGE CAPITAL		963,618	988,000	2,845

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
345397-C2-7	FORD MOTOR CREDIT CO		08/16/2022	ZERO STAGE CAPITAL		878,551	905,000	10,351
345397-C3-5	FORD MOTOR CREDIT CO		11/01/2022	ZERO STAGE CAPITAL		200,000	200,000	0
345397-ZR-7	FORD MOTOR CREDIT CO		05/13/2022	ZERO STAGE CAPITAL		47,125	50,000	99
346845-AF-7	FORT BENNING FAMILY		12/07/2022	ZERO STAGE CAPITAL		468,600	500,000	11,943
34706C-AA-7	FORTRESS CBO INVESTMENTS LTD		02/16/2022	ZERO STAGE CAPITAL		500,000	500,000	0
347466-AE-4	FORT IRWIN LD LLC		09/22/2022	ZERO STAGE CAPITAL		175,030	177,102	2,633
347466-AG-9	FORT IRWIN LD LLC		09/23/2022	ZERO STAGE CAPITAL		169,858	169,070	2,613
34960P-AB-7	FORTRESS TRANS INFRS		12/15/2022	ZERO STAGE CAPITAL		1,295,238	1,325,000	20,088
34960P-AC-5	FORTRESS TRANS INFRS CORPORATE		12/21/2022	ZERO STAGE CAPITAL		583,763	570,000	20,296
34964C-AF-3	FORTUNE BRANDS HOME		08/16/2022	ZERO STAGE CAPITAL		230,443	250,000	3,972
35908M-AB-6	FRONTIER COMMUNICATI		02/08/2022	ZERO STAGE CAPITAL		425,800	450,000	8,718
35908M-AD-2	FRONTIER COMMUNICATI		05/09/2022	ZERO STAGE CAPITAL		650,000	650,000	0
36143L-2A-2	GA GLOBAL FUNDING TR		09/22/2022	ZERO STAGE CAPITAL		220,285	250,000	801
36143L-2D-6	GA GLOBAL FUNDING TR		09/14/2022	ZERO STAGE CAPITAL		639,871	750,000	3,805
361448-BE-2	GATX CORP		08/03/2022	ZERO STAGE CAPITAL		250,269	250,000	4,047
361448-BH-5	GATX CORP		11/16/2022	ZERO STAGE CAPITAL		301,585	500,000	7,190
361448-BK-8	GATX CORP		08/08/2022	ZERO STAGE CAPITAL		247,623	250,000	0
36261N-AA-5	GYP HOLDINGS III COR		05/04/2022	ZERO STAGE CAPITAL		346,226	395,000	1,956
36264F-AK-7	GSK CONSU HEAL CAP U		11/02/2022	CORPORATE REORG		250,000	250,000	891
36264F-AL-5	GSK CONSU HEAL CAP U		03/24/2022	ZERO STAGE CAPITAL		971,060	980,000	94
36267V-AC-7	GE HEALTHCARE HLDG L		11/09/2022	ZERO STAGE CAPITAL		2,499,464	2,505,000	0
37045X-DE-3	GENERAL MTRS FINL CO		06/30/2022	ZERO STAGE CAPITAL		342,289	440,000	5,084
37185L-AM-4	GENESIS ENERGY LP		05/16/2022	ZERO STAGE CAPITAL		259,875	275,000	7,517
37940X-AN-2	GLOBAL PMTS INC		08/08/2022	ZERO STAGE CAPITAL		249,873	250,000	0
37940X-AQ-5	GLOBAL PMTS INC		09/01/2022	ZERO STAGE CAPITAL		243,608	250,000	525
37954F-AG-9	GLOBAL PARTNERS / GL		05/16/2022	ZERO STAGE CAPITAL		366,566	385,000	8,010
37960J-AA-6	GLOBAL AIRCRAFT LEAS		09/15/2022	VARIOUS		129,455	157,918	3,769
37960X-AB-3	GLOBAL INFRASTRUCTUR		04/05/2022	ZERO STAGE CAPITAL		425,000	425,000	0
38141G-XG-4	GOLDMAN SACHS GROUP		05/13/2022	ZERO STAGE CAPITAL		86,983	100,000	722
38141G-ZM-9	GOLDMAN SACHS GROUP		02/22/2022	ZERO STAGE CAPITAL		2,529,476	2,580,000	0
38141G-ZU-1	GOLDMAN SACHS GROUP		08/16/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
38141G-ZV-9	GOLDMAN SACHS GROUP		10/27/2022	ZERO STAGE CAPITAL		824,538	825,000	0
382550-BN-0	GOODYEAR TIRE & RUBR		04/28/2022	ZERO STAGE CAPITAL		299,000	299,000	0
382550-BR-1	GOODYEAR TIRE & RUBR		04/28/2022	ZERO STAGE CAPITAL		299,000	299,000	0
389375-AJ-5	GRAY TELEVISION INC CORPORATE		02/04/2022	ZERO STAGE CAPITAL		169,538	165,000	619
389375-AL-0	GRAY TELEVISION INC		10/07/2022	ZERO STAGE CAPITAL		759,896	975,000	22,770
390607-AF-6	GREAT LAKES DREDGE &		12/05/2022	ZERO STAGE CAPITAL		1,273,225	1,415,000	12,736
398905-AN-9	GROUP 1 AUTOMOTIVE I		02/10/2022	ZERO STAGE CAPITAL		287,625	300,000	5,967
40139L-BF-9	GUARDIAN LIFE GLBL FUND		03/24/2022	ZERO STAGE CAPITAL		1,150,000	1,150,000	0
402740-AD-6	GULFSTREAM NAT GAS S		08/08/2022	ZERO STAGE CAPITAL		399,678	400,000	7,667
404030-AJ-7	H & E EQUIPMENT SERV		02/10/2022	ZERO STAGE CAPITAL		283,990	301,000	1,878
40428H-TA-0	HSBC USA INC NEW		05/17/2022	ZERO STAGE CAPITAL		1,494,940	1,495,000	0
418751-AB-9	HAT HLDGS I LLC / HA		07/21/2022	ZERO STAGE CAPITAL		331,200	345,000	5,750
418751-AE-3	HAT HLDGS I LLC / HA		10/07/2022	ZERO STAGE CAPITAL		694,074	780,000	11,150
41984L-AA-5	HAWAIIAN BRAND INTEL		11/29/2022	ZERO STAGE CAPITAL		1,980,089	2,040,000	17,668
42218S-AF-5	HEALTH CARE SVC CORP		08/03/2022	ZERO STAGE CAPITAL		867,189	1,000,000	3,911
42218S-AH-1	HEALTH CARE SVC CORP		11/18/2022	ZERO STAGE CAPITAL		1,014,871	1,510,000	22,952
42704M-AA-0	HERBALIFE NUTRITION		03/24/2022	ZERO STAGE CAPITAL		331,500	325,000	1,920
427169-AA-5	HERENS HOLDCO S A R		06/28/2022	ZERO STAGE CAPITAL		564,200	648,000	5,114
428040-DA-4	HERTZ CORP		03/18/2022	ZERO STAGE CAPITAL		621,225	660,000	10,090
42806M-AN-9	HERTZ VECL FIN III L		01/11/2022	ZERO STAGE CAPITAL		998,654	1,000,000	0
428102-AF-4	HESS MIDSTREAM OPERA		04/05/2022	ZERO STAGE CAPITAL		120,000	120,000	0
431318-AY-0	HILCORP ENERGY I L P		04/05/2022	ZERO STAGE CAPITAL		100,000	100,000	0
431318-AZ-7	HILCORP ENERGY I L P		04/05/2022	ZERO STAGE CAPITAL		100,000	100,000	0
43284M-AA-6	HILTON GRAND VACATIO		09/29/2022	ZERO STAGE CAPITAL		332,000	415,000	7,032

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
435765-AJ-1	HOLLY ENERGY PARTNER		09/13/2022	ZERO STAGE CAPITAL		573,400	575,000	2,780
442722-AA-2	HOWARD MIDSTREAM ENERGY		05/16/2022	ZERO STAGE CAPITAL		317,269	330,000	9,405
44332P-AD-3	HUB INTL LTD		10/07/2022	ZERO STAGE CAPITAL		1,281,637	1,295,000	31,001
445587-AE-8	HUNT COS INC		12/05/2022	ZERO STAGE CAPITAL		1,228,388	1,400,000	17,458
446413-AW-6	HUNTINGTON INGALLS I		06/27/2022	CORPORATE REORG		210,000	210,000	0
446413-AZ-9	HUNTINGTON INGALLS I		11/28/2022	ZERO STAGE CAPITAL		621,623	750,000	4,427
44644M-AF-8	HUNTINGTON NATIONAL		05/26/2022	JP MORGAN		1,021,670	1,000,000	1,770
44644M-AH-4	HUNTINGTON NATIONAL		11/14/2022	ZERO STAGE CAPITAL		1,220,000	1,220,000	0
44644M-AJ-0	HUNTINGTON NATIONAL		11/14/2022	ZERO STAGE CAPITAL		498,825	500,000	0
45174H-BC-0	IHEARTCOMMUNICATIONS		03/18/2022	ZERO STAGE CAPITAL		387,600	380,000	3,432
45174H-BD-8	IHEARTCOMMUNICATIONS		06/10/2022	ZERO STAGE CAPITAL		866,215	895,000	12,097
452327-AP-4	ILLUMINA INC		11/29/2022	ZERO STAGE CAPITAL		998,630	1,000,000	0
45258L-AA-5	IMOLA MERGER CORPORA		10/07/2022	ZERO STAGE CAPITAL		1,119,155	1,305,000	19,984
45688C-AB-3	INGEVITY CORP		09/28/2022	ZERO STAGE CAPITAL		367,025	405,000	5,734
45824T-BC-8	INTELSAT JACKSON HLD		04/25/2022	ZERO STAGE CAPITAL		1,042,219	1,045,000	9,682
45866F-AV-6	INTERCONTINENTAL EXC		08/19/2022	ZERO STAGE CAPITAL		1,000,380	1,000,000	10,875
459506-AE-1	INTERNATIONAL FLAVOR		07/25/2022	ZERO STAGE CAPITAL		439,635	500,000	3,403
459506-AR-2	INTERNATIONAL FLAVOR		06/30/2022	ZERO STAGE CAPITAL		349,991	455,000	2,065
46205Y-AA-9	ION TRADING TECHNOLO		04/21/2022	ZERO STAGE CAPITAL		473,750	500,000	12,778
46284V-AE-1	IRON MTN INC NEW		07/07/2022	ZERO STAGE CAPITAL		659,588	715,000	12,095
465685-AR-6	ITC HLDGS CORP		09/08/2022	ZERO STAGE CAPITAL		499,495	500,000	0
466313-AM-5	JABIL INC		08/24/2022	ZERO STAGE CAPITAL		145,931	150,000	1,983
46647P-AX-4	JPMORGAN CHASE & CO		05/12/2022	ZERO STAGE CAPITAL		559,485	560,000	11,150
46647P-BA-3	JP MORGAN CHASE BANK		12/14/2022	GOLDMAN SACHS		1,924,000	2,000,000	30,140
46647P-BE-5	JPMORGAN CHASE & CO		12/02/2022	JP MORGAN		1,706,200	2,000,000	7,761
46647P-DC-7	JPMORGAN CHASE & CO		05/26/2022	MK TAXES SYS		1,029,010	1,000,000	4,459
46647P-DG-8	JPMORGAN CHASE & CO		07/18/2022	ZERO STAGE CAPITAL		855,000	855,000	0
46647P-DK-9	JPMORGAN CHASE & CO		09/07/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
46647P-DM-5	JPMORGAN CHASE & CO		12/12/2022	ZERO STAGE CAPITAL		3,500,000	3,500,000	0
46817M-AS-6	JACKSON FINANCIAL IN		07/25/2022	ZERO STAGE CAPITAL		492,700	500,000	3,859
46849L-UV-1	JACKSON NATL LIFE GL		09/15/2022	ZERO STAGE CAPITAL		734,174	770,000	1,701
47232M-AF-9	JEFFERIES FINANCE LL		03/30/2022	ZERO STAGE CAPITAL		687,300	715,000	4,118
47233J-DX-3	JEFFERIES FINANCIAL		12/14/2022	ZERO STAGE CAPITAL		1,002,612	1,300,000	6,058
488401-AD-2	KEMPER CORP		11/01/2022	ZERO STAGE CAPITAL		406,300	500,000	3,906
48850P-AA-2	KEN GARFF AUTOMOTIVE		03/23/2022	ZERO STAGE CAPITAL		323,341	329,000	2,890
489399-AL-9	KENNEDY WILSON INC		07/11/2022	ZERO STAGE CAPITAL		529,431	635,000	11,060
489399-AN-5	KENNEDY WILSON INC		03/21/2022	ZERO STAGE CAPITAL		387,450	410,000	1,190
49326E-EL-3	KEYCORP		05/16/2022	ZERO STAGE CAPITAL		640,000	640,000	0
49338C-AC-7	KEYSPAN GAS EAST COR		11/16/2022	ZERO STAGE CAPITAL		336,570	500,000	5,977
49446R-BA-6	KIMCO REALTY CORP		08/10/2022	ZERO STAGE CAPITAL		392,749	395,000	0
49461M-AA-8	KINETIK HLDGS LP		06/01/2022	ZERO STAGE CAPITAL		1,315,249	1,320,000	0
50076Q-AE-6	KRAFT HEINZ FOODS CO		08/19/2022	ZERO STAGE CAPITAL		241,213	250,000	2,743
50077L-AB-2	KRAFT HEINZ FOODS CO		07/25/2022	ZERO STAGE CAPITAL		435,695	500,000	3,403
50077L-AV-8	KRAFT HEINZ FOODS CO		05/26/2022	MK TAXES SYS		1,916,340	2,000,000	12,500
50168Q-AC-9	LABL INC		07/05/2022	ZERO STAGE CAPITAL		542,200	630,000	9,676
50203T-AA-4	LFS TOPCO LLC		04/05/2022	ZERO STAGE CAPITAL		352,456	380,000	11,934
50203U-AA-1	LBJ INFRASTRUCTURE G		11/15/2022	ZERO STAGE CAPITAL		153,082	250,000	3,612
50212Y-AC-8	LPL HLDGS INC		12/20/2022	ZERO STAGE CAPITAL		198,975	210,000	998
513075-BZ-3	LAMAR MEDIA CORP		01/04/2022	ZERO STAGE CAPITAL		292,500	300,000	2,447
517834-AG-2	LAS VEGAS SANDS CORP		11/29/2022	ZERO STAGE CAPITAL		1,026,749	1,102,000	12,088
524590-AA-4	LEEWARD RENEWABLE EN		03/18/2022	ZERO STAGE CAPITAL		118,750	125,000	1,195
52473N-AA-6	LEGENDS HOSPITALITY		03/21/2022	ZERO STAGE CAPITAL		1,033,363	1,070,000	7,158
52532X-AF-2	LEIDOS INC		09/01/2022	ZERO STAGE CAPITAL		229,395	250,000	3,372
527298-BN-2	LEVEL 3 FING INC		10/07/2022	ZERO STAGE CAPITAL		284,328	335,000	1,162
527298-BQ-5	LEVEL 3 FING INC		11/28/2022	ZERO STAGE CAPITAL		113,663	145,000	199

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
527298-BR-3	LEVEL 3 FING INC		12/05/2022	ZERO STAGE CAPITAL		2,012,500	2,500,000	46,042
527298-BS-1	LEVEL 3 FING INC		04/20/2022	ZERO STAGE CAPITAL		46,338	55,000	703
53219L-AS-8	LIFEPOINT HEALTH INC		07/05/2022	ZERO STAGE CAPITAL		543,750	625,000	10,786
53523L-AA-8	LINDBLAD EXPEDITIONS		01/21/2022	ZERO STAGE CAPITAL		120,000	120,000	0
538034-AV-1	LIVE NATION ENTERTAI		07/11/2022	ZERO STAGE CAPITAL		1,365,038	1,335,000	13,980
539830-BR-9	LOCKHEED MARTIN CORP		04/21/2022	WELLS FARGO		499,560	500,000	0
548661-EL-7	LOWES COS INC		09/06/2022	ZERO STAGE CAPITAL		997,480	1,000,000	0
552848-AG-8	MGIC INVT CORP WIS		03/23/2022	ZERO STAGE CAPITAL		1,362,338	1,375,000	7,800
552953-CF-6	MGM RESORTS INTERNAT		12/05/2022	ZERO STAGE CAPITAL		153,475	162,000	1,217
552953-CH-2	MGM RESORTS INTERNAT		08/15/2022	ZERO STAGE CAPITAL		506,863	545,000	8,545
553283-AD-4	MPH ACQUISITION HLDG		01/05/2022	ZERO STAGE CAPITAL		804,594	800,000	16,136
55336V-BT-6	MPLX LP		11/16/2022	ZERO STAGE CAPITAL		416,560	500,000	4,400
55336V-BU-3	MPLX LP		08/08/2022	ZERO STAGE CAPITAL		497,165	500,000	0
55342U-AH-7	MPT OPERATING PARTNE		12/05/2022	ZERO STAGE CAPITAL		2,361,000	2,760,000	11,539
55342U-AJ-3	MPT OPERATING PARTNE		12/05/2022	ZERO STAGE CAPITAL		537,469	675,000	10,927
55354G-AK-6	MSCI INC		07/26/2022	ZERO STAGE CAPITAL		194,565	218,000	3,227
55903V-AC-7	MAGALLANES INC		03/09/2022	ZERO STAGE CAPITAL		245,000	245,000	0
55903V-AJ-2	MAGALLANES INC		12/02/2022	VARIOUS		2,870,330	3,255,000	24,099
55903V-AL-7	MAGALLANES INC		03/10/2022	ZERO STAGE CAPITAL		1,093,929	1,095,000	0
559080-AL-0	MAGELLAN MIDSTREAM P		09/13/2022	ZERO STAGE CAPITAL		403,695	500,000	0
570535-AS-3	MARKEL CORP		09/08/2022	ZERO STAGE CAPITAL		423,225	500,000	7,824
57164P-AF-3	MARRIOTT OWNERSHIP R		12/05/2022	ZERO STAGE CAPITAL		293,323	328,000	3,524
571903-BG-7	MARRIOTT INTL INC NE		08/31/2022	ZERO STAGE CAPITAL		627,525	750,000	8,134
571903-BJ-1	MARRIOTT INTL INC NE		09/06/2022	ZERO STAGE CAPITAL		495,640	500,000	0
574599-BM-7	MASCO CORP		07/25/2022	ZERO STAGE CAPITAL		445,750	500,000	4,500
574599-BR-6	MASCO CORP		12/16/2022	ZERO STAGE CAPITAL		167,703	250,000	2,713
575767-AQ-1	MASSACHUSETTS MUT LI		11/18/2022	ZERO STAGE CAPITAL		172,560	250,000	867
57629W-CW-8	MASSMUTUAL GLBL FDG		11/30/2022	AMHERST		768,420	1,000,000	2,282
57629W-DK-3	MASSMUTUAL GLBL FDG		08/23/2022	ZERO STAGE CAPITAL		611,370	612,000	0
57636Q-AP-9	MASTERCARD INCORPORA		05/24/2022	ZERO STAGE CAPITAL		297,140	305,000	1,703
57778K-AC-9	MAXAR TECHNOLOGIES INC		06/10/2022	ZERO STAGE CAPITAL		410,000	410,000	0
58013M-FS-8	MCDONALDS CORP		09/06/2022	ZERO STAGE CAPITAL		497,780	500,000	0
58502B-AE-6	MEDNAX INC		07/07/2022	ZERO STAGE CAPITAL		1,600,981	1,710,000	19,148
59217G-FD-6	METROPOLITAN LIFE GL		08/18/2022	ZERO STAGE CAPITAL		999,040	1,000,000	0
595112-BS-1	MICRON TECHNOLOGY IN		06/30/2022	ZERO STAGE CAPITAL		344,108	430,000	2,583
59833C-AC-6	MIDWEST CONNECTOR CA		08/15/2022	ZERO STAGE CAPITAL		288,110	300,000	5,319
603158-AA-4	MINERALS TECHNOLOGIE		11/16/2022	ZERO STAGE CAPITAL		116,580	134,000	2,550
60337J-AA-4	MINERVA MERGER SUB I		02/11/2022	ZERO STAGE CAPITAL		1,295,000	1,295,000	0
609207-BA-2	MONDELEZ INTL INC		03/03/2022	ZERO STAGE CAPITAL		643,349	645,000	0
61747Y-EF-8	MORGAN STANLEY		06/30/2022	ZERO STAGE CAPITAL		343,558	445,000	3,347
61747Y-EQ-4	MORGAN STANLEY		04/18/2022	ZERO STAGE CAPITAL		1,120,000	1,120,000	0
61747Y-ER-2	MORGAN STANLEY		04/18/2022	MORGAN STANLEY		750,000	750,000	0
62482B-AA-0	MOZART DEBT MERGER S		10/24/2022	ZERO STAGE CAPITAL		1,567,205	1,939,000	3,844
62482B-AB-8	MOZART DEBT MERGER S		12/05/2022	ZERO STAGE CAPITAL		1,802,219	2,075,000	26,448
62886E-BA-5	NCR CORP NEW		10/07/2022	ZERO STAGE CAPITAL		868,938	1,060,000	25,955
629377-CR-1	NRG ENERGY INC N		12/16/2022	ZERO STAGE CAPITAL		740,250	940,000	11,650
62957H-AJ-4	NABORS INDUSTRIES INC		05/16/2022	ZERO STAGE CAPITAL		262,100	265,000	163
63861C-AA-7	NATIONSTAR MTG HLDGS		05/25/2022	ZERO STAGE CAPITAL		1,254,300	1,250,000	14,417
63861C-AC-3	NATIONSTAR MTG LLC		09/22/2022	ZERO STAGE CAPITAL		637,419	735,000	8,293
640695-AA-0	NEPTUNE BIDCO US INC		11/09/2022	ZERO STAGE CAPITAL		1,767,661	1,915,000	0
64128X-AG-5	NEUBERGER BERMAN GRP		08/11/2022	ZERO STAGE CAPITAL		1,001,900	1,000,000	19,125
644188-BH-6	NEW ENGLAND POWER CO		11/21/2022	ZERO STAGE CAPITAL		250,000	250,000	0
644274-AH-5	NEW ENTERPRISE STONE		03/18/2022	ZERO STAGE CAPITAL		110,113	115,000	1,124
651229-BC-9	NEWELL BRANDS INC		09/09/2022	ZERO STAGE CAPITAL		195,000	195,000	0
651639-AZ-9	NEWMONT CORP		09/01/2022	ZERO STAGE CAPITAL		405,325	500,000	1,842

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
65342R-AD-2	NATIONAL FINL PARTNE		12/05/2022	ZERO STAGE CAPITAL		1,374,125	1,540,000	36,663
665859-AX-2	NORTHERN TR CORP		10/26/2022	ZERO STAGE CAPITAL		498,230	500,000	0
66815L-2K-4	NORTHWESTERN MUTUAL		09/08/2022	ZERO STAGE CAPITAL		2,194,122	2,195,000	0
668771-AK-4	NORTONLIFELOCK INC		12/06/2022	ZERO STAGE CAPITAL		916,711	930,000	2,603
67112A-AA-9	OZLM XXI 2018-21		01/31/2022	ZERO STAGE CAPITAL		900,270	900,000	456
674215-AL-2	OASIS PETROLEUM INC		04/01/2022	ZERO STAGE CAPITAL		328,800	320,000	7,027
675232-AA-0	OCEANEERING INTL INC		03/18/2022	ZERO STAGE CAPITAL		884,975	910,000	14,928
675232-AB-8	OCEANEERING INTL INC		09/14/2022	ZERO STAGE CAPITAL		218,125	250,000	1,875
681639-AA-8	OLYMPUS WTR US HLDG		04/14/2022	ZERO STAGE CAPITAL		681,502	760,000	7,471
682680-BG-7	ONEOK INC NEW		11/15/2022	ZERO STAGE CAPITAL		249,798	250,000	0
683720-AA-4	OPEN TEXT HLDGS INC		12/05/2022	ZERO STAGE CAPITAL		2,156,365	2,645,000	25,533
68389X-BW-4	ORACLE CORP		06/30/2022	ZERO STAGE CAPITAL		342,979	455,000	4,277
68389X-CH-6	ORACLE CORP		11/07/2022	ZERO STAGE CAPITAL		499,525	500,000	0
68622T-AA-9	ORGANON & CO		09/27/2022	ZERO STAGE CAPITAL		957,831	1,065,000	17,907
68622T-AB-7	ORGANON FINANCE 1 LL		02/08/2022	ZERO STAGE CAPITAL		507,706	510,000	7,174
690732-AF-9	OWENS & MINOR INC		07/14/2022	ZERO STAGE CAPITAL		134,075	155,000	2,093
690732-AG-7	OWENS & MINOR INC		03/23/2022	ZERO STAGE CAPITAL		455,000	455,000	0
69073T-AT-0	OWENS-BROCKWAY GLASS		12/05/2022	ZERO STAGE CAPITAL		2,059,063	2,094,000	36,806
69327R-AJ-0	PDC ENERGY INC		07/07/2022	ZERO STAGE CAPITAL		1,332,450	1,410,000	12,612
69346V-AA-7	PFG ESCROW CORPORATI		03/23/2022	ZERO STAGE CAPITAL		1,777,013	1,775,000	43,093
693475-BF-1	PNC FINL SVCS GROUP		08/16/2022	ZERO STAGE CAPITAL		1,300,000	1,300,000	0
69357V-AA-3	PMHC II INC		03/08/2022	ZERO STAGE CAPITAL		605,200	620,000	1,341
694308-KE-6	PACIFIC GAS & ELEC C		06/06/2022	ZERO STAGE CAPITAL		649,233	650,000	0
6944PL-2H-1	PACIFIC LIFE GLOBAL		08/08/2022	ZERO STAGE CAPITAL		424,450	500,000	3,200
69478X-AC-9	PACIFIC PREMIER BANC		08/15/2022	ZERO STAGE CAPITAL		503,750	500,000	13,257
70052L-AB-9	PARK INTER HLDGS LLC		03/23/2022	ZERO STAGE CAPITAL		1,470,000	1,470,000	41,742
701094-AR-5	PARKER-HANNIFIN CORP		06/06/2022	ZERO STAGE CAPITAL		603,717	605,000	0
707569-AS-8	PENN NATIONAL GAMING INC N		05/16/2022	ZERO STAGE CAPITAL		470,220	510,000	9,802
707569-AV-1	PENN NATL GAMING INC		08/09/2022	ZERO STAGE CAPITAL		119,350	140,000	642
70932M-AA-5	PENNYMAC FINL SVCS I		03/23/2022	ZERO STAGE CAPITAL		2,090,250	2,120,000	47,809
70959W-AK-9	PENSKE AUTOMOTIVE GR		02/10/2022	ZERO STAGE CAPITAL		284,250	300,000	1,844
71376L-AD-2	PERFORMANCE FOOD GRO		07/07/2022	ZERO STAGE CAPITAL		807,013	805,000	10,761
71376L-AE-0	PERFORMANCE FOOD GRO		03/02/2022	ZERO STAGE CAPITAL		590,550	620,000	2,415
718547-AA-0	PHILLIPS 66 CO		05/05/2022	CORPORATE REORG		740,000	740,000	0
718547-AE-2	PHILLIPS 66 CO		05/05/2022	CORPORATE REORG		500,000	500,000	0
718547-AG-7	PHILLIPS 66 CO		05/05/2022	CORPORATE REORG		650,000	650,000	0
71953L-AA-9	PICASSO FINANCE SUB		07/07/2022	ZERO STAGE CAPITAL		1,497,450	1,490,000	6,591
721283-AA-7	PIKE CORP		05/18/2022	ZERO STAGE CAPITAL		677,987	750,000	12,048
730481-AJ-7	POINDEXTER J B INC		05/12/2022	ZERO STAGE CAPITAL		819,094	810,000	24,957
73103P-AA-5	POLAR US BORROWER LL		05/05/2022	ZERO STAGE CAPITAL		494,750	550,000	12,825
737446-AN-4	PORT HOLDINGS INC		03/18/2022	ZERO STAGE CAPITAL		294,000	300,000	3,141
737446-AP-9	POST HLDGS INC		03/25/2022	ZERO STAGE CAPITAL		132,650	140,000	2,224
737446-AQ-7	POST HLDGS INC		08/19/2022	ZERO STAGE CAPITAL		66,938	75,000	1,233
74101X-AE-0	PRESIDIO HLDGS INC		10/07/2022	ZERO STAGE CAPITAL		1,621,011	1,765,000	16,970
74153W-CR-8	PRICOA GLOBAL FDG I		08/24/2022	ZERO STAGE CAPITAL		999,390	1,000,000	0
74164M-AB-4	PRIMERICA INC		09/12/2022	ZERO STAGE CAPITAL		617,620	750,000	7,000
74166M-AE-6	PRIME SEC SVCS BORRO		10/07/2022	ZERO STAGE CAPITAL		917,036	1,000,000	14,080
74256L-EG-0	PRINCIPAL LIFE GLOBA		11/29/2022	AMHERST		764,850	1,000,000	3,917
74340X-BU-4	PROLOGIS L P		10/06/2022	CORPORATE REORG		924,040	1,000,000	8,667
74340X-BX-8	PROLOGIS L P		10/06/2022	CORPORATE REORG		465,950	500,000	1,167
74340X-BZ-3	PROLOGIS L P		10/06/2022	CORPORATE REORG		974,850	1,250,000	5,773
743674-BE-2	PROTECTIVE LIFE CORP		12/15/2022	ZERO STAGE CAPITAL		447,540	500,000	7,272
74368C-AY-0	PROTECTIVE LIFE GLOB		08/08/2022	ZERO STAGE CAPITAL		411,024	500,000	3,474
743815-AE-2	MODIVCARE INC		12/05/2022	ZERO STAGE CAPITAL		1,893,825	1,950,000	22,403
744320-AM-4	PRUDENTIAL FINL INC		10/31/2022	ZERO STAGE CAPITAL		198,000	200,000	4,281

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
744320-BK-7	PRUDENTIAL FINL INC		08/08/2022	ZERO STAGE CAPITAL		500,000	500,000	0
74456Q-CK-0	PUBLIC SVC ELEC & GA		11/30/2022	MIZUHO		499,675	500,000	0
74460W-AE-7	PUBLIC STORAGE		05/26/2022	MK TAXES SYS		875,670	1,000,000	1,917
74762E-AF-9	QUANTA SVCS INC		09/08/2022	ZERO STAGE CAPITAL		631,870	750,000	9,727
74965L-AB-7	RLJ LODGING TR		10/07/2022	ZERO STAGE CAPITAL		816,522	1,005,000	3,015
74992*-AG-0	RXR REALTY LLC		09/06/2022	GUGGENHEIM		478,947	500,000	656
75281A-BK-4	RANGE RES CORP		01/13/2022	ZERO STAGE CAPITAL		110,000	110,000	0
75524K-PG-3	CITIZENS BK NA PROVI		08/04/2022	ZERO STAGE CAPITAL		1,200,000	1,200,000	0
75524K-PT-5	CITIZENS BK NA PROVI		10/20/2022	ZERO STAGE CAPITAL		1,080,000	1,080,000	0
759351-88-5	REINSURANCE GROUP OF AMERICA		09/15/2022	ZERO STAGE CAPITAL		1,000,000	40,000	0
76174L-AA-1	REYNOLDS GROUP ISSUE		03/18/2022	ZERO STAGE CAPITAL		268,450	295,000	5,146
771049-AA-1	ROBLOX CORP		07/26/2022	ZERO STAGE CAPITAL		186,718	218,000	857
775631-AD-6	ROLLER BEARING CO AM		01/11/2022	ZERO STAGE CAPITAL		408,207	400,000	4,569
780153-AZ-5	ROYAL CARIBBEAN CRUISES		01/07/2022	ZERO STAGE CAPITAL		542,594	485,000	27,217
780153-BK-7	ROYAL CARIBBEAN GROU		01/04/2022	ZERO STAGE CAPITAL		455,000	455,000	0
780153-BL-5	ROYAL CARIBBEAN GROU		08/15/2022	ZERO STAGE CAPITAL		315,000	315,000	0
78403D-AZ-3	SBA TOWER TRUST 2022		11/15/2022	ZERO STAGE CAPITAL		250,000	250,000	0
78409V-BA-1	S&P GLOBAL INC		03/04/2022	ZERO STAGE CAPITAL		1,367,823	1,375,000	0
78466C-AC-0	SS&C TECHNOLOGIES IN		02/04/2022	ZERO STAGE CAPITAL		863,100	840,000	16,427
808513-BY-0	SCHWAB CHARLES CORP		03/01/2022	ZERO STAGE CAPITAL		834,098	835,000	0
80874D-AA-4	SCIENTIFIC GAMES HLD		02/15/2022	ZERO STAGE CAPITAL		661,550	670,000	0
810186-AW-6	SCOTTS MIRACLE-GRO C		01/26/2022	ZERO STAGE CAPITAL		690,000	690,000	0
810186-AX-4	SCOTTS MIRACLE-GRO C		11/08/2022	ZERO STAGE CAPITAL		1,496,763	2,034,000	9,393
81105D-AA-3	SCRIPPS ESCROW II IN N		10/07/2022	ZERO STAGE CAPITAL		323,671	395,000	3,699
81105D-AB-1	SCRIPPS ESCROW II IN		10/07/2022	ZERO STAGE CAPITAL		410,125	525,000	6,820
81211K-BA-7	SEALED AIR CORPORATI		04/05/2022	ZERO STAGE CAPITAL		19,000	19,000	0
81254U-AK-2	SEASPAN CORP		09/29/2022	ZERO STAGE CAPITAL		838,531	1,040,000	11,615
817826-AG-5	7-ELEVEN INC		06/30/2022	ZERO STAGE CAPITAL		349,132	530,000	5,977
82088K-AJ-7	SHEA HOMES LP/ SHEA		03/18/2022	ZERO STAGE CAPITAL		481,525	515,000	11,620
82088K-AK-4	SHEA HOMES LP/ SHEA		03/23/2022	ZERO STAGE CAPITAL		699,300	740,000	3,906
824348-AQ-9	SHERWIN WILLIAMS CO		11/28/2022	ZERO STAGE CAPITAL		402,545	500,000	9,167
82967N-BC-1	SIRIUS XM RADIO INC		07/11/2022	ZERO STAGE CAPITAL		993,950	1,030,000	1,888
83001A-AC-6	SIX FLAGS ENTMT CORP		12/05/2022	ZERO STAGE CAPITAL		979,050	1,070,000	8,501
832248-BB-3	SMITHFIELD FOODS INC		08/03/2022	ZERO STAGE CAPITAL		149,697	150,000	2,687
83545G-BD-3	SONIC AUTOMOTIVE INC		04/26/2022	ZERO STAGE CAPITAL		1,002,011	1,087,000	19,977
83545G-BE-1	SONIC AUTOMOTIVE INC		04/06/2022	ZERO STAGE CAPITAL		150,500	172,000	3,750
842587-DC-8	SOUTHERN CO		05/05/2022	ZERO STAGE CAPITAL		306,385	305,000	183
8426EP-AF-5	SOUTHERN CO GAS CAP		09/06/2022	ZERO STAGE CAPITAL		997,200	1,000,000	0
844895-AW-2	SOUTHWEST GAS HLDGS		12/01/2022	ZERO STAGE CAPITAL		571,692	710,000	6,153
845011-AF-2	SOUTHWEST GAS CORP		11/29/2022	ZERO STAGE CAPITAL		499,335	500,000	0
845467-AN-9	SOUTHWESTERN ENERGY CO		01/28/2022	ZERO STAGE CAPITAL		245,003	230,000	5,942
84762L-AV-7	SPECTRUM BRANDS INC		12/05/2022	ZERO STAGE CAPITAL		1,997,216	2,345,000	19,013
84762L-AW-5	SPECTRUM BRANDS INC		12/05/2022	ZERO STAGE CAPITAL		535,500	595,000	12,908
84762L-AX-3	SPECTRUM BRANDS INC		12/05/2022	ZERO STAGE CAPITAL		16,250	20,000	177
85172F-AN-9	SPRINGLEAF FINANCE CORP		10/07/2022	ZERO STAGE CAPITAL		2,082,298	2,050,000	12,071
85172F-AP-4	ONEMAIN FINANCIAL CO		10/31/2022	ZERO STAGE CAPITAL		1,737,638	1,770,000	30,315
85205T-AL-4	SPIRIT AEROSYSTEMS I		08/02/2022	ZERO STAGE CAPITAL		2,177,430	2,220,000	30,371
85205T-AN-0	SPIRIT AEROSYSTEMS I		12/06/2022	ZERO STAGE CAPITAL		1,665,988	1,600,000	3,574
853496-AD-9	STANDARD INDS INC		10/07/2022	ZERO STAGE CAPITAL		2,091,758	2,405,000	45,931
855030-AN-2	STAPLES INC N		05/16/2022	ZERO STAGE CAPITAL		262,392	290,000	1,994
864486-AL-9	SUBURBAN PROPANE PAR		01/04/2022	ZERO STAGE CAPITAL		78,348	77,000	374
86614W-AE-6	SUMMIT MIDSTREAM HLD		03/07/2022	ZERO STAGE CAPITAL		276,450	285,000	8,546
86765L-AQ-0	SUNOCO LP/SUNOCO FIN		01/26/2022	ZERO STAGE CAPITAL		233,619	225,000	3,849
86765L-AZ-0	SUNOCO LP/SUNOCO FIN		07/18/2022	CORPORATE REORG		730,000	730,000	0
87161C-AN-5	SYNOVUS FINL CORP		08/04/2022	ZERO STAGE CAPITAL		899,010	900,000	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
871829-BR-7	SYSCO CORP		12/20/2022	ZERO STAGE CAPITAL		344,375	500,000	350
87261Q-AC-7	TMS INTL CORP		07/12/2022	ZERO STAGE CAPITAL		701,650	835,000	4,235
87264A-BF-1	T MOBILE USA INC		11/03/2022	ZERO STAGE CAPITAL		526,776	600,000	1,421
87264A-BS-3	T MOBILE USA INC		12/02/2022	CITIGROUP		859,320	1,000,000	8,094
87264A-BT-1	T MOBILE USA INC		08/04/2022	ZERO STAGE CAPITAL		440,775	500,000	6,908
87264A-CS-2	T MOBILE USA INC		07/01/2022	CORPORATE REORG		225,000	225,000	0
87264A-CV-5	T MOBILE USA INC		09/12/2022	ZERO STAGE CAPITAL		1,392,782	1,395,000	0
87612E-BP-0	TARGET CORP		09/06/2022	ZERO STAGE CAPITAL		998,240	1,000,000	0
88033G-CX-6	TENET HEALTHCARE COR		05/16/2022	ZERO STAGE CAPITAL		1,572,279	1,555,000	15,409
88033G-DJ-6	TENET HEALTHCARE COR		03/17/2022	ZERO STAGE CAPITAL		1,116,500	1,100,000	31,816
88033G-DP-2	TENET HEALTHCARE COR		06/01/2022	ZERO STAGE CAPITAL		315,000	315,000	0
88240T-AA-9	TEXAS ELEC MKT STABI		06/08/2022	ZERO STAGE CAPITAL		839,988	840,000	0
88632Q-AE-3	TIBCO SOFTWARE INC		09/20/2022	ZERO STAGE CAPITAL		1,976,218	2,365,000	0
891027-AS-3	GLOBE LIFE INC		08/11/2022	ZERO STAGE CAPITAL		1,000,040	1,000,000	19,338
89237J-AA-4	TOYOTA AUTO LN EX NT		11/10/2022	ZERO STAGE CAPITAL		1,033,814	1,130,000	395
893647-BB-2	TRANSDIGM INC		05/16/2022	ZERO STAGE CAPITAL		526,515	550,000	14,902
893647-BH-9	TRANSDIGM INC		07/11/2022	ZERO STAGE CAPITAL		1,392,956	1,385,000	16,473
893647-BK-2	TRANSDIGM INC		01/28/2022	ZERO STAGE CAPITAL		303,254	290,000	7,733
893647-BL-0	TRANSDIGM INC		04/14/2022	ZERO STAGE CAPITAL		186,713	195,000	4,588
896288-AA-5	TRINET GROUP INC		02/15/2022	ZERO STAGE CAPITAL		306,313	325,000	5,235
89668Q-AE-8	TRINSEO MATLS OPER S		05/10/2022	ZERO STAGE CAPITAL		266,000	280,000	376
896818-AP-6	TRIUMPH GROUP INC NE		05/19/2022	ZERO STAGE CAPITAL		373,628	430,000	8,760
89788M-AG-7	TRUIST FINL CORP		06/01/2022	ZERO STAGE CAPITAL		1,285,000	1,285,000	0
89788M-AH-5	TRUIST FINL CORP		07/25/2022	ZERO STAGE CAPITAL		1,750,000	1,750,000	0
90290M-AC-5	US FOODS INC		07/11/2022	ZERO STAGE CAPITAL		2,291,075	2,260,000	34,528
90353T-AC-4	UBER TECHNOLOGIES IN		07/07/2022	ZERO STAGE CAPITAL		637,600	640,000	9,956
90353T-AF-7	UBER TECHNOLOGIES IN		10/07/2022	ZERO STAGE CAPITAL		494,218	495,000	15,159
90473L-AA-0	UNIFRAX ESCROW ISSUE		03/18/2022	ZERO STAGE CAPITAL		346,875	370,000	9,281
90473L-AC-6	UNIFRAX ESCROW ISSUE		05/18/2022	ZERO STAGE CAPITAL		252,713	345,000	3,594
907818-GB-8	UNION PAC CORP		09/06/2022	ZERO STAGE CAPITAL		996,610	1,000,000	0
910047-AH-2	UNITED AIRLS HLDGS I		03/24/2022	ZERO STAGE CAPITAL		272,938	275,000	2,115
911365-BQ-6	UNITED RENTALS NORTH		11/15/2022	ZERO STAGE CAPITAL		235,000	235,000	0
91159H-JH-4	US BANCORP		10/19/2022	ZERO STAGE CAPITAL		1,397,368	1,400,000	0
91324P-ER-9	UNITEDHEALTH GROUP I		10/25/2022	VARIOUS		3,485,295	3,500,000	0
91337C-AA-4	UNIVAR SOLUTIONS USA		10/14/2022	ZERO STAGE CAPITAL		114,063	125,000	2,438
914906-AU-6	UNIVISION COMM		03/18/2022	ZERO STAGE CAPITAL		248,400	240,000	4,903
914906-AX-0	UNIVISION COMMUNICAT		06/22/2022	ZERO STAGE CAPITAL		896,643	900,000	0
91705J-AC-9	URBAN ONE INC		04/05/2022	ZERO STAGE CAPITAL		294,000	294,000	3,975
91740P-AC-2	USA COMPRESSION PART		12/05/2022	ZERO STAGE CAPITAL		1,191,213	1,210,000	29,789
91835H-AA-0	VM CONS INCORPORATED		12/09/2022	ZERO STAGE CAPITAL		434,900	465,000	9,944
92047W-AD-3	VALVOLINE INC		03/31/2022	ZERO STAGE CAPITAL		279,838	305,000	6,085
92343V-FX-7	VERIZON COMMUNICATIO		02/08/2022	ZERO STAGE CAPITAL		369,763	410,000	1,913
92343V-GN-8	VERIZON COMMUNICATIO		05/02/2022	CORPORATE REORG		1,004,000	1,004,000	0
92535U-AB-0	VERTIV GROUP CORP		12/07/2022	ZERO STAGE CAPITAL		784,925	895,000	8,669
92537R-AA-7	VERTICAL U S NEWCO I		07/05/2022	ZERO STAGE CAPITAL		379,313	425,000	10,660
92537V-AA-8	VERTICAL HOLDCO GMBH		04/11/2022	ZERO STAGE CAPITAL		416,750	410,000	5,143
92556H-AB-3	PARAMOUNT GLOBAL		08/03/2022	ZERO STAGE CAPITAL		487,696	500,000	1,375
92556V-AD-8	VIATRIS INC		09/15/2022	ZERO STAGE CAPITAL		338,500	435,000	2,838
92564R-AC-9	VICI PPTYS INC N		04/20/2022	ZERO STAGE CAPITAL		292,500	300,000	1,954
92837T-AA-0	AUSTIN HOLDCO INC AN		02/08/2022	ZERO STAGE CAPITAL		408,817	415,000	4,928
92840J-AB-5	VISTAJET MALTA FIN P		04/06/2022	ZERO STAGE CAPITAL		702,186	728,000	4,366
92840J-AD-1	VISTAJET MALTA FIN P		04/25/2022	ZERO STAGE CAPITAL		381,096	385,000	0
92840V-AK-8	VISTRA OPERATIONS CO		05/10/2022	ZERO STAGE CAPITAL		245,000	245,000	0
928668-BR-2	VOLKSWAGEN GROUP AME		05/31/2022	ZERO STAGE CAPITAL		279,874	280,000	0
929089-AG-5	VOYA FINANCIAL INC		10/31/2022	ZERO STAGE CAPITAL		196,000	200,000	1,599

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
92940P-AD-6	WRKCO INC		11/30/2022	ZERO STAGE CAPITAL		481,115	500,000	5,240
92940P-AG-9	WRKCO INC		08/31/2022	ZERO STAGE CAPITAL		210,015	250,000	1,604
93710W-AA-3	WASH MULTIFAMILY ACQ		03/23/2022	ZERO STAGE CAPITAL		795,338	795,000	20,252
94106L-BS-7	WASTE MGMT INC DEL		05/26/2022	JP MORGAN		1,011,290	1,000,000	2,190
948565-AD-8	WEEKLEY HOMES LLC/ F		11/28/2022	ZERO STAGE CAPITAL		1,236,588	1,355,000	3,140
949746-RN-3	WELLS FARGO & CO NEW		10/31/2022	ZERO STAGE CAPITAL		193,000	200,000	4,472
949746-SZ-5	WELLS FARGO & CO NEW		02/16/2022	RBC DEXIA		1,941,720	2,000,000	0
95000U-2X-0	WELLS FARGO & CO		04/18/2022	ZERO STAGE CAPITAL		935,000	935,000	0
95000U-3A-9	WELLS FARGO & CO		07/18/2022	ZERO STAGE CAPITAL		920,000	920,000	0
95000U-3C-5	WELLS FARGO & CO		08/08/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
958254-AL-8	WESTERN MIDSTREAM OP		06/06/2022	ZERO STAGE CAPITAL		526,125	575,000	9,927
958667-AA-5	WESTERN GAS PARTNERS		05/25/2022	ZERO STAGE CAPITAL		17,550	20,000	371
958667-AC-1	WESTERN GAS PARTNERS		08/09/2022	ZERO STAGE CAPITAL		459,020	490,000	568
962166-BY-9	WEYERHAEUSER CO		12/19/2022	ZERO STAGE CAPITAL		461,515	500,000	3,667
970648-AL-5	WILLIS NORTH AMER IN		12/20/2022	ZERO STAGE CAPITAL		486,560	500,000	517
98310W-AN-8	TRAVEL PLUS LEISURE		12/08/2022	ZERO STAGE CAPITAL		773,861	814,000	8,585
98310W-AS-7	WYNDHAM DESTINATIONS		10/07/2022	ZERO STAGE CAPITAL		1,621,436	1,670,000	22,128
983133-AB-5	WYNN RESORTS FIN LLC		12/05/2022	ZERO STAGE CAPITAL		1,812,600	1,810,000	19,151
98379J-AA-3	XPO ESCROW SUB LLC		10/12/2022	ZERO STAGE CAPITAL		277,701	280,000	0
98919V-AA-3	ZAYO GROUP HLDGS INC		04/27/2022	ZERO STAGE CAPITAL		601,113	680,000	4,382
BL0001-91-9	APOLLO TRF-INVESTMENT GRADE (RN) LP		03/31/2022	JP MORGAN		25,000,000	25,000,000	0
BL2678-67-2	STARFRUIT FINCO B.V.		12/14/2022	GOLDMAN SACHS		469,063	475,000	0
BL3299-92-4	ZAYO GROUP HOLDINGS INC		04/29/2022	OAKTREE		1,418,625	1,455,000	0
BL3672-91-4	ALDAR INVESTMENTS STEP PERP		03/23/2022	APOLLO HGA MANAGEMENT		10,000,000	10,000,000	0
06368B-TX-6	BANK MONTREAL		02/08/2022	RBC DEXIA		3,728,232	3,600,000	50,970
06368L-AQ-9	BANK OF MONTREAL	A	09/07/2022	ZERO STAGE CAPITAL		999,560	1,000,000	0
064151-S9-5	BANK NOVA SCOTIA		02/08/2022	RBC DEXIA		2,475,048	2,400,000	1,631
064159-AZ-3	BANK OF NOVA SCOTIA		01/06/2022	RBC DEXIA		3,996,440	4,000,000	0
071734-AN-7	BAUSCH HEALTH COS IN	A	05/17/2022	ZERO STAGE CAPITAL		250,500	300,000	6,825
071734-AP-2	BAUSCH HEALTH COS IN	A	04/20/2022	ZERO STAGE CAPITAL		2,939,169	2,940,000	14,945
071734-AR-8	BAUSCH HEALTH COS IN	A	09/30/2022	CORPORATE REORG		45,780	84,000	0
07813Z-CJ-1	BELL CANADA		02/08/2022	RBC DEXIA		3,794,280	4,000,000	17,600
097751-BV-2	BOMBARDIER INC	A	10/07/2022	ZERO STAGE CAPITAL		347,678	370,000	8,568
11271L-AC-6	GTD NT	A	08/03/2022	ZERO STAGE CAPITAL		483,795	500,000	542
11271L-AJ-1	BROOKFIELD FIN INC	A	11/16/2022	ZERO STAGE CAPITAL		330,450	500,000	4,682
13607H-C3-4	CIBC		01/05/2022	RBC DEXIA		3,986,120	4,000,000	0
136375-CS-9	CANADIAN NATL RY CO		12/06/2022	RBC DEXIA		2,077,988	2,200,000	22,060
136375-DC-3	CANADIAN NATL RY CO	A	08/02/2022	ZERO STAGE CAPITAL		527,912	530,000	0
14739L-AB-8	CASCADES INC	A	10/07/2022	ZERO STAGE CAPITAL		365,921	430,000	5,586
17039A-AU-0	CHOICE PPTYS REAL ES		02/08/2022	RBC DEXIA		1,187,424	1,200,000	7,584
29251Z-BK-2	ENBRIDGE INC		02/08/2022	RBC DEXIA		1,609,248	1,600,000	8,978
303901-BB-7	FAIRFAX FINL HLDGS L	A	07/28/2022	ZERO STAGE CAPITAL		100,092	100,000	1,401
303901-BK-7	FAIRFAX FINL HLDGS L	A	08/11/2022	ZERO STAGE CAPITAL		998,560	1,000,000	0
31430W-HX-5	FED DES CAISSES		02/08/2022	RBC DEXIA		3,056,800	3,200,000	21,288
36168Q-AK-0	GFL ENVIRONMENTAL IN	A	02/10/2022	ZERO STAGE CAPITAL		247,375	250,000	339
380355-AD-9	GOEASY LTD	A	07/08/2022	ZERO STAGE CAPITAL		325,500	350,000	2,143
40427H-TM-5	HSBC BANK CDA		02/08/2022	RBC DEXIA		2,327,784	2,400,000	9,608
40427H-TP-8	HSBC BANK CDA		03/23/2022	RBC DEXIA		6,141,800	6,125,000	373
438121-BA-2	HONDA CANADA FIN		02/08/2022	RBC DEXIA		2,294,952	2,400,000	15,188
44810R-AA-6	HUSKY III HOLDING LI	A	12/16/2022	ZERO STAGE CAPITAL		375,063	425,000	19,068
44810Z-CJ-7	HYDRO ONE		12/06/2022	RBC DEXIA		2,281,290	2,200,000	12,430
45823T-AL-0	INTACT FINL CORP	A	09/15/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
45827M-AA-5	INTELLIGENT PACKAGIN	A	03/18/2022	ZERO STAGE CAPITAL		122,500	125,000	146
47788Z-AM-3	JOHN DEERE FINANCIAL		02/08/2022	RBC DEXIA		2,790,172	2,800,000	3,665
539481-AM-3	LOBLAW COS LTD		02/08/2022	RBC DEXIA		2,175,600	2,000,000	15,001
565018-DH-8	MANULIFE BANK CDA		03/23/2022	RBC DEXIA		2,676,190	2,750,000	7,984
67077M-AY-4	NUTRIEN LTD	A	11/07/2022	VARIOUS		1,553,321	1,555,000	0
68245X-AM-1	1011778 B C UNLTD	A	04/05/2022	ZERO STAGE CAPITAL		294,938	330,000	6,307

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
683715-AC-0	OPEN TEXT CORP	A	08/26/2022	ZERO STAGE CAPITAL		223,763	255,000	412
683715-AF-3	OPEN TEXT CORP	A	11/16/2022	ZERO STAGE CAPITAL		300,000	300,000	0
775109-AX-9	ROGERS COMMUNICATION	A	07/25/2022	ZERO STAGE CAPITAL		460,280	500,000	8,250
775109-BK-6	ROGERS COMMUNICATION		02/08/2022	RBC DEXIA		2,041,340	2,000,000	26,600
775109-BU-4	ROGERS COMMUNICATION		03/23/2022	RBC DEXIA		3,759,074	3,800,000	4,518
780082-AM-5	ROYAL BK CDA SUSTAIN	A	12/05/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
780086-TY-0	ROYAL BANK CDA		02/08/2022	RBC DEXIA		9,266,114	9,800,000	3,415
780086-VK-7	ROYAL BANK CANADA		07/22/2022	RBC DEXIA		2,017,840	2,000,000	253
82028K-AY-7	SHAW COMMUNICATIONS		02/08/2022	RBC DEXIA		1,266,480	1,200,000	14,466
89114T-ZT-2	TORONTO DOMINION BAN	A	03/07/2022	ZERO STAGE CAPITAL		1,492,025	1,495,000	0
89115A-2H-4	TORONTO DOMINION BAN	A	09/08/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
89117F-8V-4	TD BANK		07/26/2022	RBC DEXIA		5,003,200	5,000,000	595
89117F-8Z-5	TORONTO DOMINION BAN	A	10/31/2022	ZERO STAGE CAPITAL		202,750	200,000	722
89117F-Z4-4	TD BANK		02/08/2022	RBC DEXIA		8,813,896	8,900,000	9,263
92277L-AH-9	VENTAS CDA FIN LTD		02/23/2022	RBC DEXIA		1,898,040	2,000,000	15,551
00182Y-AA-3	ANZ BK NEW ZEALAND L	D	08/02/2022	ZERO STAGE CAPITAL		200,000	200,000	0
00216L-AF-0	ASB BK LTD	D	11/21/2022	ZERO STAGE CAPITAL		2,000,000	2,000,000	0
00233*-AA-7	AP MAIA HOLDINGS 1	D	07/28/2022	APOLLO HGA MANAGEMENT		15,180,600	15,180,600	0
00774M-AV-7	AERCAP IRELAND CAPIT	D	09/07/2022	ZERO STAGE CAPITAL		478,574	540,000	4,546
02156L-AA-9	ALTICE FRANCE S A	D	05/16/2022	ZERO STAGE CAPITAL		392,988	400,000	9,660
02156L-AC-5	ALTICE FRANCE S A	D	03/18/2022	ZERO STAGE CAPITAL		96,994	105,000	2,519
034863-BB-5	ANGLO AMERICAN CAPIT	D	11/28/2022	ZERO STAGE CAPITAL		448,635	500,000	3,983
03969A-AP-5	ARDAGH PACKAGING	D	07/12/2022	ZERO STAGE CAPITAL		1,820,881	2,085,000	37,083
03969Y-AC-2	ARDAGH METAL PACKAGI	D	06/01/2022	ZERO STAGE CAPITAL		200,000	200,000	0
052528-AP-1	AUSTRALIA&NEW ZEALAN	D	11/29/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
05530Q-AP-5	B A T INTL FIN PLC D	D	03/14/2022	ZERO STAGE CAPITAL		985,000	985,000	0
05971K-AG-4	BANCO SANTANDER S.A.	D	06/30/2022	ZERO STAGE CAPITAL		318,572	400,000	977
06738E-BY-0	BARCLAYS PLC	D	08/23/2022	ZERO STAGE CAPITAL		927,463	925,000	2,262
12661P-AB-5	CSL FIN PLC	D	08/19/2022	ZERO STAGE CAPITAL		246,607	250,000	3,263
143658-BN-1	CARNIVAL CORP MTN BE	D	03/17/2022	ZERO STAGE CAPITAL		1,662,113	1,745,000	5,574
143658-BS-0	CARNIVAL CORP	D	05/18/2022	ZERO STAGE CAPITAL		1,890,000	1,890,000	0
14856H-AA-6	CASTLELAKE AVIATION	D	02/17/2022	ZERO STAGE CAPITAL		480,399	502,000	8,367
16412E-AA-5	CHEPLAPHARM ARZNEIMI	D	06/28/2022	ZERO STAGE CAPITAL		279,675	330,000	8,319
20271A-AK-3	COMMONWEALTH BANK OF	D	11/28/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
22535W-AH-0	CREDIT AGRICOLE SA L	D	08/08/2022	ZERO STAGE CAPITAL		221,821	250,000	165
25160P-AJ-6	DEUTSCHE BK AG N Y	D	07/12/2022	ZERO STAGE CAPITAL		600,000	600,000	0
25243Y-BG-3	DIAGEO CAP PLC	D	10/19/2022	ZERO STAGE CAPITAL		1,253,143	1,255,000	0
29359U-AB-5	ENSTAR GROUP LTD	D	08/03/2022	ZERO STAGE CAPITAL		240,802	250,000	2,200
30251G-BD-8	FMG RESOURCES AUGUST	D	04/06/2022	ZERO STAGE CAPITAL		405,000	405,000	0
314890-AC-8	FERGUSON FIN PLC	D	09/14/2022	ZERO STAGE CAPITAL		959,660	1,000,000	17,236
39843U-AA-0	GRIFOLS ESCROW ISSUE	D	12/05/2022	ZERO STAGE CAPITAL		338,000	400,000	2,744
404280-DA-4	HSBC HLDGS PLC	D	03/21/2022	ZERO STAGE CAPITAL		1,745,415	1,780,000	1,928
404280-DG-1	HSBC HLDGS PLC	D	08/04/2022	ZERO STAGE CAPITAL		1,800,000	1,800,000	0
456837-BB-8	ING GROEP N.V.	D	12/14/2022	ZERO STAGE CAPITAL		283,917	300,000	2,611
47032F-AB-5	JAMES HARDIE INTL FI	D	12/01/2022	ZERO STAGE CAPITAL		294,375	314,000	6,106
47216F-AA-5	JAZZ SECURITIES DESI	D	09/27/2022	ZERO STAGE CAPITAL		463,594	525,000	8,294
47837R-AE-0	JOHNSON CTLS INTL PL	D	09/06/2022	ZERO STAGE CAPITAL		492,545	500,000	0
53944Y-AT-0	LLOYDS BANKING GROUP	D	08/04/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
55607P-AF-2	MACQUARIE GROUP LTD	D	09/22/2022	ZERO STAGE CAPITAL		211,275	250,000	34
55608J-BG-2	MACQUARIE GROUP LIMI	D	08/02/2022	ZERO STAGE CAPITAL		500,000	500,000	0
603051-AA-1	MINERAL RES LTD	D	03/28/2022	ZERO STAGE CAPITAL		507,150	490,000	16,478
603051-AC-7	MINERAL RES LTD	D	05/02/2022	ZERO STAGE CAPITAL		683,611	685,000	83
603051-AD-5	MINERAL RES LTD	D	04/27/2022	ZERO STAGE CAPITAL		335,000	335,000	0
606822-CH-5	MITSUBISHI UFJ FINAN	D	07/11/2022	ZERO STAGE CAPITAL		520,000	520,000	0
606822-CQ-5	MITSUBISHI UFJ FINAN	D	09/06/2022	ZERO STAGE CAPITAL		640,000	640,000	0
606822-CR-3	MITSUBISHI UFJ FINAN	D	09/06/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
60687Y-CM-9	MIZUHO FINANCIAL GRO	D	09/07/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
60920L-AS-3	MONDELEZ INTL HLDGS	D	09/06/2022	ZERO STAGE CAPITAL		996,830	1,000,000	0
61978X-AA-5	MOTION BONDCO DESIGN	D	04/19/2022	ZERO STAGE CAPITAL		269,903	291,000	8,354
62886H-BA-8	NCL CORP LTD	D	05/16/2022	ZERO STAGE CAPITAL		338,374	385,000	3,958
629571-AA-8	NABORS INDS LTD	D	12/05/2022	ZERO STAGE CAPITAL		667,200	695,000	19,875
63859U-BG-7	NATIONWIDE BLDG SOC	D	08/31/2022	ZERO STAGE CAPITAL		474,695	500,000	306
639057-AG-3	NATWEST GROUP PLC	D	11/03/2022	ZERO STAGE CAPITAL		250,000	250,000	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
65120F-AE-4	NEWCREST FINANCE PTY	D	08/15/2022	ZERO STAGE CAPITAL		205,828	250,000	2,800
65558R-AD-1	NORDEA BK ABP MED TE	D	09/15/2022	ZERO STAGE CAPITAL		999,350	1,000,000	0
67052N-AB-1	NUFARM AUSTRALIA LTD	D	02/02/2022	ZERO STAGE CAPITAL		1,220,988	1,220,000	335
71429M-AC-9	PERRIGO FINANCE UNLI	D	11/30/2022	ZERO STAGE CAPITAL		834,557	979,000	16,266
74435K-AB-1	PRUDENTIAL PLC	D	09/01/2022	ZERO STAGE CAPITAL		448,995	500,000	8,156
74977R-DR-2	COOPERATIEVE RABOBAN	D	08/15/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
75968N-AD-3	RENAISSANCERE HLDGS	D	08/08/2022	ZERO STAGE CAPITAL		189,955	200,000	2,400
77578J-AC-2	ROLLS ROYCE PLC	D	10/07/2022	ZERO STAGE CAPITAL		1,326,155	1,470,000	27,968
78081B-AK-9	ROYALTY PHARMA PLC	D	11/18/2022	ZERO STAGE CAPITAL		1,032,570	1,320,000	6,453
7846EL-AE-7	SPCM SA	D	02/10/2022	ZERO STAGE CAPITAL		412,637	450,000	6,075
80281L-AS-4	SANTANDER UK GROUP H	D	11/15/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
81725W-AL-7	SENSATA TECH BV	D	08/19/2022	ZERO STAGE CAPITAL		626,350	625,000	0
822582-BT-8	SHELL INTERNATIONAL	D	11/21/2022	GOLDMAN SACHS		1,895,320	2,000,000	2,076
82660C-AA-0	SIGMA HOLDCO B V	D	05/25/2022	ZERO STAGE CAPITAL		713,790	999,000	1,313
853254-CL-2	STANDARD CHARTERED P	D	11/08/2022	ZERO STAGE CAPITAL		250,000	250,000	0
86563V-BE-8	SUMITOMO MITSUI TR B	D	09/06/2022	ZERO STAGE CAPITAL		249,485	250,000	0
87854X-AE-1	TECHNIPFMC PLC	D	12/20/2022	ZERO STAGE CAPITAL		194,501	197,000	5,828
902613-AN-8	UBS GROUP AG	D	05/03/2022	ZERO STAGE CAPITAL		200,000	200,000	0
902613-AT-5	UBS GROUP AG	D	08/01/2022	ZERO STAGE CAPITAL		750,000	750,000	0
90320L-AG-2	UPC HLDG BV	D	03/08/2022	ZERO STAGE CAPITAL		416,500	425,000	3,571
91845A-AA-3	VZ SECD FING BV	D	01/06/2022	ZERO STAGE CAPITAL		876,508	880,000	0
92212W-AA-8	VAR ENERGI ASA	D	05/12/2022	ZERO STAGE CAPITAL		609,762	610,000	0
92770Q-AA-5	VIRGIN MEDIA VENDOR	D	02/16/2022	ZERO STAGE CAPITAL		895,313	955,000	4,377
947075-AU-1	WEATHERFORD INTL LTD	D	12/05/2022	ZERO STAGE CAPITAL		2,108,843	2,250,000	46,210
961214-FG-3	WESTPAC BKG CORP	D	08/03/2022	ZERO STAGE CAPITAL		500,000	500,000	0
037980-AA-7	AQUA ASSETCO FINANCE TRUST 2022-A		08/24/2022	APOLLO HGA MANAGEMENT		7,759,000	7,759,000	0
037980-AB-5	AQUA ASSETCO FINANCE TRUST 2022-A		08/24/2022	APOLLO HGA MANAGEMENT		1,171,000	1,171,000	0
037980-AC-3	AQUA ASSETCO FINANCE TRUST 2022-A		08/24/2022	APOLLO HGA MANAGEMENT		1,070,000	1,070,000	0
10569J-AB-6	BRAVO RES FDG TR		08/29/2022	ZERO STAGE CAPITAL		249,012	250,000	1,146
10569J-AC-4	BRAVO RES FDG TR		08/29/2022	ZERO STAGE CAPITAL		246,973	250,000	1,146
11044M-AA-4	BRITISH AWYS PTC SER		11/15/2022	ZERO STAGE CAPITAL		169,254	188,021	155
12530G-AC-2	CASCADE FUNDING MORTGAGE TRUST		09/23/2022	NOMURA		202,990	250,000	0
17330V-AA-4	CITIGROUP MORTGAGE LOAN TRUST		08/24/2022	ZERO STAGE CAPITAL		200,000	200,000	0
20754D-AA-5	CONNECTICUT AVE SEC		05/03/2022	ZERO STAGE CAPITAL		1,100,000	1,100,000	0
20754L-AB-5	CONNECTICUT AVE SECS		01/11/2022	ZERO STAGE CAPITAL		360,000	360,000	0
20755D-AA-4	CONNECTICUT AVN SEC		08/02/2022	ZERO STAGE CAPITAL		1,302,406	1,300,000	0
3136B3-GG-9	FNMA REMIC TRUST		12/02/2022	ZERO STAGE CAPITAL		5,472,063	5,917,743	3,945
3136B9-GC-5	FNMA REMIC TRUST		08/29/2022	ZERO STAGE CAPITAL		35,532	0	157
3136BD-Q2-7	FNMA REMIC TRUST		03/03/2022	ZERO STAGE CAPITAL		121,373	0	417
3136BN-CL-8	FNMA REMIC TRUST		08/17/2022	ZERO STAGE CAPITAL		1,459,799	1,467,365	3,424
3136BN-CN-4	FNMA REMIC TRUST		09/14/2022	ZERO STAGE CAPITAL		959,428	969,426	2,181
3136BN-JK-3	FNMA REMIC TRUST		11/04/2022	ZERO STAGE CAPITAL		114,407	0	1,836
3137F3-PC-2	FHLMC REMIC SERIES		12/14/2022	ZERO STAGE CAPITAL		3,576,953	3,655,780	8,226
3137FW-N2-2	FHLMC REMIC SERIES		08/25/2022	ZERO STAGE CAPITAL		50,625	0	190
317380-AD-5	FIN OF AMERICA HECM		08/16/2022	ZERO STAGE CAPITAL		244,690	250,000	0
35563P-E3-9	FREDDIE MAC SCRT SER		09/08/2022	ZERO STAGE CAPITAL		941,322	1,000,000	1,083
35564K-H3-6	FHLMC STACR REMIC TR		09/12/2022	ZERO STAGE CAPITAL		500,000	500,000	0
35564K-PU-7	FHLMC STACR		01/18/2022	ZERO STAGE CAPITAL		400,000	400,000	0
35564K-UW-7	FHLMC STACR REMIC TR		04/11/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
35564K-UX-5	FHLMC STACR REMIC TR		04/11/2022	ZERO STAGE CAPITAL		280,000	280,000	0
36168W-AC-5	GCAT TR 2022-NQM5		10/14/2022	ZERO STAGE CAPITAL		235,817	250,000	793
36267E-BT-7	GS MRTG BCK SEC TR		02/25/2022	ZERO STAGE CAPITAL		713,025	720,000	1,620
45276P-AA-4	IMPERIAL FD MTG TR		08/23/2022	BARCLAYS US FUN		227,469	238,207	361
46592K-AC-6	JP MORGAN MTG TR		03/28/2022	ZERO STAGE CAPITAL		17,887	19,602	38
46654K-AC-1	J P MORGAN MORTGAGE		03/28/2022	ZERO STAGE CAPITAL		544,407	594,371	1,197
46654U-AB-1	J P MORGAN MORTGAGE		03/23/2022	ZERO STAGE CAPITAL		1,397,015	1,465,000	3,663
46655V-BU-5	JP MORGAN MTG TR		07/27/2022	ZERO STAGE CAPITAL		240,703	250,000	875
67117D-AA-8	OBX TR 2022-NQM7		08/25/2022	ZERO STAGE CAPITAL		500,313	500,000	1,987
67117D-AB-6	OBX TR 2022-NQM7		08/25/2022	ZERO STAGE CAPITAL		249,609	250,000	1,108

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
67117D-AC-4	OBX TR 2022-NQM7		08/24/2022	ZERO STAGE CAPITAL		345,975	350,000	1,267
67117Y-AC-8	OBX TR 2022-NQM8		09/26/2022	ZERO STAGE CAPITAL		243,617	250,000	1,144
67118L-AA-9	OBX TR 2022-NQM9		12/02/2022	ZERO STAGE CAPITAL		1,245,362	1,250,000	8,286
67118L-AC-5	OBX TR 2022-NQM9		12/02/2022	ZERO STAGE CAPITAL		245,668	250,000	1,657
67118L-AD-3	OBX TR 2022-NQM9		12/02/2022	ZERO STAGE CAPITAL		243,664	250,000	1,657
69377T-AB-2	PRKCM TRUST OTHER ABS		09/08/2022	ZERO STAGE CAPITAL		249,997	250,000	1,790
69377T-AC-0	PRKCM TRUST OTHER ABS		09/08/2022	ZERO STAGE CAPITAL		248,418	250,000	1,833
74938D-AA-1	ROKT MTG TR 2021-3		03/09/2022	ZERO STAGE CAPITAL		383,967	404,575	281
74938W-AB-7	WOODWARD CAPITAL MANAGEMENT		02/17/2022	ZERO STAGE CAPITAL		477,620	505,000	807
75409J-AA-5	RATE MTG TR 2021-J1		03/01/2022	ZERO STAGE CAPITAL		308,290	321,554	45
75409J-AG-2	RATE MTG TR 2021-J1		02/25/2022	ZERO STAGE CAPITAL		234,272	240,741	0
75410R-AG-1	RATE MORTGAGE TRUST		01/28/2022	ZERO STAGE CAPITAL		732,818	735,000	2,021
90931G-AA-7	UNITED AIRLINE INC		02/08/2022	ZERO STAGE CAPITAL		93,633	87,507	357
G29638-AA-0	AP HANSEL SPV, LLC OTHER ABS		09/29/2022	JP MORGAN		15,069,750	15,069,750	0
054975-AE-7	BBCMS MORTGAGE TR		11/18/2022	ZERO STAGE CAPITAL		597,388	580,000	1,196
05552Y-AE-6	BBMCS MRTG TR		08/29/2022	BARCLAYS		3,530,926	3,475,000	13,321
055980-AA-4	BPR TR 2022-STAR		10/03/2022	ZERO STAGE CAPITAL		1,447,264	1,455,000	101
05609V-AL-9	BX CM MTG 2021-VOLT		08/17/2022	ZERO STAGE CAPITAL		477,500	500,000	225
06541M-BN-3	BNK 2022-BNK42		05/20/2022	ZERO STAGE CAPITAL		530,446	515,000	514
06541Q-AZ-8	BNK 2022-BNK43		08/08/2022	ZERO STAGE CAPITAL		1,452,208	1,410,000	4,135
12653V-AA-4	CSMC 2019-ICE4		10/24/2022	ZERO STAGE CAPITAL		1,281,906	1,300,000	1,745
30329X-AC-2	FS RIALTO ISSUER LLC		11/18/2022	ZERO STAGE CAPITAL		992,500	1,000,000	0
30329X-AE-8	FS RIALTO ISSUER LLC		11/18/2022	ZERO STAGE CAPITAL		992,500	1,000,000	0
3137H7-M9-1	FHLMC REMIC SERIES		11/10/2022	ZERO STAGE CAPITAL		2,540,077	3,045,000	3,108
3137H7-ZB-2	FHLMC REMIC SERIES		11/17/2022	ZERO STAGE CAPITAL		329,590	375,000	639
3137H8-BK-6	FHLMC REMIC SERIES		11/17/2022	ZERO STAGE CAPITAL		322,939	365,000	639
3137H8-U9-0	FHLMC REMIC SERIES		11/17/2022	ZERO STAGE CAPITAL		1,609,132	1,655,000	4,335
3137H9-3C-1	FHLMC REMIC SERIES		11/21/2022	ZERO STAGE CAPITAL		442,125	480,000	1,130
38011W-AA-4	GMAC MILITARY HSG TR		11/17/2022	ZERO STAGE CAPITAL		383,442	367,124	907
38012D-AB-3	GMAC MILITARY HSG XI		12/08/2022	ZERO STAGE CAPITAL		391,055	439,147	200
46644R-BE-4	JPMBB COML MTG SEC T		12/07/2022	ZERO STAGE CAPITAL		539,180	600,000	892
61765D-AX-6	MS CAPITAL I TR		12/07/2022	ZERO STAGE CAPITAL		2,716,172	3,000,000	4,359
682696-AA-7	ONEMEAIN FINL TR		02/07/2022	ZERO STAGE CAPITAL		1,683,535	1,700,000	1,920
69291Q-AE-5	PFP 2022-9 LTD		09/19/2022	ZERO STAGE CAPITAL		248,750	250,000	0
78458M-AA-2	SMR MORTGAGE TRUST		01/28/2022	ZERO STAGE CAPITAL		650,000	650,000	0
929342-AB-9	WMRK COML MTG TR		10/27/2022	ZERO STAGE CAPITAL		744,361	750,000	0
94989T-BE-3	WELLS FARGO COML TR		12/07/2022	ZERO STAGE CAPITAL		598,102	650,000	1,068
94989V-AJ-8	WELLS FARGO COML TR		12/07/2022	ZERO STAGE CAPITAL		975,188	1,050,000	1,705
95001E-AA-6	WELLS FARGO MTG TR		12/01/2022	ZERO STAGE CAPITAL		831,913	847,000	2,778
95003M-AB-4	WELLS FARG CML MTG T		04/04/2022	ZERO STAGE CAPITAL		999,971	1,000,000	1,695
69291Q-AA-3	PFP 2022-9 LTD	D	12/02/2022	ZERO STAGE CAPITAL		2,463,438	2,500,000	6,735
01627A-AC-2	ALIGNED DATA CENTERS ISSUERS LLC		11/07/2022	ZERO STAGE CAPITAL		241,444	250,000	0
02666A-AA-6	AMER HOMES 4 RENT TR		11/17/2022	ZERO STAGE CAPITAL		1,516,036	1,476,563	3,358
03066T-AB-7	AMERICREDIT AUTO REC		03/10/2022	ZERO STAGE CAPITAL		3,399,810	3,400,000	0
03290A-AB-6	ANCHORAGE CR FUNDING		12/09/2022	ZERO STAGE CAPITAL		1,805,040	2,180,000	9,569
03789X-AE-8	APPLEBEES FDG 2019-1		12/09/2022	ZERO STAGE CAPITAL		90,233	99,000	104
038779-AB-0	ARBYS FUNDING LLC		12/01/2022	ZERO STAGE CAPITAL		591,240	684,750	1,855
05377R-EZ-3	AVIS BUDGET CAR FDG		04/07/2022	ZERO STAGE CAPITAL		899,904	900,000	0
12510H-AJ-9	CARS-DB4 LLP 2020-1		11/22/2022	ZERO STAGE CAPITAL		200,000	250,000	344
12511J-AB-1	CCG REC TR 2022-1		06/08/2022	ZERO STAGE CAPITAL		2,299,966	2,300,000	0
12530M-AL-9	CF HIPPOLYTA ISSR LL		08/10/2022	ZERO STAGE CAPITAL		499,958	500,000	0
12563L-AS-6	CLI FUNDING VI LLC		09/12/2022	ZERO STAGE CAPITAL		393,165	440,067	613
12565K-AA-5	CLI FDG 2021-1 LLC		12/20/2022	ZERO STAGE CAPITAL		747,874	869,108	463
12565K-AE-7	CLI FDG 2022-1 LLC		08/25/2022	ZERO STAGE CAPITAL		126,114	141,720	118
14041N-GB-1	CAPITAL ONE MULTI-EX		11/22/2022	ZERO STAGE CAPITAL		2,143,449	2,150,000	7,686

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
14317C-AF-9	CARMAX AUTO OWNER TR		01/19/2022	ZERO STAGE CAPITAL		499,871	500,000	0
14686J-AC-4	CARVANA AUTO REC TR		05/19/2022	ZERO STAGE CAPITAL		1,599,815	1,600,000	0
14686M-AC-7	CARVANA AUTO REC TR		09/01/2022	ZERO STAGE CAPITAL		1,399,689	1,400,000	0
15673Y-AN-9	CERBERUS		12/15/2022	ZERO STAGE CAPITAL		492,800	500,000	4,882
15674P-AA-5	CERBERUS LN FDG		08/17/2022	ZERO STAGE CAPITAL		483,500	500,000	1,979
20633K-A*-9	CONCORD MUSIC ROYALTIES LLC 2022-1		12/22/2022	JP MORGAN		9,764,470	9,764,470	0
21872B-AG-1	COREVEST AMER FIN TR		12/06/2022	ZERO STAGE CAPITAL		248,281	250,000	334
23292G-AC-7	DLLST LLC 2022-1		04/27/2022	ZERO STAGE CAPITAL		1,214,823	1,215,000	0
233046-AS-0	DB MASTER FINANCE LL		11/10/2022	ZERO STAGE CAPITAL		385,391	496,250	1,981
24702C-AE-4	DELL EQUIPMENT FINCE		07/12/2022	ZERO STAGE CAPITAL		1,199,763	1,200,000	0
254683-CX-1	DISCOVER CARD EXE TR		11/18/2022	ZERO STAGE CAPITAL		2,699,653	2,700,000	0
25755T-AE-0	DOMINOS PIZZA MSTR		12/20/2022	ZERO STAGE CAPITAL		1,125,476	1,175,000	8,324
25755T-AL-4	DOMINOS PIZZA MSTER		07/27/2022	ZERO STAGE CAPITAL		223,412	243,750	99
25755T-AP-5	DOMINOS PIZZA MSTR 2		11/10/2022	ZERO STAGE CAPITAL		193,027	246,250	431
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LOAN ISSUE N		09/19/2022	ZERO STAGE CAPITAL		560,772	575,000	0
29002A-AC-8	ELM20 2022-7A B1 OTHER ABS		09/19/2022	ZERO STAGE CAPITAL		250,000	250,000	0
29004J-AC-7	ELMWOOD CLO 19 LTD OTHER ABS		08/19/2022	ZERO STAGE CAPITAL		250,000	250,000	0
30327M-AA-2	FS RIALT ISSUER LLC		12/01/2022	ZERO STAGE CAPITAL		982,000	1,000,000	2,417
30328D-AC-7	FS RIALTO ISSER LLC		08/10/2022	ZERO STAGE CAPITAL		994,961	1,000,000	0
30328D-AE-3	FS RIALTO ISSER LLC		08/10/2022	ZERO STAGE CAPITAL		248,749	250,000	0
33767J-AC-6	FIRSTKEY HOMES 2020-		12/15/2022	ZERO STAGE CAPITAL		445,781	500,000	392
33767W-AC-7	FIRSTKEY HOMES TR		12/20/2022	ZERO STAGE CAPITAL		431,719	500,000	522
33768E-AA-0	FIRSTKEY HOMES 2022-		11/28/2022	ZERO STAGE CAPITAL		469,453	500,000	0
33768E-AC-6	FIRSTKRY HOMES TR		11/28/2022	ZERO STAGE CAPITAL		510,957	550,000	0
33768E-AE-2	FIRSTKRY HOMES TR		11/16/2022	ZERO STAGE CAPITAL		228,517	250,000	0
33830J-AA-3	FIVE GUYS FDG 2017-1		11/17/2022	ZERO STAGE CAPITAL		463,894	493,750	1,640
33844X-AE-8	FLAGSHIP CR AT TR		05/17/2022	ZERO STAGE CAPITAL		949,929	950,000	0
345286-AF-5	FORD CR AUTO OWN TR		01/19/2022	ZERO STAGE CAPITAL		999,986	1,000,000	0
34961J-AY-0	FIRTRESS CR OPPOR LT		11/16/2022	ZERO STAGE CAPITAL		474,600	500,000	2,502
34961J-BC-7	FIRTRESS CR OPPOR LT		11/16/2022	ZERO STAGE CAPITAL		464,750	500,000	2,613
34964W-AE-2	FORTRESS CREDIT BSL LIMITED OTHER ABS		09/15/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
38178G-AA-8	GOLUB CAP PT CLO LTD		12/01/2022	ZERO STAGE CAPITAL		2,876,250	3,000,000	22,128
39154T-BW-7	GREATAMER LEASING RE		10/04/2022	ZERO STAGE CAPITAL		2,424,582	2,425,000	0
42704R-AA-9	HERA COMMERCIAL MTG		12/07/2022	ZERO STAGE CAPITAL		482,250	500,000	1,247
42704R-AC-5	HERA COMMERCIAL MTG		11/30/2022	ZERO STAGE CAPITAL		234,375	250,000	400
43730N-AA-4	HOME PART OF AMER TR		03/25/2022	ZERO STAGE CAPITAL		1,668,038	1,685,000	0
44330G-AE-3	HIGHBRIDGE LOAN MANAGEMENT LTD		12/08/2022	ZERO STAGE CAPITAL		479,250	500,000	3,671
448978-AD-8	HYUNDAI AUTO LEASE T		09/12/2022	ZERO STAGE CAPITAL		999,969	1,000,000	0
476681-AB-7	JERSEY MIKE FND LLC		12/08/2022	ZERO STAGE CAPITAL		341,823	398,000	863
50202K-AG-1	LCCM TR 2021-FL2		08/08/2022	ZERO STAGE CAPITAL		231,625	250,000	749
53946P-AC-4	LOANCORE ISSUER LTD		11/30/2022	ZERO STAGE CAPITAL		237,813	250,000	556
55283T-AC-2	MF1 MULTIFAMILY HOUSING MORTGAGE LOAN TR		12/06/2022	ZERO STAGE CAPITAL		476,100	500,000	1,489
55446M-AA-5	MACH I		12/07/2022	ZERO STAGE CAPITAL		278,364	343,130	795
63940U-AB-0	NAVIENT PRIV ED LN T		12/06/2022	ZERO STAGE CAPITAL		288,896	301,547	771
63942P-AA-1	NAVIENT PVT ED LN TR		05/17/2022	ZERO STAGE CAPITAL		949,832	950,000	0
67578F-AC-1	OCTAGON INVST PARTNE		08/16/2022	ZERO STAGE CAPITAL		360,938	375,000	1,439
68268V-AA-3	ONEMAIN FINL TR		08/31/2022	ZERO STAGE CAPITAL		1,659,600	1,660,000	0
68269D-AA-2	ONEMAIN DIR AUTO REC		06/10/2022	ZERO STAGE CAPITAL		1,649,893	1,650,000	0
68269P-AA-5	ONEMEAIN FINL TR PRIV MBS		12/08/2022	ZERO STAGE CAPITAL		1,299,908	1,300,000	0
68377H-AA-2	OPORTUN ISSUANCE TR		07/12/2022	ZERO STAGE CAPITAL		499,980	500,000	0
78403D-AP-5	SBA TOWER TRUST		09/21/2022	ZERO STAGE CAPITAL		223,250	250,000	105
80285U-AF-8	SANTANDER DRIVE AUTO		05/11/2022	ZERO STAGE CAPITAL		1,199,771	1,200,000	0
80286E-AE-6	SANTANDER AUTO REC T		02/16/2022	ZERO STAGE CAPITAL		299,974	300,000	0
817743-AA-5	SERVPRO MTR ISSUER		09/13/2022	ZERO STAGE CAPITAL		399,591	437,625	2,276
817743-AE-7	SERVPRO MASTER 2021-		11/07/2022	ZERO STAGE CAPITAL		74,668	98,500	85

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
83546D-AG-3	SONIC CAP LLC 2020-1		12/12/2022	ZERO STAGE CAPITAL		491,535	538,875	1,423
83546D-AJ-7	SONIC CAP LLC 2020-1		12/12/2022	ZERO STAGE CAPITAL		209,552	244,375	706
83546D-AQ-1	SONIC CAPITAL LLC		11/29/2022	ZERO STAGE CAPITAL		177,987	247,083	199
85236K-AA-0	STACK INF ISSUER		11/08/2022	ZERO STAGE CAPITAL		837,366	867,000	1,640
872480-AE-8	TIF FUNDING II LLC		08/08/2022	ZERO STAGE CAPITAL		612,770	707,000	648
87342R-AC-8	TACO BELL FDG LLC		12/02/2022	ZERO STAGE CAPITAL		1,080,319	1,135,250	5,726
87342R-AE-4	TACO BELL FDG LLC		11/15/2022	ZERO STAGE CAPITAL		221,864	240,625	2,708
87342R-AJ-3	TACO BELL FUNDING LL		11/10/2022	ZERO STAGE CAPITAL		183,225	248,125	1,402
88315L-AE-8	TEXTAINER MARINE VII		12/16/2022	ZERO STAGE CAPITAL		306,654	337,612	349
89231E-AA-1	TOYOTA AUTO LN EXTND		10/26/2022	ZERO STAGE CAPITAL		613,697	660,000	210
89231X-AA-9	TOYOTA AUTO LN EXD N		11/08/2022	ZERO STAGE CAPITAL		360,023	370,000	567
92211M-AE-3	VANTAGE DATA CTR		11/08/2022	ZERO STAGE CAPITAL		326,768	336,292	980
92212K-AA-4	VANTAGE DATA CTR		11/08/2022	ZERO STAGE CAPITAL		453,623	484,167	1,072
92868A-AC-9	VOLSWAGEN AUTO LEASE		06/07/2022	ZERO STAGE CAPITAL		1,399,889	1,400,000	0
94949F-AE-3	WELLFLEET COMMU OTHER ABS		08/12/2022	ZERO STAGE CAPITAL		1,000,000	1,000,000	0
95058X-AE-8	WENDYS FDG LLC		11/17/2022	ZERO STAGE CAPITAL		1,468,413	1,666,875	11,869
95058X-AP-3	WENDY'S FDG 2022-1		09/07/2022	ZERO STAGE CAPITAL		230,537	250,000	2,645
96042V-AD-1	WESTLAKE AUTMBLE REC		06/08/2022	ZERO STAGE CAPITAL		2,399,658	2,400,000	0
974153-AB-4	WINGSTOP FUNDING LLC		12/08/2022	ZERO STAGE CAPITAL		679,933	793,375	1,750
974153-AD-0	WINGSTOP FUNDING LLC		08/16/2022	ZERO STAGE CAPITAL		392,150	450,000	7,421
98955R-AF-6	OWL ROCK CLO LTD		12/13/2022	ZERO STAGE CAPITAL		965,500	1,000,000	9,011
BGH865-V8-0	VICOF III TRUST OTHER ABS		12/13/2022	JP MORGAN		704,777	714,777	0
05570X-CB-0	BMW CDA AUTO TR		06/07/2022	RBC DEXIA		2,700,000	2,700,000	0
827314-AS-4	SILVER ARROW CANADA LP		04/11/2022	RBC DEXIA		2,375,000	2,375,000	0
12807C-AA-1	CAL FDG IV LTD	D	09/21/2022	ZERO STAGE CAPITAL		371,942	418,542	529
88315L-AG-3	TEXTAINER MARINE VII	D	12/06/2022	ZERO STAGE CAPITAL		690,550	791,532	831
88315L-AL-2	TEXTAINER MARI CONT	D	09/22/2022	ZERO STAGE CAPITAL		390,965	440,000	278
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						800,131,020	834,713,684	4,374,070
23320G-44-8	DFA INVT DIMENSIONS		12/14/2022	ZERO STAGE CAPITAL	0.000	709,137	0	0
258620-10-3	DOUBLELINE TTL RTRN BND-I		11/30/2022	ZERO STAGE CAPITAL	0.000	9,109,836	0	0
72201F-49-0	PIMCO FDS		12/27/2022	ZERO STAGE CAPITAL	0.000	11,575,012	0	0
77958B-20-4	ROWE T PRICE INSTL		12/12/2022	ZERO STAGE CAPITAL	0.000	9,747,550	0	0
1619999999. Subtotal - Bonds - SVO Identified Funds						31,141,535	0	0
BL1234-56-8	SVF II FINCO (CAYMAN) LP CORPORATE		03/16/2022	APOLLO HGA MANAGEMENT		75,000,000	75,000,000	0
BL3153-34-5	PRIME SECURITY SERVICES BORROWER LLC		12/14/2022	GOLDMAN SACHS		398,000	400,000	0
BL3200-37-7	CAMELOT US ACQUISITION CORPORATE		12/14/2022	GOLDMAN SACHS		320,938	325,000	0
BL3453-62-0	TRAVELPORT LLC		10/03/2022	GOLDMAN SACHS		28,801	28,801	0
BL3559-85-5	UBER TECHNOLOGIES IN CORPORATE		12/14/2022	GOLDMAN SACHS		200,250	200,000	0
BL3571-72-8	LONZA SPECIALTY INGREDIENTS CORPORATE		07/25/2022	OAKTREE		189,051	189,051	0
BL3591-89-0	ADIENT US LLC		03/31/2022	OAKTREE		488,775	490,000	0
BL3613-15-7	AHEAD DB HOLDINGS LLC		12/06/2022	OAKTREE		617,400	630,000	0
BL3651-93-4	IHEARTCOMMUNICATIONS INC CORPORATE		12/14/2022	GOLDMAN SACHS		281,250	300,000	0
BL3674-59-7	DIRECTV FING LLC / D CORPORATE		12/14/2022	GOLDMAN SACHS		317,688	325,000	0
BL3689-74-4	SEAWORD PARKS & ENTERTAINMENT, INC		12/14/2022	GOLDMAN SACHS		518,438	525,000	0
BL3742-37-8	LOYALTY VENTURES INC		02/07/2022	GOLDMAN SACHS		299,250	300,000	0
BL3838-93-7	PHYSICIAN PARTNERS LLC CORPORATE		02/03/2022	GOLDMAN SACHS		347,594	350,000	0
BL3857-51-5	DIAMOND SPORTS GROUP LLC		03/16/2022	GOLDMAN SACHS		62,814	64,757	0
BL3870-75-7	OWENS & MINOR INC		03/31/2022	OAKTREE		172,375	175,000	0
BL3878-43-8	CLYDESDALE ACQUISITION HOLDINGS INC		12/06/2022	OAKTREE		2,179,588	2,240,000	0
BL3918-27-5	PROJECT CASTLE INC		06/22/2022	GOLDMAN SACHS		402,750	450,000	0
BL3922-26-9	CDK GLOBAL INC		12/06/2022	OAKTREE		1,239,638	1,275,000	0
BL3925-00-7	MAXAR TECHNOLOGIES INC		06/09/2022	OAKTREE		764,000	800,000	0
BL3505-70-0	GFL ENVIRONMENTAL IN CORPORATE	A	12/14/2022	GOLDMAN SACHS		426,063	425,000	0
BL3679-56-2	AIR CANADA CORPORATE	A	12/14/2022	GOLDMAN SACHS		448,875	450,000	0
BL3556-13-3	JAZZ PHARMA PLC CORPORATE	D	12/14/2022	GOLDMAN SACHS		447,750	450,000	0
BL3236-02-5	ENTERCOM/CBS RADIO		09/15/2022	GOLDMAN SACHS		192,375	225,000	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
BL3626-50-6	SRS DISTRIBUTION INC		03/18/2022	OAKTREE		475,906	485,000	0
BL3916-60-0	CITRIX (TIBCO SOFTWARE INC)		11/30/2022	OAKTREE		1,130,063	1,230,000	0
BL3986-83-5	CITADEL SECURITIES LP		08/18/2022	GUGGENHEIM		490,000	500,000	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						87,439,632	87,832,609	0
2509999997. Total - Bonds - Part 3						2,501,872,643	2,523,153,235	11,861,467
2509999998. Total - Bonds - Part 5						5,257,987,312	5,323,641,629	15,770,975
2509999999. Total - Bonds						7,759,859,955	7,846,794,864	27,632,442
534187-88-5	LINCOLN NATIONAL COR		11/15/2022	ZERO STAGE CAPITAL	20,000.000	500,000	0.00	0
61762V-85-3	MORGAN STANLEY		07/28/2022	ZERO STAGE CAPITAL	40,000.000	1,000,000	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,500,000	XXX	0
4509999997. Total - Preferred Stocks - Part 3						1,500,000	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						1,500,000	XXX	0
00090Q-10-3	ADT INC		11/21/2022	ZERO STAGE CAPITAL	68,040.000	569,624		0
00130H-10-5	AES CORP		11/18/2022	ZERO STAGE CAPITAL	7,025.000	186,296		0
00206R-10-2	AT&T INC		11/18/2022	ZERO STAGE CAPITAL	18,592.000	295,595		0
002824-10-0	ABBOTT LABS		11/18/2022	ZERO STAGE CAPITAL	6,655.000	721,132		0
00287Y-10-9	ABBVIE INC		11/18/2022	ZERO STAGE CAPITAL	3,872.000	560,021		0
00404A-10-9	ACADIA HEALTHCARE COMPANY		11/21/2022	ZERO STAGE CAPITAL	4,700.000	391,501		0
004498-10-1	ACI WORLDWIDE INC		11/21/2022	ZERO STAGE CAPITAL	38,090.000	1,028,339		0
00507V-10-9	ACTIVISION INC		05/24/2022	SANFORD	125,000.000	9,641,288		0
00724F-10-1	ADOBE SYS INC		11/18/2022	ZERO STAGE CAPITAL	1,348.000	525,267		0
00766T-10-0	AECOM TECHNOLOGY CORP DEL		11/21/2022	ZERO STAGE CAPITAL	4,700.000	375,373		0
007903-10-7	ADVANCED MICRO DEVICES IN		11/18/2022	ZERO STAGE CAPITAL	4,653.000	481,101		0
00846U-10-1	AGILENT TECHNOLOGIES INC		11/18/2022	ZERO STAGE CAPITAL	5,571.000	753,895		0
011659-10-9	ALASKA AIR GROUP INC		11/21/2022	ZERO STAGE CAPITAL	38,440.000	1,738,644		0
012653-10-1	ALBEMARLE CORP		12/08/2022	ZERO STAGE CAPITAL	246.000	64,036		0
016255-10-1	ALIGN TECHNOLOGY INC		10/27/2022	VARIOUS	73,993.000	26,601,363		0
01741R-10-2	ALLEGHENY TECHNOLOGIES IN		11/21/2022	ZERO STAGE CAPITAL	65,393.000	1,836,550		0
02079K-10-7	ALPHABET INC		11/18/2022	ZERO STAGE CAPITAL	15,675.000	1,758,155		0
02079K-30-5	ALPHABET INC		12/08/2022	ZERO STAGE CAPITAL	44,185.000	8,663,669		0
02209S-10-3	ALTRIA GROUP INC		12/08/2022	ZERO STAGE CAPITAL	29,408.000	1,327,443		0
023135-10-6	AMAZON COM INC		12/08/2022	VARIOUS	67,035.000	7,203,605		0
025816-10-9	AMERICAN EXPRESS		11/18/2022	ZERO STAGE CAPITAL	4,786.000	780,274		0
025932-10-4	AMERICAN FINL GROUP INC O		11/21/2022	ZERO STAGE CAPITAL	2,881.000	405,245		0
026874-78-4	AMERN INTL GROUP INC		11/18/2022	VARIOUS	137,329.000	8,604,077		0
03073E-10-5	AMERISOURCEBERGEN CORP		11/18/2022	ZERO STAGE CAPITAL	2,578.000	389,358		0
03076C-10-6	AMERIPRISE FINANCIAL		12/08/2022	ZERO STAGE CAPITAL	7,749.000	2,235,506		0
031162-10-0	AMGEN INC		11/18/2022	ZERO STAGE CAPITAL	494.000	141,926		0
032095-10-1	AMPHENOL CORPORATION		12/09/2022	ZERO STAGE CAPITAL	25,629.000	1,936,896		0
032654-10-5	ANALOG DEVICES		12/08/2022	ZERO STAGE CAPITAL	3,761.000	572,366		0
03662Q-10-5	ANSYS INC		10/18/2022	ZERO STAGE CAPITAL	1,320.000	287,540		0
036752-10-3	ANTHEM INC COMMON STK		11/18/2022	ZERO STAGE CAPITAL	1,283.000	623,110		0
03743Q-10-8	APA CORPORATION		11/18/2022	ZERO STAGE CAPITAL	633.000	30,321		0
037833-10-0	APPLE COMPUTER		12/16/2022	VARIOUS	160,901.000	23,619,193		0
038222-10-5	APPLIED MATERIALS COMMON STK		12/08/2022	ZERO STAGE CAPITAL	5,539.000	607,178		0
039483-10-2	ARCHER DANIELS MIDLD		12/08/2022	ZERO STAGE CAPITAL	9,136.000	703,750		0
039653-10-0	ARCOSA INC		11/21/2022	ZERO STAGE CAPITAL	34,118.000	1,835,140		0
040413-10-6	ARISTA NETWORKS IN		11/18/2022	ZERO STAGE CAPITAL	2,197.000	269,902		0
052769-10-6	AUTODESK INC		11/18/2022	ZERO STAGE CAPITAL	2,256.000	439,558		0
053015-10-3	AUTOMATIC DATA PROCESSING INC		11/18/2022	ZERO STAGE CAPITAL	4,593.000	980,185		0
053332-10-2	AUTOZONE INC		11/18/2022	ZERO STAGE CAPITAL	31.000	76,286		0
053484-10-1	AVALONBAY COMMUNITIES INC		11/18/2022	ZERO STAGE CAPITAL	2,728.000	464,214		0
053611-10-9	AVERY DENNISON CORP		11/18/2022	ZERO STAGE CAPITAL	776.000	134,848		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
053807-10-3	AVNET INC		11/21/2022	ZERO STAGE CAPITAL	6,410.000	283,149		0
05550J-10-1	BJS WHSL CLUB HLDGS		10/14/2022	VARIOUS	571,114.000	34,881,367		0
056752-10-8	BAIDU INC		11/25/2022	ZERO STAGE CAPITAL	21,232.000	2,769,549		0
05722G-10-0	BAKER HUGHES A GE CO		11/18/2022	ZERO STAGE CAPITAL	3,994.000	121,177		0
058498-10-6	BALL CORP		11/18/2022	ZERO STAGE CAPITAL	16,236.000	1,011,780		0
060505-10-4	BANKAMERICA CORP NEW		12/08/2022	ZERO STAGE CAPITAL	25,601.000	832,609		0
06652K-10-3	BANKUNITED INC		11/21/2022	ZERO STAGE CAPITAL	11,010.000	396,735		0
070830-10-4	BATH & BODY WORKS		12/09/2022	ZERO STAGE CAPITAL	41,772.000	1,681,556		0
075887-10-9	BECTON DICKINSON & CO		12/08/2022	ZERO STAGE CAPITAL	2,479.000	593,883		0
077454-10-6	BELDEN INC		11/21/2022	ZERO STAGE CAPITAL	3,320.000	269,961		0
084670-70-2	BERKSHIRE HATHAWAY INC DE		12/08/2022	ZERO STAGE CAPITAL	10,262.000	3,186,310		0
08579W-10-3	BERRY GLOBAL GROUP		11/21/2022	ZERO STAGE CAPITAL	26,160.000	1,486,466		0
09247X-10-1	BLACKROCK INC		12/08/2022	ZERO STAGE CAPITAL	341.000	240,487		0
097023-10-5	BOEING CO		11/18/2022	ZERO STAGE CAPITAL	5,468.000	787,940		0
09857L-10-8	BOOKING HOLDINGS INC		11/18/2022	ZERO STAGE CAPITAL	3,661.000	7,633,146		0
099724-10-6	BORGWARNER INC		11/18/2022	ZERO STAGE CAPITAL	26,342.000	1,027,326		0
101121-10-1	BOSTON PROPERTIES		12/08/2022	ZERO STAGE CAPITAL	15,242.000	1,459,762		0
110122-10-8	BRISTOL MYERS SQUIBB CO		12/08/2022	ZERO STAGE CAPITAL	178,073.000	13,017,199		0
11135E-20-3	BROADSTONE NET LEASE		12/16/2022	ZERO STAGE CAPITAL	32,440.000	624,531		0
11135F-10-1	BROADCOM LTD		11/18/2022	ZERO STAGE CAPITAL	2,101.000	1,102,582		0
12503M-10-8	CBOE GLOBAL MARKET		11/21/2022	ZERO STAGE CAPITAL	11,740.000	1,422,363		0
125269-10-0	CF INDS HLDGS INC		11/18/2022	ZERO STAGE CAPITAL	4,879.000	515,511		0
125523-10-0	CIGNA CORP		11/18/2022	ZERO STAGE CAPITAL	2,280.000	669,541		0
126650-10-0	CVS CORP		11/18/2022	ZERO STAGE CAPITAL	23,284.000	2,277,980		0
127097-10-3	CABOT OIL & GAS CORP		11/18/2022	ZERO STAGE CAPITAL	5,666.000	158,340		0
127387-10-8	CADENCE DESIGN SYSTEMS INC COMMON STK		11/18/2022	VARIOUS	19,004.000	2,742,887		0
12769G-10-0	CAESARS ENTERTAINMEN		11/18/2022	ZERO STAGE CAPITAL	582.000	29,323		0
133131-10-2	CAMDEN PPTY TR		11/21/2022	ZERO STAGE CAPITAL	2,500.000	287,167		0
14040H-10-5	CAPITAL ONE FINL CO		12/09/2022	ZERO STAGE CAPITAL	4,514.000	422,981		0
14149Y-10-8	CARDINAL HEALTH INC		12/08/2022	ZERO STAGE CAPITAL	4,263.000	344,826		0
143658-30-0	CARNIVAL CORP		11/18/2022	ZERO STAGE CAPITAL	4,225.000	43,338		0
14448C-10-4	CARRIER GLOBAL CORP		11/18/2022	ZERO STAGE CAPITAL	1,182.000	46,314		0
146229-10-9	CARTERS INC		11/21/2022	ZERO STAGE CAPITAL	5,080.000	403,059		0
15135B-10-1	CENTENE CORP DEL		11/18/2022	ZERO STAGE CAPITAL	5,494.000	429,530		0
16119P-10-8	CHARTER COMMUNICATIO		11/18/2022	ZERO STAGE CAPITAL	3,035.000	1,439,716		0
166764-10-0	CHEVRONTEXACO CORP		11/18/2022	ZERO STAGE CAPITAL	11,021.000	1,663,320		0
169656-10-5	CHIPOTLE MEXICAN GRILL IN		11/18/2022	ZERO STAGE CAPITAL	388.000	644,154		0
171340-10-2	CHURCH & DWIGHT INC		11/18/2022	ZERO STAGE CAPITAL	3,552.000	290,182		0
17275R-10-2	CISCO SYSTEMS INC		11/18/2022	ZERO STAGE CAPITAL	26,780.000	1,333,195		0
172908-10-5	CINTAS CORP		11/18/2022	ZERO STAGE CAPITAL	2,307.000	933,759		0
172967-42-4	CITIGROUP INC		11/09/2022	ZERO STAGE CAPITAL	27,920.000	1,336,078		0
174610-10-5	CITIZENS FINANCIAL		11/18/2022	ZERO STAGE CAPITAL	1,738.000	66,079		0
191216-10-0	COCA COLA CO		11/18/2022	ZERO STAGE CAPITAL	37,232.000	2,207,329		0
192446-10-2	COGNIZANT TECHNOLOGY SOLU		11/18/2022	ZERO STAGE CAPITAL	3,289.000	206,487		0
194162-10-3	COLGATE PALMOLIVE CO		11/18/2022	ZERO STAGE CAPITAL	18,119.000	1,421,272		0
20030N-10-1	COMCAST CORP CL A		12/08/2022	ZERO STAGE CAPITAL	15,693.000	574,040		0
200340-10-7	COMERICA INC		11/21/2022	ZERO STAGE CAPITAL	29,465.000	2,344,549		0
204166-10-2	COMMVAULT SYSTEMS		11/21/2022	ZERO STAGE CAPITAL	11,230.000	710,213		0
20825C-10-4	CONOCOPHILLIPS		12/08/2022	ZERO STAGE CAPITAL	2,809.000	302,304		0
209115-10-4	CONSOLDTD EDISON INC		11/18/2022	ZERO STAGE CAPITAL	10,464.000	973,104		0
21036P-10-8	CONSTELLATION BRANDS INC		10/13/2022	ALEX BROWN	30,000.000	6,646,680		0
21037T-10-9	CONSTELLATION ENERGY GROUP		03/24/2022	ZERO STAGE CAPITAL	7,447.000	389,715		0
217204-10-6	COPART INC		09/16/2022	ZERO STAGE CAPITAL	6,506.000	743,582		0
219350-10-5	CORNING INC		11/18/2022	ZERO STAGE CAPITAL	6,058.000	206,175		0
22052L-10-4	CORTEVA INC		08/26/2022	ZERO STAGE CAPITAL	109,166.000	6,234,451		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
22160K-10-5	COSTCO WHSL CORP NEW		11/18/2022	VARIOUS	13,223.000	6,462,519		0
222795-50-2	COUSINS PPTYS INC		11/21/2022	ZERO STAGE CAPITAL	7,390.000	184,106		0
229663-10-9	CUBESMART		11/21/2022	ZERO STAGE CAPITAL	24,580.000	1,074,381		0
231021-10-6	CUMMINS INC		11/18/2022	ZERO STAGE CAPITAL	1,024.000	218,631		0
233331-10-7	DTE ENERGY CO		11/18/2022	ZERO STAGE CAPITAL	9,310.000	1,059,827		0
235825-20-5	DANA HOLDINGS CORP		11/21/2022	ZERO STAGE CAPITAL	33,607.000	552,453		0
23918K-10-8	DAVITA INC		11/18/2022	ZERO STAGE CAPITAL	2,660.000	239,666		0
247361-70-2	DELTA AIR LINES		01/25/2022	COWEN	115,000.000	4,384,996		0
24906P-10-9	DENTSPLY SIRONA INC		12/09/2022	ZERO STAGE CAPITAL	14,911.000	452,156		0
25179M-10-3	DEVON ENERGY CORP NEW		12/08/2022	ZERO STAGE CAPITAL	1,670.000	112,758		0
252131-10-7	DEXCOM INC		11/18/2022	VARIOUS	33,771.000	2,968,968		0
25278X-10-9	DIAMONDBACK ENERGY		11/18/2022	ZERO STAGE CAPITAL	1,051.000	137,030		0
254423-10-6	DINEEQUITY INC		11/21/2022	ZERO STAGE CAPITAL	3,740.000	275,213		0
254687-10-6	DISNEY WALT CO		11/18/2022	ZERO STAGE CAPITAL	11,074.000	1,217,186		0
254709-10-8	DISCOVER FINANCIAL SERVICES		11/18/2022	ZERO STAGE CAPITAL	2,933.000	309,421		0
25746U-10-9	DOMINION RES INC VA NEW		12/08/2022	ZERO STAGE CAPITAL	10,491.000	610,214		0
260557-10-3	DOW INC		11/18/2022	ZERO STAGE CAPITAL	6,954.000	359,617		0
267475-10-1	DYCOM INDUSTRIES INC		12/22/2022	ZERO STAGE CAPITAL	8,968.000	849,145		0
26875P-10-1	EOG RESOURCES INC		11/18/2022	ZERO STAGE CAPITAL	1,064.000	128,631		0
26884L-10-9	EQT CORP		11/18/2022	ZERO STAGE CAPITAL	3,931.000	167,894		0
278642-10-3	EBAY INC		09/16/2022	ZERO STAGE CAPITAL	142,240.000	7,134,393		0
278865-10-0	ECOLAB INC		04/01/2022	CITIGROUP	34,000.000	6,106,985		0
281020-10-7	EDISON INTL		11/18/2022	ZERO STAGE CAPITAL	15,828.000	992,749		0
28176E-10-8	EDWARDS LIFESCIENCES COP		12/16/2022	VARIOUS	363,542.000	30,422,268		0
285512-10-9	ELECTRONIC ARTS INC		12/08/2022	ZERO STAGE CAPITAL	66,007.000	8,466,701		0
291011-10-4	EMERSON ELEC CO		07/19/2022	ZERO STAGE CAPITAL	6,987.000	573,320		0
29355A-10-7	ENPHASE ENERGY		11/18/2022	ZERO STAGE CAPITAL	1,579.000	449,745		0
29364G-10-3	ENTERGY CORP NEW		11/18/2022	ZERO STAGE CAPITAL	6,726.000	774,867		0
29414B-10-4	EPAM SYS INC		11/18/2022	ZERO STAGE CAPITAL	1,621.000	543,202		0
29415F-10-4	ENVISTA HLDGS CORP		12/15/2022	ZERO STAGE CAPITAL	65,780.000	2,749,252		0
294628-10-2	EQUITY COMMONWEALTH		12/22/2022	ZERO STAGE CAPITAL	195,288.000	5,164,651		0
29476L-10-7	EQUITY RESIDENTIAL		12/08/2022	ZERO STAGE CAPITAL	6,076.000	366,966		0
297178-10-5	ESSEX PPTY TR INC		11/18/2022	ZERO STAGE CAPITAL	828.000	171,889		0
29786A-10-6	ETSY INC		11/18/2022	ZERO STAGE CAPITAL	1,373.000	138,614		0
30063P-10-5	EXACT SCIENCES CORP		12/16/2022	VARIOUS	137,000.000	7,089,891		0
30161N-10-1	EXELON CORP		11/09/2022	ZERO STAGE CAPITAL	56,454.000	2,139,966		0
30212P-30-3	EXPEDIA GROUP INC		11/18/2022	ZERO STAGE CAPITAL	3,417.000	476,000		0
302130-10-9	EXPEDITORS INTL WASH INC		11/18/2022	ZERO STAGE CAPITAL	3,126.000	327,536		0
30231G-10-2	EXXON MOBIL CORPORATION		12/08/2022	ZERO STAGE CAPITAL	19,761.000	1,812,399		0
30303M-10-2	FACEBOOK INC		11/18/2022	VARIOUS	204,133.000	33,103,023		0
303075-10-5	FACTSET RESH SYS INC		06/16/2022	ZERO STAGE CAPITAL	961.000	346,297		0
311900-10-4	FASTENAL CO		12/09/2022	ZERO STAGE CAPITAL	22,459.000	1,146,495		0
315616-10-2	F5 NETWORK INC. COM COMMON STK		11/18/2022	ZERO STAGE CAPITAL	733.000	113,193		0
318672-70-6	FIRST BANCORP P R		11/21/2022	ZERO STAGE CAPITAL	148,770.000	2,047,978		0
31946M-10-3	FIRST CITIZENS BANCS		11/21/2022	ZERO STAGE CAPITAL	930.000	737,520		0
32051X-10-8	FIRST HAWAIIAN		11/21/2022	ZERO STAGE CAPITAL	28,330.000	760,339		0
337738-10-8	FISERV INC		12/08/2022	ZERO STAGE CAPITAL	2,950.000	299,546		0
339041-10-5	FLEETCOR TECHNOLOG		12/08/2022	ZERO STAGE CAPITAL	1,730.000	328,597		0
343412-10-2	FLUOR CORP COMMON STK		11/21/2022	ZERO STAGE CAPITAL	43,550.000	1,199,538		0
345370-86-0	FORD MTR CO DEL		11/18/2022	ZERO STAGE CAPITAL	38,076.000	599,599		0
34959E-10-9	FORTINET INC		11/18/2022	ZERO STAGE CAPITAL	9,620.000	514,763		0
35137L-10-5	FOX CORP CLASS A		11/18/2022	VARIOUS	492,953.000	18,067,149		0
35671D-85-7	FREEPORT-MCMORAN COPPER &		11/18/2022	ZERO STAGE CAPITAL	6,187.000	229,380		0
366651-10-7	GARTNER GROUP INC. - CL A		11/18/2022	ZERO STAGE CAPITAL	946.000	286,160		0
369550-10-8	GENERAL DYNAMICS		06/16/2022	ZERO STAGE CAPITAL	2,058.000	440,016		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
369604-30-1	GENERAL ELEC CO		11/18/2022	ZERO STAGE CAPITAL	15,337.000	1,132,114		0
370334-10-4	GENERAL MILLS INC		11/18/2022	ZERO STAGE CAPITAL	8,943.000	667,945		0
375558-10-3	GILEAD SCIENCES COMMON STK		11/18/2022	ZERO STAGE CAPITAL	32,482.000	1,946,965		0
38141G-10-4	GOLDMAN SACHS GROUP INC		06/13/2022	COWEN	35,500.000	10,028,399		0
382550-10-1	GOODYEAR TIRE & RUBR		11/21/2022	ZERO STAGE CAPITAL	35,720.000	450,219		0
384802-10-4	GRAINGER W W INC		11/18/2022	ZERO STAGE CAPITAL	2,012.000	1,075,633		0
403949-10-0	HOLLYFRONTIER CORP COMMON STK		11/21/2022	ZERO STAGE CAPITAL	5,190.000	328,084		0
40412C-10-1	HCA HOLDINGS INC		11/18/2022	ZERO STAGE CAPITAL	818.000	178,656		0
405217-10-0	HAIN CELESTIAL GROUP		11/21/2022	ZERO STAGE CAPITAL	32,170.000	783,758		0
406216-10-1	HALLIBURTON CO		11/18/2022	ZERO STAGE CAPITAL	6,866.000	210,953		0
410867-10-5	THE HANOVER INS GRP		11/21/2022	ZERO STAGE CAPITAL	3,330.000	463,769		0
418056-10-7	HASBRO INC COMMON STK		12/08/2022	ZERO STAGE CAPITAL	884.000	53,800		0
42250P-10-3	HEALTHPEAK PROPERTIE		12/09/2022	ZERO STAGE CAPITAL	20,380.000	514,552		0
423452-10-1	HELMERICH & PAYNE COMMON STK		10/12/2022	ZERO STAGE CAPITAL	35,440.000	1,645,165		0
42704L-10-4	HERC HLDGS INC		11/21/2022	ZERO STAGE CAPITAL	5,070.000	603,623		0
427866-10-8	THE HERSHEY COMPANY		12/08/2022	ZERO STAGE CAPITAL	1,951.000	461,541		0
42809H-10-7	HESS CORPORATION COMMON STK		07/14/2022	SANFORD BERNST	77,000.000	7,160,684		0
42824C-10-9	HEWLETT PACKARD COMMON STK		12/08/2022	ZERO STAGE CAPITAL	5,528.000	90,203		0
43283X-10-5	HILTON GRAND VACATIO		12/16/2022	ZERO STAGE CAPITAL	20,966.000	906,629		0
43300A-20-3	HILTON WRLDWIDE HLDGS		11/18/2022	ZERO STAGE CAPITAL	7,129.000	941,080		0
436440-10-1	HOLOGIC INC		12/08/2022	ZERO STAGE CAPITAL	8,815.000	641,897		0
437076-10-2	HOME DEPOT INC		11/18/2022	VARIOUS	39,286.000	12,129,887		0
440452-10-0	HORMEL FOODS CORP		12/09/2022	ZERO STAGE CAPITAL	8,356.000	398,923		0
44107P-10-4	HOST HOTELS & RESRTS		11/18/2022	ZERO STAGE CAPITAL	72,172.000	1,330,474		0
444859-10-2	HUMANA, INC.		12/08/2022	ZERO STAGE CAPITAL	347.000	190,928		0
447011-10-7	HUNTSMAN CORP		11/28/2022	ZERO STAGE CAPITAL	70,690.000	2,477,958		0
448579-10-2	HYATT HOTELS CORP		10/14/2022	COWEN	190,548.000	16,382,350		0
449253-10-3	IAA INC		12/22/2022	ZERO STAGE CAPITAL	44,804.000	1,732,219		0
451107-10-6	IDACORP INC		11/21/2022	ZERO STAGE CAPITAL	3,800.000	404,090		0
452327-10-9	ILLUMINA INC		12/08/2022	ZERO STAGE CAPITAL	298.000	63,440		0
45337C-10-2	INCYTE PHARMACEUTICALS INC.		11/18/2022	ZERO STAGE CAPITAL	4,547.000	335,512		0
457985-20-8	INTEGRA LIFESCIENCE		11/21/2022	ZERO STAGE CAPITAL	16,510.000	860,070		0
45866F-10-4	INTER CONTINENTAL EX		12/08/2022	ZERO STAGE CAPITAL	62,614.000	7,166,905		0
460146-10-3	INTERNATIONAL PAPER CO		10/18/2022	ZERO STAGE CAPITAL	9,586.000	322,830		0
46120E-60-2	INTUITIVE SURGICAL INC		07/22/2022	VARIOUS	111,000.000	28,703,846		0
46266C-10-5	IQVIA HOLDINGS INC		12/08/2022	ZERO STAGE CAPITAL	1,852.000	382,041		0
46625H-10-0	JP MORGAN CHASE & CO		12/08/2022	VARIOUS	62,784.000	7,411,061		0
478160-10-4	JOHNSON & JOHNSON		11/18/2022	VARIOUS	95,375.000	16,167,641		0
482480-10-0	KLA-TENCOR CORP		06/21/2022	VARIOUS	88,000.000	33,235,368		0
488401-10-0	KEMPER CORPORATION		11/21/2022	ZERO STAGE CAPITAL	25,607.000	1,498,179		0
49338L-10-3	KEYSIGHT TECHNOLOGIES INC COMMON STK		10/18/2022	ZERO STAGE CAPITAL	3,869.000	589,167		0
494368-10-3	KIMBERLY CLARK CORP		03/24/2022	ZERO STAGE CAPITAL	7,580.000	913,507		0
497266-10-6	KIRBY CORPORATION		12/31/2021	ZERO STAGE CAPITAL	8,905.000	530,919		0
499049-10-4	KNIGHT-SWIFT TRANSPORATION		11/21/2022	ZERO STAGE CAPITAL	15,710.000	805,339		0
500643-20-0	KORN FERRY INTL		11/29/2022	ZERO STAGE CAPITAL	5,310.000	297,671		0
501044-10-1	KROGER CO		11/18/2022	ZERO STAGE CAPITAL	23,975.000	1,214,346		0
501242-10-1	KULICKE & SOFFA INDS		12/16/2022	ZERO STAGE CAPITAL	12,440.000	588,987		0
501889-20-8	LKQ CORP		12/08/2022	ZERO STAGE CAPITAL	18,246.000	940,231		0
512807-10-8	LAM RESEARCH CORP		11/18/2022	ZERO STAGE CAPITAL	172.000	85,881		0
517834-10-7	LAS VEGAS SANDS CORP		07/12/2022	SANFORD BERNST	80,000.000	2,647,392		0
518439-10-4	ESTEE LAUDER CO		11/18/2022	ZERO STAGE CAPITAL	2,983.000	701,010		0
532457-10-8	LILLY (ELI) & CO		11/18/2022	VARIOUS	40,696.000	13,655,811		0
538034-10-9	LIVE NATION ENTERTAN		11/18/2022	ZERO STAGE CAPITAL	6,303.000	532,806		0
539830-10-9	LOCKHEED MARTIN CORP		11/18/2022	ZERO STAGE CAPITAL	383.000	182,626		0
540424-10-8	LOEWS CORP		11/18/2022	ZERO STAGE CAPITAL	3,321.000	197,891		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
548661-10-7	LOWES COS INC		11/18/2022	ZERO STAGE CAPITAL	2,128.000	434,184		0
550241-10-3	LUMEN TECHNOLOGIES		11/18/2022	ZERO STAGE CAPITAL	21,868.000	217,418		0
55024U-10-9	LUMEN HOLDINGS INC		11/21/2022	ZERO STAGE CAPITAL	5,530.000	357,799		0
559663-10-9	MAGNOLIA OIL & GAS		11/21/2022	ZERO STAGE CAPITAL	79,830.000	1,848,269		0
565849-10-6	MARATHON OIL CORP		11/18/2022	ZERO STAGE CAPITAL	2,802.000	68,556		0
56585A-10-2	MARATHON PETROLEUM		11/18/2022	ZERO STAGE CAPITAL	2,947.000	302,601		0
57060D-10-8	MARKETAXESS HLDGS		11/18/2022	ZERO STAGE CAPITAL	614.000	158,161		0
571748-10-2	MARSH & MCLENNAN COS		11/18/2022	VARIOUS	87,170.000	15,040,177		0
571903-20-2	MARRIOTT INTL INC NEW		11/18/2022	ZERO STAGE CAPITAL	11,495.000	1,788,129		0
574599-10-6	MASCO CORP		11/18/2022	ZERO STAGE CAPITAL	15,778.000	873,920		0
575385-10-9	MASONITE CORP		11/21/2022	ZERO STAGE CAPITAL	7,510.000	606,277		0
57636Q-10-4	MASTERCARD INC		11/18/2022	ZERO STAGE CAPITAL	8,137.000	2,865,703		0
57667L-10-7	MATCH GROUP INC		12/08/2022	ZERO STAGE CAPITAL	5,886.000	259,683		0
580135-10-1	MCDONALD'S CORP		12/08/2022	ZERO STAGE CAPITAL	3,211.000	874,889		0
58155Q-10-3	MCKESSON CORP		12/08/2022	ZERO STAGE CAPITAL	911.000	350,074		0
58502B-10-6	MEDNAX INC		11/21/2022	ZERO STAGE CAPITAL	21,300.000	356,777		0
58933Y-10-5	MERCK & CO INC		11/18/2022	ZERO STAGE CAPITAL	5,711.000	534,264		0
59156R-10-8	METLIFE INC		04/08/2022	COWEN	109,000.000	7,736,787		0
592688-10-5	METTLER TOLEDO INTL		11/18/2022	ZERO STAGE CAPITAL	223.000	303,774		0
594918-10-4	MICROSOFT		12/08/2022	VARIOUS	74,393.000	20,023,161		0
595017-10-4	MICROCHIP TECHNOLOGY INC		11/18/2022	ZERO STAGE CAPITAL	11,369.000	821,775		0
595112-10-3	MICRON TECHNOLOGY INC		11/18/2022	ZERO STAGE CAPITAL	12,382.000	914,538		0
60770K-10-7	MODERNA INC		11/18/2022	ZERO STAGE CAPITAL	3,090.000	489,422		0
60786M-10-5	MOELIS & COMPANY		11/21/2022	ZERO STAGE CAPITAL	12,190.000	615,402		0
60855R-10-0	MOLINA HEALTHCARE INC		11/18/2022	ZERO STAGE CAPITAL	2,825.000	940,539		0
609207-10-5	MONDELEX INTL INC NPV A		05/09/2022	SANFORD BERNST	85,000.000	5,601,721		0
617446-44-8	MORGAN STANLEY DEAN WITTER&CO		10/14/2022	COWEN	104,050.000	7,833,699		0
61945C-10-3	MOSAIC CO		11/18/2022	ZERO STAGE CAPITAL	12,745.000	655,717		0
64110D-10-4	NETAPP INC		12/21/2022	ZERO STAGE CAPITAL	39,027.000	2,543,151		0
64110L-10-6	NETFLIX INC		12/08/2022	VARIOUS	109,738.000	22,747,514		0
65249B-10-9	NEWS CORP NEW		08/26/2022	ZERO STAGE CAPITAL	352,163.000	6,804,002		0
65249B-20-8	NEWS CORP NEW		08/26/2022	ZERO STAGE CAPITAL	96,388.000	1,896,081		0
654106-10-3	NIKE INC -CL B COMMON STK		10/14/2022	COWEN	59,941.000	6,486,835		0
655663-10-2	NORDSON CORP		11/18/2022	ZERO STAGE CAPITAL	5,237.000	1,116,407		0
655844-10-8	NORFOLK SOUTHERN CORP		11/18/2022	ZERO STAGE CAPITAL	1,419.000	365,562		0
668771-10-8	NORTONLIFELOCK INC		11/21/2022	ZERO STAGE CAPITAL	69,750.000	1,599,366		0
670346-10-5	NUCOR CORP		11/18/2022	ZERO STAGE CAPITAL	1,264.000	174,628		0
67066G-10-4	NVIDIA CORP		12/08/2022	ZERO STAGE CAPITAL	6,374.000	1,098,904		0
67103H-10-7	O'REILLY AUTOMOTIVE		11/18/2022	ZERO STAGE CAPITAL	477.000	350,070		0
674599-10-5	OCCIDENTAL PETE CORP DEL		11/18/2022	ZERO STAGE CAPITAL	515.000	36,699		0
679580-10-0	OLD DOMINION FREIGHT LINE		11/18/2022	ZERO STAGE CAPITAL	1,876.000	492,142		0
682189-10-5	ON SEMICONDUCTOR CRP		12/08/2022	ZERO STAGE CAPITAL	2,286.000	158,808		0
682680-10-3	ONEOK INC		11/18/2022	ZERO STAGE CAPITAL	9,865.000	633,295		0
68389X-10-5	ORACLE CORP		10/14/2022	VARIOUS	145,423.000	10,767,324		0
688239-20-1	OSHKKOSH CORP COMMON STK		11/21/2022	ZERO STAGE CAPITAL	2,500.000	231,302		0
69331C-10-8	PG&E CORP		12/08/2022	ZERO STAGE CAPITAL	27,720.000	426,494		0
693475-10-5	PNC FINANCIAL SERVICES GROUP		12/21/2022	VARIOUS	36,767.000	5,962,976		0
693718-10-8	PACCAR INC		11/18/2022	ZERO STAGE CAPITAL	4,119.000	415,705		0
695156-10-9	PACKAGING CORP AMER		11/18/2022	ZERO STAGE CAPITAL	4,624.000	656,544		0
698813-10-2	PAPA JOHNS INTL INC		11/21/2022	ZERO STAGE CAPITAL	5,930.000	519,571		0
704326-10-7	PAYCHEX INC COMMON STK		11/18/2022	ZERO STAGE CAPITAL	6,681.000	803,231		0
70450Y-10-3	PAYPAL INC		11/18/2022	ZERO STAGE CAPITAL	10,965.000	982,675		0
713448-10-8	PEPSICO INC MTN		12/09/2022	ZERO STAGE CAPITAL	13,179.000	2,330,694		0
717081-10-3	PFIZER INC		12/08/2022	ZERO STAGE CAPITAL	45,226.000	2,210,395		0
718172-10-9	PHILIP MORRIS INT'L		10/14/2022	VARIOUS	385,371.000	37,520,277		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
718546-10-4	PHILLIPS 66		08/08/2022	ZERO STAGE CAPITAL	10,367.000	881,818		0
71943U-10-4	PHYSICIANS REALTY		11/21/2022	ZERO STAGE CAPITAL	32,780.000	513,000		0
723787-10-7	PIONEER NATURAL RES		11/18/2022	ZERO STAGE CAPITAL	1,141.000	262,430		0
742718-10-9	PROCTER & GAMBLE CO		11/18/2022	ZERO STAGE CAPITAL	5,038.000	723,629		0
743315-10-3	PROGRESSIVE CORP		12/09/2022	VARIOUS	100,073.000	12,019,298		0
74340W-10-3	PROLOGIS INC		11/18/2022	ZERO STAGE CAPITAL	5,278.000	568,517		0
74460D-10-9	PUBLIC STORAGE		11/18/2022	ZERO STAGE CAPITAL	8,581.000	2,536,293		0
745867-10-1	PULTE HOMES INC		11/21/2022	ZERO STAGE CAPITAL	7,820.000	333,404		0
747525-10-3	QUALCOMM INC		11/18/2022	ZERO STAGE CAPITAL	6,321.000	804,685		0
74982T-10-3	RXO INC		11/01/2022	SPINOFF	39,400.000	990,750		0
751212-10-1	RALPH LAUREN CORP		11/21/2022	ZERO STAGE CAPITAL	12,394.000	1,219,722		0
758750-10-3	REGAL BELOIT CORP		11/29/2022	ZERO STAGE CAPITAL	6,972.000	895,332		0
758849-10-3	REGENCY CENTERS CORP		06/16/2022	ZERO STAGE CAPITAL	13,727.000	786,855		0
75886F-10-7	REGENERON PHARMCTCLS		11/18/2022	ZERO STAGE CAPITAL	2,013.000	1,338,159		0
7591EP-10-0	REGIONS FINL CORP		11/18/2022	ZERO STAGE CAPITAL	67,062.000	1,504,495		0
759351-60-4	REINSURANCE GROUP AMER IN		11/25/2022	ZERO STAGE CAPITAL	11,902.000	1,576,869		0
759509-10-2	RELIANCE STEEL & ALUMINUM		11/21/2022	ZERO STAGE CAPITAL	1,170.000	241,155		0
770323-10-3	ROBERT HALF INTL INC		12/16/2022	ZERO STAGE CAPITAL	16,183.000	1,264,645		0
78409V-10-4	S&P GLOBAL INC		08/26/2022	ZERO STAGE CAPITAL	12,727.000	4,909,562		0
79466L-30-2	SALESFORCE COM INC		12/08/2022	ZERO STAGE CAPITAL	49,915.000	8,854,294		0
79546E-10-4	SALLY BEAUTY HLDGS		11/21/2022	ZERO STAGE CAPITAL	31,280.000	456,861		0
806857-10-8	SCHLUMBERGER LTD		11/18/2022	ZERO STAGE CAPITAL	7,327.000	274,127		0
808513-10-5	THE CHARLES SCHWAB		12/08/2022	ZERO STAGE CAPITAL	33,903.000	2,258,816		0
816300-10-7	SELECTIVE INSURANCE GROUP		11/21/2022	ZERO STAGE CAPITAL	4,510.000	403,889		0
81762P-10-2	SERVICENOW INC		12/05/2022	VARIOUS	34,647.000	13,980,903		0
82669G-10-4	SIGNATURE BANK NY		11/18/2022	ZERO STAGE CAPITAL	3,363.000	515,006		0
828806-10-9	SIMON PROPERTY GROUP		12/09/2022	ZERO STAGE CAPITAL	10,526.000	1,171,278		0
83088M-10-2	SKYWORKS SOLUTIONS INC		11/18/2022	ZERO STAGE CAPITAL	521.000	45,518		0
833034-10-1	SNAP-ON INC		11/18/2022	ZERO STAGE CAPITAL	2,825.000	610,333		0
844741-10-8	SOUTHWEST AIRLS CO		11/18/2022	ZERO STAGE CAPITAL	8,854.000	371,970		0
844895-10-2	SOUTHWEST GAS CORP		11/21/2022	ZERO STAGE CAPITAL	3,010.000	202,024		0
848574-10-9	SPIRIT AEROSYSTEMS HLDGS		11/30/2022	ZERO STAGE CAPITAL	34,940.000	962,486		0
85254J-10-2	STAG INDL INC		11/21/2022	ZERO STAGE CAPITAL	15,550.000	487,013		0
855244-10-9	STARBUCKS CORP		11/18/2022	ZERO STAGE CAPITAL	7,749.000	699,719		0
860630-10-2	STIFEL FINL CORP		11/21/2022	ZERO STAGE CAPITAL	16,690.000	999,320		0
866142-40-9	SUMMIT MIDSTREAM HLD		01/26/2022	CORPORATE REORG	41,800.000	685,305		0
87157D-10-9	SYNAPTICS INC		12/14/2022	ZERO STAGE CAPITAL	16,227.000	1,647,729		0
871607-10-7	SYNOPSYS, INC.		11/18/2022	ZERO STAGE CAPITAL	4,609.000	1,425,489		0
87161C-50-1	SYNOVUS FINL CORP		11/21/2022	ZERO STAGE CAPITAL	14,760.000	601,713		0
87165B-10-3	SYNCHRONY FINL		11/18/2022	ZERO STAGE CAPITAL	5,894.000	194,142		0
87166B-10-2	SYNEOS HEALTH INC		11/21/2022	ZERO STAGE CAPITAL	11,200.000	701,012		0
872540-10-9	TJX COMPANIES INC		12/08/2022	ZERO STAGE CAPITAL	1,847.000	146,428		0
872590-10-4	T-MOBILE US INC		11/18/2022	ZERO STAGE CAPITAL	6,339.000	879,186		0
876030-10-7	TAPESTRY INC		11/21/2022	ZERO STAGE CAPITAL	53,497.000	1,793,107		0
87612E-10-6	TARGET CORP		12/08/2022	ZERO STAGE CAPITAL	2,416.000	390,977		0
87724P-10-6	TAYLOR MORRISON JP,E CORP		11/21/2022	ZERO STAGE CAPITAL	6,060.000	166,402		0
879360-10-5	TELEDYNE TECH INC		12/08/2022	ZERO STAGE CAPITAL	952.000	340,890		0
880770-10-2	TERADYNE INC COMMON STK		11/18/2022	ZERO STAGE CAPITAL	9,506.000	813,101		0
88160R-10-1	TESLA INC		12/22/2022	VARIOUS	53,786.000	33,974,547		0
882240-10-7	TEXAS CAPITAL BANCSHARES		11/21/2022	ZERO STAGE CAPITAL	7,670.000	431,975		0
882508-10-4	TEXAS INSTRS INC		11/18/2022	ZERO STAGE CAPITAL	2,989.000	540,345		0
883203-10-1	TEXTRON INC		11/18/2022	ZERO STAGE CAPITAL	3,817.000	238,415		0
883556-10-2	THERMO ELECTRON CORP		11/18/2022	VARIOUS	12,719.000	6,717,245		0
88579Y-10-1	3M COMPANY		11/18/2022	ZERO STAGE CAPITAL	9,688.000	1,250,822		0
887389-10-4	TIMKEN CO		11/21/2022	ZERO STAGE CAPITAL	7,920.000	557,986		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
893641-10-0	TRANSDIGM GROUP INC		11/18/2022	ZERO STAGE CAPITAL	1,509.000	857,437		0
89400J-10-7	TRANSUNION		08/26/2022	ZERO STAGE CAPITAL	84,746.000	7,421,352		0
89677Q-10-7	TRIP COM GROUP LTD		03/14/2022	ZERO STAGE CAPITAL	12,084.000	232,342		0
89832Q-10-9	TRUIST FINANCIAL COR		11/18/2022	ZERO STAGE CAPITAL	33,794.000	1,462,916		0
902494-10-3	TYSON FOODS INC		11/18/2022	ZERO STAGE CAPITAL	4,859.000	374,126		0
902973-30-4	US BANCORP DEL		12/21/2022	VARIOUS	149,719.000	6,514,170		0
90384S-30-3	ULTA SALON COSMETCS & FRA		11/18/2022	ZERO STAGE CAPITAL	972.000	370,321		0
907818-10-8	UNION PAC CORP		11/18/2022	ZERO STAGE CAPITAL	8,421.000	1,885,243		0
910047-10-9	UNITED CONTL HLDGS INC		12/08/2022	ZERO STAGE CAPITAL	4,421.000	188,644		0
911312-10-6	UNITED PARCEL SERVICE		11/18/2022	ZERO STAGE CAPITAL	4,029.000	765,450		0
911363-10-9	UNITED RENTALS INC		11/18/2022	ZERO STAGE CAPITAL	1,704.000	531,621		0
91324P-10-2	UNITEDHEALTH GROUP INC		12/08/2022	ZERO STAGE CAPITAL	6,403.000	3,256,864		0
91913Y-10-0	VALERO ENERGY CORP		11/18/2022	ZERO STAGE CAPITAL	5,589.000	539,351		0
92343E-10-2	VERISIGN INC		12/08/2022	ZERO STAGE CAPITAL	2,246.000	432,121		0
92343V-10-4	VERIZON COMMUNICATIONS		12/08/2022	ZERO STAGE CAPITAL	199,482.000	8,368,431		0
92532F-10-0	VERTEX PHARMACEUTICALS INC COMMON STK		12/08/2022	ZERO STAGE CAPITAL	5,061.000	1,448,239		0
92537N-10-8	VERTIV HOLDINGS LLC		11/21/2022	ZERO STAGE CAPITAL	152,680.000	1,883,305		0
92556V-10-6	VIATRIS		11/18/2022	ZERO STAGE CAPITAL	24,380.000	248,448		0
92826C-83-9	VISA INC		12/16/2022	VARIOUS	51,761.000	10,490,046		0
928563-40-2	VMWARE INC		05/19/2022	VARIOUS	137,000.000	15,401,908		0
929042-10-9	VORNADO RLTY TR		11/18/2022	ZERO STAGE CAPITAL	31,478.000	933,140		0
929740-10-8	WABTEC CORP COMMON STK		12/08/2022	ZERO STAGE CAPITAL	3,207.000	293,129		0
931142-10-3	WAL-MART STORES INC		12/08/2022	VARIOUS	54,465.000	7,379,849		0
934423-10-4	WARNER BROS DISCOVERY INC		12/22/2022	VARIOUS	1,837,835.000	39,039,616		0
94106L-10-9	WASTE MANAGEMENT INC		11/18/2022	ZERO STAGE CAPITAL	11,766.000	1,884,575		0
941848-10-3	WATERS CORP		01/28/2022	ZERO STAGE CAPITAL	1,214.000	379,016		0
947890-10-9	WEBSTER FINANCIAL CORP COMMON STK		11/21/2022	ZERO STAGE CAPITAL	4,790.000	253,179		0
949746-10-1	WELLS FARGO & CO NEW		10/14/2022	COWEN	103,930.000	4,651,692		0
955306-10-5	WEST PHARMACEUTICAL SERVICES COMMON STK		11/18/2022	ZERO STAGE CAPITAL	1,636.000	485,847		0
958102-10-5	WESTERN DIGITAL CORP		11/18/2022	ZERO STAGE CAPITAL	5,216.000	261,751		0
959802-10-9	WESTERN UNION CO COMMON STK		08/26/2022	ZERO STAGE CAPITAL	101,855.000	1,678,005		0
96145D-10-5	WESTROCK		10/18/2022	ZERO STAGE CAPITAL	13,111.000	434,415		0
962166-10-4	WEYERHAEUSER CO		11/18/2022	ZERO STAGE CAPITAL	8,131.000	283,903		0
969904-10-1	WILLIAMS-SONOMA INC		11/21/2022	ZERO STAGE CAPITAL	4,870.000	622,072		0
97650W-10-8	WINTRUST FINANCIAL CORP		11/21/2022	ZERO STAGE CAPITAL	9,450.000	826,408		0
983793-10-0	XPO LOGISTICS INC		11/21/2022	ZERO STAGE CAPITAL	57,390.000	3,060,753		0
98954M-10-1	ZILLOW INC		08/26/2022	ZERO STAGE CAPITAL	30,304.000	1,231,561		0
98954M-20-0	ZILLOW GROUP INC		08/26/2022	ZERO STAGE CAPITAL	160,792.000	6,661,038		0
98956P-10-2	ZIMMER HOLDINGS INC.		06/16/2022	ZERO STAGE CAPITAL	2,932.000	303,519		0
989701-10-7	ZIONS BANCORPORATION		11/21/2022	ZERO STAGE CAPITAL	21,228.000	1,160,461		0
000000-00-0	RTL GROUP		04/12/2022	ZERO STAGE CAPITAL	4,314.000	238,504		0
G0250X-10-7	AMCOR PLC		12/08/2022	ZERO STAGE CAPITAL	13,998.000	172,975		0
H84989-10-4	TE CONNECTIVITY LTD		11/09/2022	ZERO STAGE CAPITAL	6,141.000	707,682		0
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		11/18/2022	ZERO STAGE CAPITAL	2,332.000	107,660		0
13321L-10-8	CAMECO CORP		12/15/2022	ZERO STAGE CAPITAL	66,230.000	1,567,727		0
286181-20-1	ELEMENT FINANCIAL CORP COMMON STK		05/05/2022	ZERO STAGE CAPITAL	9,692.000	92,491		0
767744-10-5	RITCHIE BROS AUCTNRS	A	12/22/2022	ZERO STAGE CAPITAL	47,022.000	2,605,327		0
000000-00-0	BRIT AMER TOBACCO	B	08/26/2022	ZERO STAGE CAPITAL	275,485.000	11,584,538		0
05541J-10-3	BB SEGURIDADE PARTIC	D	01/07/2022	ZERO STAGE CAPITAL	35,515.000	126,966		0
05965X-10-9	BANCO SANTANDER CHIL	D	03/18/2022	ZERO STAGE CAPITAL	2,775.000	61,243		0
000000-00-0	CLOSE BROTHERS GP.	B	03/18/2022	ZERO STAGE CAPITAL	9,467.000	143,068		0
000000-00-0	ST JAMES PLACE	B	12/20/2022	ZERO STAGE CAPITAL	1,036.000	13,418		0
000000-00-0	ASTRAZENECA	B	03/18/2022	ZERO STAGE CAPITAL	596.000	71,053		0
000000-00-0	CHECK POINT SOFTWARE TECHNOL	D	05/09/2022	ZERO STAGE CAPITAL	2,986.000	373,850		0
226718-10-4	CRITEO S.A	D	02/23/2022	ZERO STAGE CAPITAL	8,240.000	275,727		0
000000-00-0	EVEREST RE GROUP	D	08/08/2022	ZERO STAGE CAPITAL	1,705.000	470,566		0
37733W-20-4	GSK PLC	D	11/30/2022	ZERO STAGE CAPITAL	15,648.000	540,989		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
000000-00-0	KBC GROEP NV	B	11/28/2022	ZERO STAGE CAPITAL	4,707.000	303,735		0
465562-10-6	ITAU UNIBANCO HLDG	D	12/12/2022	ZERO STAGE CAPITAL	15,190.000	68,499		0
000000-00-0	ENDESA SA	B	11/24/2022	ZERO STAGE CAPITAL	134,490.000	2,593,283		0
000000-00-0	MUENCHENER RUECKVE	B	07/29/2022	ZERO STAGE CAPITAL	2,780.000	656,019		0
000000-00-0	SANOFI	B	11/18/2022	ZERO STAGE CAPITAL	12,702.000	1,088,321		0
000000-00-0	NOKIA OYJ	B	06/07/2022	ZERO STAGE CAPITAL	134,715.000	695,806		0
000000-00-0	ASICS CORP	B	07/04/2022	ZERO STAGE CAPITAL	54,500.000	1,004,454		0
000000-00-0	CLP HOLDINGS LTD	B	09/19/2022	ZERO STAGE CAPITAL	43,500.000	395,750		0
000000-00-0	NTT DATA CORP	B	09/16/2022	ZERO STAGE CAPITAL	73,800.000	1,300,964		0
000000-00-0	BRIDGESTONE CORP	B	03/22/2022	ZERO STAGE CAPITAL	15,000.000	585,514		0
000000-00-0	OBIC CO	B	12/22/2022	ZERO STAGE CAPITAL	4,300.000	619,001		0
000000-00-0	CAPCOM CO	B	09/28/2022	ZERO STAGE CAPITAL	80,200.000	2,176,210		0
000000-00-0	DAIKIN INDUSTRIES	B	06/20/2022	ZERO STAGE CAPITAL	2,400.000	363,122		0
000000-00-0	TRAVELSKY TECHNOLO	B	03/21/2022	ZERO STAGE CAPITAL	83,000.000	134,634		0
000000-00-0	FUJI ELECTRIC CO L	B	08/03/2022	ZERO STAGE CAPITAL	8,200.000	370,378		0
000000-00-0	SUBARU CORPORATION	B	03/22/2022	ZERO STAGE CAPITAL	32,500.000	528,882		0
000000-00-0	NOMURA RESEARCH IN	B	09/30/2022	ZERO STAGE CAPITAL	51,200.000	1,425,879		0
000000-00-0	HAMAMATSU PHOTONIC	B	12/05/2022	ZERO STAGE CAPITAL	10,200.000	480,435		0
000000-00-0	IBIDEN CO	B	10/28/2022	ZERO STAGE CAPITAL	61,600.000	3,135,214		0
000000-00-0	KEYENCE CORP	B	12/20/2022	ZERO STAGE CAPITAL	2,100.000	827,950		0
000000-00-0	KURITA WATER INDS	B	05/31/2022	ZERO STAGE CAPITAL	12,600.000	472,004		0
000000-00-0	KYOWA KIRIN CO LTD	B	09/16/2022	ZERO STAGE CAPITAL	28,000.000	703,495		0
000000-00-0	TOKIO MARINE HLDG	B	06/23/2022	ZERO STAGE CAPITAL	2,300.000	136,412		0
000000-00-0	MABUCHI MOTOR CO	B	06/20/2022	ZERO STAGE CAPITAL	3,000.000	79,547		0
000000-00-0	NINTENDO CO	B	08/29/2022	ZERO STAGE CAPITAL	15,000.000	7,109,576		0
000000-00-0	NITORI HOLDINGS	B	06/16/2022	ZERO STAGE CAPITAL	9,000.000	983,290		0
000000-00-0	OLYMPUS CORP	B	12/07/2022	ZERO STAGE CAPITAL	21,700.000	417,848		0
000000-00-0	ORIX CORP	B	11/08/2022	ZERO STAGE CAPITAL	33,800.000	523,141		0
000000-00-0	SECOM CO	B	05/19/2022	ZERO STAGE CAPITAL	8,000.000	555,407		0
000000-00-0	ADVANTEST	B	03/30/2022	ZERO STAGE CAPITAL	18,800.000	1,535,404		0
000000-00-0	TERUMO CORP	B	10/28/2022	ZERO STAGE CAPITAL	31,100.000	947,968		0
000000-00-0	UNI-CHARM CORP	B	10/03/2022	ZERO STAGE CAPITAL	21,800.000	798,506		0
000000-00-0	DEUTSCHE BOERSE AG	B	03/18/2022	ZERO STAGE CAPITAL	4,088.000	716,309		0
000000-00-0	NOVARTIS AG	D	08/26/2022	ZERO STAGE CAPITAL	116,651.000	10,054,383		0
000000-00-0	ROCHE HLDGS AG	D	03/18/2022	ZERO STAGE CAPITAL	4,262.000	1,681,653		0
000000-00-0	NESTLE SA	D	08/26/2022	ZERO STAGE CAPITAL	52,909.000	6,544,236		0
000000-00-0	SNAM	B	03/18/2022	ZERO STAGE CAPITAL	74,859.000	401,174		0
000000-00-0	BNP PARIBAS	B	07/05/2022	ZERO STAGE CAPITAL	27,478.000	1,566,958		0
87936R-20-5	TELEFONICA BRASIL SA	D	12/20/2022	ZERO STAGE CAPITAL	228,819.000	1,821,666		0
88706T-10-8	TIM S.A.	D	03/18/2022	ZERO STAGE CAPITAL	18,067.000	240,241		0
000000-00-0	ASAHI INTECC CO LT	B	04/12/2022	ZERO STAGE CAPITAL	39,300.000	807,251		0
000000-00-0	ADMIRAL GROUP	B	12/19/2022	ZERO STAGE CAPITAL	40,138.000	975,602		0
000000-00-0	DAIICHI SANKYO COM	B	10/06/2022	ZERO STAGE CAPITAL	10,700.000	319,833		0
000000-00-0	RECKITT BENCKISER	B	12/21/2022	ZERO STAGE CAPITAL	94,658.000	7,345,135		0
000000-00-0	TELEFONICA DEUTSCH	B	12/21/2022	ZERO STAGE CAPITAL	243,026.000	625,893		0
000000-00-0	RICHEMONT(CIE FIN)	D	10/13/2022	ZERO STAGE CAPITAL	77,421.000	8,808,444		0
000000-00-0	KONINKLIJKE AHOLD	B	06/22/2022	ZERO STAGE CAPITAL	13,854.000	386,639		0
000000-00-0	ITALGAS SPA	B	08/12/2022	ZERO STAGE CAPITAL	63,862.000	358,289		0
BLP1HW-50-0	AON PLC	D	08/26/2022	ZERO STAGE CAPITAL	24,085.000	7,254,582		0
000000-00-0	H.LUNDBECK A/S	B	03/21/2022	ZERO STAGE CAPITAL	10,103.000	241,121		0
000000-00-0	INFORMA PLC (GB)	B	11/10/2022	ZERO STAGE CAPITAL	727,280.000	5,188,528		0
000000-00-0	HALEON PLC	B	07/19/2022	SPINOFF	416,198.000	1,177,558		0
000000-00-0	GSK PLC	B	09/16/2022	ZERO STAGE CAPITAL	559,612.000	10,818,477		0
000000-00-0	UNIVERSAL MUSIC	B	12/27/2021	ZERO STAGE CAPITAL	4,327.000	128,617		0
000000-00-0	MICHELIN (CGDE)	B	07/28/2022	ZERO STAGE CAPITAL	33,455.000	2,435,176		0
000000-00-0	RECRUIT HLDGS CO L	B	10/03/2022	ZERO STAGE CAPITAL	26,600.000	927,399		0
000000-00-0	SHIFT INC	B	10/17/2022	ZERO STAGE CAPITAL	12,000.000	1,941,405		0
000000-00-0	DIRECT LINE INS GR	B	12/21/2022	ZERO STAGE CAPITAL	995,769.000	3,205,250		0
000000-00-0	BAYCURRENT CONSULT	B	05/18/2022	ZERO STAGE CAPITAL	4,000.000	1,284,922		0
G0403H-10-8	AON PLC	D	04/08/2022	VARIOUS	34,748.000	11,549,296		0
G0450A-10-5	ARCH CAPITAL GROUP LTD COMMON STK	D	12/09/2022	ZERO STAGE CAPITAL	12,245.000	744,992		0
G1151C-10-1	ACCENTURE LTD BERMUDA	C	11/18/2022	ZERO STAGE CAPITAL	137.000	39,252		0
G29183-10-3	EATON CORP	D	10/31/2022	VARIOUS	62,000.000	9,189,055		0
G3223R-10-8	EVEREST RE GROUP LTD	C	12/15/2022	ZERO STAGE CAPITAL	6,152.000	1,963,420		0
G3922B-10-7	GENPACT LTD COMMON STK	C	11/21/2022	ZERO STAGE CAPITAL	12,940.000	590,208		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
G5494J-10-3	LINDE PLC	D	11/18/2022	VARIOUS	21,489.000	5,922,558		0
G5960L-10-3	MEDTRONIC INC	D	12/08/2022	ZERO STAGE CAPITAL	34,347.000	3,093,784		0
G6564A-10-5	NOMAD FOODS LTD	C	12/20/2022	ZERO STAGE CAPITAL	55,337.000	966,896		0
G66721-10-4	NORWEGIAN CRUISE L	D	11/18/2022	ZERO STAGE CAPITAL	3,408.000	47,562		0
G8060N-10-2	SENSATA TECH HLD PLC	D	11/21/2022	ZERO STAGE CAPITAL	32,272.000	1,931,109		0
H1467J-10-4	CHUBB LIMITED	D	04/08/2022	COWEN	65,800.000	14,219,018		0
N07059-21-0	ASML HLDS NV NY	D	10/14/2022	VARIOUS	54,561.000	25,783,185		0
N53745-10-0	LYONDELLBASELL INDUS	D	12/08/2022	ZERO STAGE CAPITAL	4,584.000	403,545		0
N6596X-10-9	NXP SEMICONDUCTR	D	11/18/2022	ZERO STAGE CAPITAL	5,331.000	934,313		0
Y8162K-20-4	STAR BULK CARRIERS	D	11/21/2022	ZERO STAGE CAPITAL	69,370.000	1,681,113		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,211,323,405	XXX	0
056823-37-0	BAILLIE GIFFORD FDS		12/28/2022	VARIOUS	2,632,356.910	28,183,600		0
09290C-60-8	BLACKROCK ETF TRUST		02/25/2022	GOLDMAN SACHS	443,100.000	20,002,287		0
256206-10-3	DODGE & COX INTERNATIONAL STOCK FUND		12/19/2022	ZERO STAGE CAPITAL	2,308,105.180	99,517,393		0
31761R-16-1	FINANCIAL INVS TR		12/08/2022	ZERO STAGE CAPITAL	44,839.839	747,929		0
46090E-10-3	INVESCO QQQ TR		11/14/2022	GOLDMAN SACHS	229,400.000	65,195,700		0
464286-77-2	ISHARES INC		07/19/2022	GOLDMAN SACHS	171,000.000	10,018,719		0
464287-10-1	ISHARES TR		12/13/2022	ZERO STAGE CAPITAL	178,483.000	35,289,275		0
464287-18-4	ISHARES		08/15/2022	GOLDMAN SACHS	1,884,553.000	60,090,215		0
464287-23-4	ISHARES MSCI EMERGING MKT INDEX ETF		11/08/2022	GOLDMAN SACHS	2,006,100.000	80,146,725		0
464287-49-9	ISHARES		11/04/2022	GOLDMAN SACHS	1,200,800.000	85,107,683		0
464287-65-5	ISHARES		12/20/2022	GOLDMAN SACHS	891,449.000	160,040,267		0
464288-24-0	ISHARES MSCI ACWI EX US ETF		03/18/2022	GOLDMAN SACHS	380,083.000	19,908,177		0
464288-25-7	ISHARES		11/29/2022	GOLDMAN SACHS	459,100.000	40,037,606		0
46429B-59-8	ISHARES MSCI		09/12/2022	GOLDMAN SACHS	338,100.000	15,021,107		0
46429B-69-7	ISHARES EDGE MSCI MIN VOL US		12/15/2022	ZERO STAGE CAPITAL	55,521.000	3,961,899		0
46432F-33-9	ISHARES EDGE MSCI USA QUALITY		10/12/2022	ZERO STAGE CAPITAL	83,583.000	9,416,746		0
46432F-38-8	ISHARES EDGE MSCI USA VALUE		12/13/2022	ZERO STAGE CAPITAL	57,416.000	5,472,643		0
46432F-39-6	ISHARES EDGE MSCI USA MOMENT		12/15/2022	ZERO STAGE CAPITAL	90,491.000	12,923,705		0
46434V-44-9	ISHARES EDGE MSCI INTL MOMENT		12/15/2022	ZERO STAGE CAPITAL	286,014.000	9,073,469		0
46434V-45-6	ISHARES EDGE MSCI INTL QUALITY		12/15/2022	ZERO STAGE CAPITAL	78,996.000	2,503,744		0
46435G-50-8	ISHARES EDGE MSCI INTL SIZE		12/15/2022	ZERO STAGE CAPITAL	297,064.000	6,970,012		0
48129C-30-6	JP MORGAN GLOBAL ALLOCATION		12/30/2022	VARIOUS	770,558.687	13,896,872		0
617455-72-0	MORGAN STANLEY INSTL		12/12/2022	ZERO STAGE CAPITAL	42,971.071	643,707		0
77956H-32-8	TROWE PR GLOBAL STOCK		11/21/2022	ZERO STAGE CAPITAL	540,306.894	25,000,000		0
77956H-48-4	ROWE T PRICE INTL FD		12/14/2022	VARIOUS	17,786.647	823,600		0
78462F-10-3	SPDR S&P 500 TRUST ETF		12/14/2022	GOLDMAN SACHS	99,100.000	39,457,404		0
81369Y-50-6	SELECT SECTOR SPDR		12/14/2022	GOLDMAN SACHS	997,200.000	84,781,790		0
81369Y-80-3	SELECT SECTOR SPDR		11/23/2022	GOLDMAN SACHS	418,300.000	55,301,995		0
922042-87-4	VANGUARD EUROPEAN ETF		07/19/2022	GOLDMAN SACHS	468,000.000	25,019,748		0
922908-55-3	VANGUARD SPECIALIZED		09/02/2022	GOLDMAN SACHS	266,600.000	24,969,489		0
92647K-30-9	VICTORY MUNDER INT'L SMALL CAP FUND		12/21/2022	ZERO STAGE CAPITAL	163,639.283	2,096,219		0
L5458T-11-7	INVESCO US SENIOR LOAN - GX COMMON STK		11/02/2022	INVESCO	414,188.743	37,425,337		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						1,079,045,062	XXX	0
30277@-10-1	FMIC HOLDINGS, INC.		12/02/2022	CAPITAL CONTRIBUTION	0.000	5,601,843		0
87282@-10-4	TSB LOSS CONTROL CONSULTANTS, INC.		07/01/2022	CAPITAL CONTRIBUTION	0.000	821,820		0
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						6,423,663	XXX	0
5989999997. Total - Common Stocks - Part 3						2,296,792,130	XXX	0
5989999998. Total - Common Stocks - Part 5						720,141,575	XXX	0
5989999999. Total - Common Stocks						3,016,933,705	XXX	0
5999999999. Total - Preferred and Common Stocks						3,018,433,705	XXX	0
6009999999 - Totals						10,778,293,660	XXX	27,632,442

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
13607H-YF-3	CANADIAN IMP BK COMM		12/13/2022	ZERO STAGE CAPITAL		950,101	1,015,000	1,014,787	1,014,801	0	67	0	67	0	1,014,868	0	(64,768)	(64,768)	11,757	10/18/2024
912810-SZ-2	UNITED STATES TREAS		12/31/2021	ZERO STAGE CAPITAL		504,900	495,000	517,739	517,692	0	(3)	0	(3)	0	517,689	0	(12,789)	(12,789)	3,793	08/15/2051
912810-TA-6	UNITED STATES TREAS		01/24/2022	ZERO STAGE CAPITAL		4,405,418	4,740,000	4,578,439	4,580,198	0	364	0	364	0	4,580,562	0	(175,144)	(175,144)	35,483	08/15/2041
912810-TC-2	UNITED STATES TREAS		02/09/2022	ZERO STAGE CAPITAL		1,193,524	1,240,000	1,268,675	1,268,574	0	(105)	0	(105)	0	1,268,469	0	(74,945)	(74,945)	5,417	11/15/2041
912810-TG-3	UNITED STATES TREAS		12/06/2022	ZERO STAGE CAPITAL		43,600	50,000	46,109	0	0	22	0	22	0	46,131	0	(2,532)	(2,532)	806	05/15/2052
912810-TH-1	UNITED STATES TREAS		12/21/2022	ZERO STAGE CAPITAL		289,425	320,000	317,025	0	0	48	0	48	0	317,073	0	(27,648)	(27,648)	6,144	05/15/2042
912828-Z9-4	UNITED STATES TREAS		08/01/2022	BANK AMERICA MERRILL		20,133,193	21,750,000	20,039,766	769,034	0	34,223	0	34,223	0	20,069,936	0	63,258	63,258	157,034	02/15/2030
912828-ZU-7	UNITED STATES TREAS		08/03/2022	ZERO STAGE CAPITAL		14,636,133	15,000,000	15,038,086	15,018,746	0	(7,604)	0	(7,604)	0	15,011,142	0	(375,009)	(375,009)	23,873	06/15/2023
91282C-AF-8	UNITED STATES TREAS		09/30/2022	ZERO STAGE CAPITAL		7,932,094	8,200,000	8,191,088	8,195,051	0	2,182	0	2,182	0	8,197,233	0	(265,140)	(265,140)	11,173	08/15/2023
91282C-BE-0	UNITED STATES TREAS		11/01/2022	ZERO STAGE CAPITAL		7,397,813	7,800,000	7,778,063	7,785,081	0	6,099	0	6,099	0	7,791,180	0	(393,368)	(393,368)	12,638	01/15/2024
91282C-BG-5	UNITED STATES TREAS		06/15/2022	ZERO STAGE CAPITAL		4,565,609	4,630,000	4,630,879	4,630,476	0	(198)	0	(198)	0	4,630,277	0	(64,669)	(64,669)	5,040	01/31/2023
91282C-BN-0	UNITED STATES TREAS		08/03/2022	ZERO STAGE CAPITAL		10,843,156	11,000,000	10,994,839	10,996,959	0	1,235	0	1,235	0	10,998,194	0	(155,038)	(155,038)	10,811	02/28/2023
91282C-BU-4	UNITED STATES TREAS		10/31/2022	VARIOUS		15,904,808	16,200,000	16,190,838	16,194,118	0	3,345	0	3,345	0	16,197,463	0	(292,655)	(292,655)	18,736	03/31/2023
91282C-DA-6	UNITED STATES TREAS		11/16/2022	VARIOUS		14,480,539	15,000,000	14,953,973	14,958,409	0	15,507	0	15,507	0	14,973,917	0	(493,377)	(493,377)	33,693	09/30/2023
91282C-DD-0	UNITED STATES TREAS		11/30/2022	ZERO STAGE CAPITAL		9,082,674	9,273,000	9,249,818	9,251,726	0	3,875	0	3,875	0	9,255,602	0	(172,928)	(172,928)	17,582	10/31/2023
91282C-DG-3	UNITED STATES TREAS		09/19/2022	ZERO STAGE CAPITAL		7,660,685	8,085,000	8,030,995	8,032,279	0	3,142	0	3,142	0	8,035,421	0	(374,736)	(374,736)	42,490	10/31/2026
91282C-DH-1	UNITED STATES TREAS		11/15/2022	ZERO STAGE CAPITAL		54,461,450	57,613,000	56,957,365	47,494,420	0	42,560	0	42,560	0	57,006,854	0	(2,545,404)	(2,545,404)	274,664	11/15/2024
91282C-DJ-7	UNITED STATES TREAS		02/09/2022	ZERO STAGE CAPITAL		2,369,052	2,400,000	2,370,571	2,370,883	0	19	0	19	0	2,370,902	0	(1,850)	(1,850)	4,597	11/15/2031
91282C-DK-4	UNITED STATES TREAS		01/07/2022	ZERO STAGE CAPITAL		7,760,633	7,795,000	7,798,383	7,798,340	0	47	0	47	0	7,798,388	0	(37,755)	(37,755)	9,321	11/30/2026
91282C-DL-2	UNITED STATES TREAS		01/03/2022	ZERO STAGE CAPITAL		69,925,911	69,590,000	69,739,607	69,737,874	0	261	0	261	0	69,738,135	0	187,776	187,776	82,254	11/30/2028
91282C-DM-0	UNITED STATES TREAS		03/30/2022	ZERO STAGE CAPITAL		29,084,091	29,685,000	29,582,403	29,585,239	0	9,661	0	9,661	0	29,594,900	0	(510,809)	(510,809)	38,182	11/30/2023
91282C-DN-8	UNITED STATES TREAS		08/01/2022	ZERO STAGE CAPITAL		32,131,570	33,000,000	32,583,370	24,019,961	0	(579)	0	(579)	0	32,582,595	0	(451,025)	(451,025)	55,211	12/15/2024
91282C-DP-3	UNITED STATES TREAS		01/28/2022	ZERO STAGE CAPITAL		77,911,383	79,985,000	79,689,392	79,689,392	0	3,085	0	3,085	0	79,692,477	0	(1,781,094)	(1,781,094)	83,452	12/31/2028
91282C-DQ-1	UNITED STATES TREAS		01/07/2022	ZERO STAGE CAPITAL		3,373,067	3,395,000	3,390,756	3,390,756	0	11	0	11	0	3,390,767	0	(17,699)	(17,699)	549	12/31/2026
91282C-DR-9	UNITED STATES TREAS		01/07/2022	ZERO STAGE CAPITAL		5,507,494	5,520,000	5,508,726	5,508,741	0	136	0	136	0	5,508,877	0	(1,383)	(1,383)	1,144	12/31/2023
91282C-DZ-1	UNITED STATES TREAS		08/30/2022	ZERO STAGE CAPITAL		1,665,699	1,735,000	1,719,819	0	0	1,870	0	1,870	0	1,721,689	0	(55,991)	(55,991)	9,833	02/15/2025
91282C-EG-2	UNITED STATES TREAS		12/14/2022	ZERO STAGE CAPITAL		3,910,989	4,030,000	4,022,129	0	0	2,659	0	2,659	0	4,024,788	0	(113,799)	(113,799)	86,346	03/31/2024
91282C-EH-0	UNITED STATES TREAS		11/28/2022	ZERO STAGE CAPITAL		17,797,148	18,400,000	18,263,413	0	0	20,350	0	20,350	0	18,283,763	0	(486,615)	(486,615)	239,736	04/15/2025
91282C-EN-7	UNITED STATES TREAS		12/21/2022	ZERO STAGE CAPITAL		3,021,902	3,160,000	3,002,316	0	0	2,654	0	2,654	0	3,004,971	0	16,931	16,931	10,888	04/30/2027
91282C-EU-1	UNITED STATES TREAS		07/25/2022	ZERO STAGE CAPITAL		2,461,895	2,470,000	2,464,211	0	0	208	0	208	0	2,464,419	0	(2,524)	(2,524)	7,955	06/15/2025
91282C-EW-7	UNITED STATES TREAS		08/05/2022	ZERO STAGE CAPITAL		713,836	700,000	706,727	0	0	(130)	0	(130)	0	706,597	0	7,239	7,239	2,411	06/30/2027
91282C-EY-3	UNITED STATES TREAS		10/26/2022	ZERO STAGE CAPITAL		2,120,680	2,200,000	2,191,406	0	0	778	0	778	0	2,192,185	0	(71,505)	(71,505)	18,652	07/15/2025
91282C-FC-0	UNITED STATES TREAS		12/21/2022	ZERO STAGE CAPITAL		5,492,146	5,885,000	5,291,672	0	0	11,972	0	11,972	0	5,303,645	0	188,502	188,502	59,807	07/31/2029
91282C-FE-6	UNITED STATES TREAS		12/08/2022	ZERO STAGE CAPITAL		687,568	705,000	697,785	0	0	633	0	633	0	698,418	0	(10,850)	(10,850)	6,945	08/15/2025
91282C-FG-1	UNITED STATES TREAS		10/20/2022	ZERO STAGE CAPITAL		970,086	995,000	990,919	0	0	270	0	270	0	991,189	0	(21,103)	(21,103)	4,556	08/31/2024
91282C-FN-6	UNITED STATES TREAS		12/14/2022	ZERO STAGE CAPITAL		7,180,125	7,200,000	7,144,401	0	0	223	0	223	0	7,144,624	0	35,501	35,501	45,255	09/30/2024
91282C-FV-8	UNITED STATES TREAS		12/14/2022	VARIOUS		4,808,072	4,575,000	4,711,381	0	0	(484)	0	(484)	0	4,710,897	0	97,175	97,175	14,987	11/15/2032
91282C-FX-4	UNITED STATES TREAS		12/21/2022	ZERO STAGE CAPITAL		2,110,172	2,100,000	2,110,089	0	0	0	0	0	0	2,110,089	0	83	83	5,712	11/30/2024
01F012-41-1	UMBS TBA 15YR		01/06/2022	ZERO STAGE CAPITAL		3,492,480	3,500,000	3,507,891	3,507,891	0	0	0	0	0	3,507,891	0	(15,410)	(15,410)	2,479	01/15/2036
01F020-41-4	UMBS TBA 15YR		12/15/2021	ZERO STAGE CAPITAL		510,957	500,000	511,445	511,445	0	0	0	0	0	511,445	0	(488)	(488)	472	01/15/2050
01F020-61-2	UMBS TBA 30YR		12/27/2021	BARCLAYS		993,320	1,000,000	995,625	995,625	0	0	0	0	0	995,625	0	(2,305)	(2,305)	667	01/15/2051
01F022-61-8	UMBS TBA 30YR		01/11/2022	ZERO STAGE CAPITAL		7,613,398	7,500,000	7,651,953	7,651,953	0	0	0	0	0	7,651,953	0	(38,555)	(38,555)	6,250	01/15/2051
01F030-61-1	UMBS TBA 30YR		01/13/2022	ZERO STAGE CAPITAL		18,631,055	18,000,000	18,657,539	18,657,539	0	0	0	0	0	18,657,539	0	(26,484)	(26,484)	18,000	01/15/2052
01F030-62-9	UMBS TBA 30YR		01/06/2022	ZERO STAGE CAPITAL		2,576,348	2,500,000	2,586,426	2,586,426	0	0	0	0	0	2,586,426	0	(10,078)	(10,078)	2,708	02/15/2052
01F030-63-7	UMBS TBA 30YR		01/18/2022	ZERO STAGE CAPITAL		8,630,156	8,500,000	8,780,898	8,780,898	0	0	0	0	0	8,780,898	0	(150,742)	(150,742)	9,208	03/15/2052
01F032-61-7	UMBS TBA 30YR		01/04/2022	ZERO STAGE CAPITAL		1,577,754	1,500,000	1,578,047	1,578,047	0	0	0	0	0	1,578,047	0	(293)	(293)	1,750	01/15/2051
01F032-6C-3	UMBS TBA 30YR		11/29/2022	ZERO STAGE CAPITAL		1,823,672	2,000,000	1,752,422	0	0	0	0	0	0	1,752,422	0	71,250	71,250	2,333	12/15/2050
01F042-61-6	UMBS TBA 30YR		12/15/2022	ZERO STAGE CAPITAL		2,442,383	2,500,000	2,457,422	0	0	0	0	0	0	2,457,422	0	(15,039)	(15,039)	3,438	01/15/2053
21H022-61-4	GOVT NATL MTG A GNMA		01/18/2022	ZERO STAGE CAPITAL		2,033,711	2,000,000	2,047,031	2,047,031	0	0	0	0	0	2,047,031	0	(13,320)	(13,320)	2,639	01/20/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21H022-62-2	GNMAII JUMBO TBA 30Y		01/14/2022	ZERO STAGE CAPITAL		1,023,359	1,000,000	1,023,359	1,023,359	0	0	0	0	0	1,023,359	0	0	0	1,458	02/15/2051
21H030-63-3	GNMAII JUMBO TBA 30Y		12/28/2021	ZERO STAGE CAPITAL		8,768,281	8,500,000	8,761,309	8,761,309	0	0	0	0	0	8,761,309	0	6,973	6,973	14,167	03/15/2052
21H040-61-6	GNMAII JUMBO TBA 30Y		12/14/2022	ZERO STAGE CAPITAL		434,021	450,000	434,004	0	0	0	0	0	0	434,004	0	18	18	1,100	01/15/2051
21H042-61-2	GNMAII JUMBO TBA 30Y		12/16/2022	ZERO STAGE CAPITAL		494,531	500,000	494,883	0	0	0	0	0	0	494,883	0	(352)	(352)	1,375	01/15/2040
36179N-LF-3	GNMA PASS-THRU		12/01/2022	VARIOUS		286,277	286,277	304,751	288,786	0	(2,509)	0	(2,509)	0	286,277	0	0	0	5,955	08/20/2043
36179Q-6P-1	GNMA PASSTHRU MA2678		12/01/2022	VARIOUS		321,622	321,622	338,658	323,790	0	(2,168)	0	(2,168)	0	321,622	0	0	0	4,724	03/20/2045
36179Q-RZ-6	GNMA PASSTHRU MA2304		12/01/2022	VARIOUS		466,981	466,981	500,796	465,880	0	1,101	0	1,101	0	466,981	0	0	0	8,003	10/20/2044
36179Q-YR-6	GNMA PASSTHRU MA2520		12/01/2022	VARIOUS		597,791	597,791	617,705	597,357	0	433	0	433	0	597,791	0	0	0	8,088	01/20/2045
36179V-5A-4	GNMA PASSTHRU MA7141		12/01/2022	VARIOUS		41,459	41,459	45,515	42,046	0	(587)	0	(587)	0	41,459	0	0	0	871	01/20/2051
36179V-DN-7	GNMA PASSTHRU MA6409		12/01/2022	VARIOUS		2,714,815	2,714,815	2,789,240	2,674,040	0	(9,294)	0	(9,294)	0	2,714,815	0	0	0	30,862	01/20/2050
36179W-2V-9	GNMA PASSTHRU MA7988		12/01/2022	VARIOUS		183,551	200,309	193,418	0	0	312	0	312	0	195,188	0	(11,637)	(11,637)	3,100	04/20/2052
36179W-DQ-8	GNMA PASSTHRU MA7311		12/01/2022	VARIOUS		61,678	61,678	61,555	0	0	8	0	8	0	61,678	0	0	0	527	04/20/2051
36179W-DW-5	GNMA PASSTHRU MA7317		12/01/2022	VARIOUS		301,871	301,871	333,001	308,012	0	(6,141)	0	(6,141)	0	301,871	0	0	0	4,764	04/20/2051
36179W-FM-5	GNMA PASSTHRU MA7372		12/01/2022	VARIOUS		197,087	197,087	217,504	201,023	0	(3,936)	0	(3,936)	0	197,087	0	0	0	3,318	05/20/2051
36179W-JQ-2	GNMA PASSTHRU MA7471		12/01/2022	VARIOUS		116,380	116,380	115,512	0	0	55	0	55	0	116,380	0	0	0	1,065	07/20/2051
36179W-JS-8	GNMA PASSTHRU MA7473		12/01/2022	MORTGAGE PAYDOWN		8,348	8,348	7,370	0	0	5	0	5	0	8,348	0	0	0	30	07/20/2051
36179W-ND-6	GNMA PASSTHRU MA7588		12/01/2022	MORTGAGE PAYDOWN		61,475	61,475	59,593	0	0	103	0	103	0	61,475	0	0	0	549	09/20/2051
36179W-QB-7	GNMA PASSTHRU MA7650		12/01/2022	MORTGAGE PAYDOWN		62,681	62,681	59,808	0	0	80	0	80	0	62,681	0	0	0	466	10/20/2051
36179W-R2-6	GNMA PASSTHRU MA7705		12/01/2022	MORTGAGE PAYDOWN		24,559	24,559	22,996	0	0	47	0	47	0	24,559	0	0	0	166	11/20/2051
36179W-TZ-1	GNMA PASSTHRU MA7768		12/01/2022	MORTGAGE PAYDOWN		7,288	7,288	6,650	0	0	3	0	3	0	7,288	0	0	0	27	12/20/2051
36179W-VU-9	GNMA PASSTHRU MA7827		01/18/2022	ZERO STAGE CAPITAL		2,042,296	1,999,800	2,046,827	2,046,827	0	0	0	0	0	2,046,827	0	(4,531)	(4,531)	2,639	01/20/2052
36179W-XJ-2	GNMA PASSTHRU MA7881		01/14/2022	ZERO STAGE CAPITAL		1,007,009	999,900	1,023,257	1,023,257	0	0	0	0	0	1,023,257	0	(16,248)	(16,248)	1,458	02/20/2052
36179X-HW-9	GNMA PASSTHRU MA8345		12/01/2022	VARIOUS		3,969	4,177	3,800	0	0	0	0	0	0	3,997	0	(28)	(28)	10	10/20/2052
3617MK-2X-6	GNMA PASSTHRU BS8890		12/01/2022	VARIOUS		620,902	620,902	639,529	621,248	0	(347)	0	(347)	0	620,902	0	0	0	4,975	02/20/2050
36181G-DG-1	GNMA PASS-THRU C SINGLE F		12/01/2022	VARIOUS		1,810,381	1,810,381	1,826,929	1,812,341	0	(1,961)	0	(1,961)	0	1,810,381	0	0	0	32,120	06/20/2043
36186N-WN-5	GOVT NATL MTGE ASSN		12/15/2022	MORTGAGE PAYDOWN		535,933	535,933	543,679	536,451	0	(518)	0	(518)	0	535,933	0	0	0	8,976	08/15/2045
36200Q-2T-0	GOVT NATL MTGE ASSN		12/01/2022	MORTGAGE PAYDOWN		23,377	23,377	23,883	23,403	0	(26)	0	(26)	0	23,377	0	0	0	444	02/15/2032
36200Q-JJ-4	GOVT NATL MTGE ASSN		12/01/2022	MORTGAGE PAYDOWN		5,888	5,888	6,084	5,906	0	(19)	0	(19)	0	5,888	0	0	0	226	03/15/2032
36201M-2F-8	GOVT NATL MTGE ASSN		12/01/2022	MORTGAGE PAYDOWN		42,634	42,634	44,099	42,747	0	(113)	0	(113)	0	42,634	0	0	0	1,531	05/15/2032
36202C-6Y-4	GOVT NATL MTGE ASSN		12/01/2022	VARIOUS		12,130	12,130	12,161	12,101	0	29	0	29	0	12,130	0	0	0	393	12/20/2028
36204J-NZ-5	GOVT NATL MTGE ASSN		12/01/2022	MORTGAGE PAYDOWN		10,338	10,338	9,375	10,188	0	150	0	150	0	10,338	0	0	0	403	02/15/2024
36209D-H9-8	GOVT NATL MTGE ASSN		09/15/2022	MORTGAGE PAYDOWN		2,177	2,177	2,134	2,146	0	30	0	30	0	2,177	0	0	0	89	02/15/2029
3622AA-UR-3	GNMA PASSTHRU 785192		12/01/2022	VARIOUS		67,200	67,200	72,691	67,897	0	(698)	0	(698)	0	67,200	0	0	0	709	11/20/2050
38376R-R4-0	GNMA REMIC TRUST		12/20/2022	MORTGAGE PAYDOWN		565,495	565,495	572,445	567,296	0	(1,801)	0	(1,801)	0	565,495	0	0	0	7,331	01/20/2067
38380H-CH-3	GNMA REMIC TRUST		12/20/2022	MORTGAGE PAYDOWN		57,017	57,017	54,695	56,433	0	584	0	584	0	57,017	0	0	0	575	05/20/2047
38381R-G6-0	GOVT NATL MTG A		12/20/2022	MORTGAGE PAYDOWN		131,344	131,344	131,221	131,254	0	90	0	90	0	131,344	0	0	0	611	03/20/2049
38383A-BJ-2	GNMA REMIC TR		11/20/2022	INTEREST ONLY PAYMENT		0	0	3	0	0	(3)	0	(3)	0	0	0	0	0	0	01/20/2050
38383C-3X-6	GNMA REMIC TRUST		11/20/2022	INTEREST ONLY PAYMENT		0	0	550	0	0	(550)	0	(550)	0	0	0	0	0	40	11/20/2051
38383C-FR-6	GNMA REMIC TRUST		11/20/2022	INTEREST ONLY PAYMENT		0	0	552	0	0	(552)	0	(552)	0	0	0	0	0	35	10/20/2051
38383P-5X-5	GNMA REMIC TRUST		11/20/2022	INTEREST ONLY PAYMENT		0	0	579	0	0	(579)	0	(579)	0	0	0	0	0	56	04/20/2052
38383P-B4-2	GNMA REMIC TRUST		12/20/2022	INTEREST ONLY PAYMENT		0	0	513	0	0	(513)	0	(513)	0	0	0	0	0	55	04/20/2052
38383P-NA-5	GNMA REMIC TRUST		12/20/2022	INTEREST ONLY PAYMENT		0	0	1,403	0	0	(1,403)	0	(1,403)	0	0	0	0	0	129	03/20/2052
38383P-RN-3	GNMA REMIC TRUST		12/20/2022	INTEREST ONLY PAYMENT		0	0	265	0	0	(265)	0	(265)	0	0	0	0	0	24	03/20/2052
38383R-3S-4	GNMA REMIC TRUST		12/20/2022	INTEREST ONLY PAYMENT		0	0	65	0	0	(65)	0	(65)	0	0	0	0	0	7	05/20/2052
38383R-FV-4	GNMA REMIC TRUST		12/20/2022	INTEREST ONLY PAYMENT		0	0	548	0	0	(548)	0	(548)	0	0	0	0	0	57	04/20/2052
38383R-WA-1	GNMA REMIC TRUST		12/20/2022	INTEREST ONLY PAYMENT		0	0	1,077	0	0	(1,077)	0	(1,077)	0	0	0	0	0	117	04/20/2052
38383T-2H-5	GNMA REMIC TRUST		12/20/2022	INTEREST ONLY PAYMENT		0	0	271	0	0	(271)	0	(271)	0	0	0	0	0	40	07/20/2052
38383T-YC-1	GNMA REMIC TRUST		12/20/2022	INTEREST ONLY PAYMENT		0	0	106	0	0	(106)	0	(106)	0	0	0	0	0	8	07/20/2052
38383Y-AV-4	GNMA REMIC TRUST		12/20/2022	INTEREST ONLY PAYMENT		0	0	61	0	0	(61)	0	(61)	0	0	0	0	0	6	08/20/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
0109999999. Subtotal - Bonds - U.S. Governments						528,926,020	540,245,314	537,711,088	440,770,702	0	125,322	0	125,322	0	537,610,977	0	(8,684,956)	(8,684,956)	1,662,550	XXX
013051-EG-8	ALBERTA PROV		01/25/2022	RBC DEXIA		1,170,180	1,200,000	1,222,896	1,220,941	0	(159)	0	(159)	0	1,220,782	0	(50,602)	(50,602)	3,842	06/01/2030
11070T-AF-5	BC PROV		01/12/2022	RBC DEXIA		9,885,795	9,500,000	10,164,835	9,937,815	0	(4,396)	0	(4,396)	0	9,933,419	0	(47,624)	(47,624)	20,028	06/18/2025
135087-F8-2	GOVT OF CANADA		04/05/2022	RBC DEXIA		7,980,714	8,600,000	8,877,522	8,831,056	0	(11,115)	0	(11,115)	0	8,819,941	0	(839,227)	(839,227)	29,923	06/01/2027
135087-J3-9	CANADA GOVT		06/14/2022	RBC DEXIA		3,131,264	3,400,000	3,568,470	0	0	(6,009)	0	(6,009)	0	3,562,461	0	(431,197)	(431,197)	41,394	06/01/2029
135087-K9-4	CANADA GOVT		01/06/2022	RBC DEXIA		3,147,723	3,250,000	3,260,043	3,257,773	0	(48)	0	(48)	0	3,257,725	0	(110,002)	(110,002)	5,832	09/01/2025
135087-L5-1	CANADA GOVT		02/08/2022	RBC DEXIA		8,980,540	9,500,000	9,172,155	9,220,864	0	7,277	0	7,277	0	9,228,141	0	(247,601)	(247,601)	10,541	03/01/2026
135087-L9-3	CANADA GOVT		08/03/2022	RBC DEXIA		28,929,980	31,000,000	30,547,700	30,555,772	0	32,345	0	32,345	0	30,588,117	0	(1,658,137)	(1,658,137)	209,164	09/01/2026
13509P-FA-6	CANADA HOUSING TRUST		08/11/2022	RBC DEXIA		25,924,050	27,000,000	27,743,940	27,596,789	0	(79,819)	0	(79,819)	0	27,516,971	0	(1,592,921)	(1,592,921)	331,607	12/15/2025
13509P-FX-6	CANADA HOUSING TRUST		06/16/2022	RBC DEXIA		14,337,930	14,500,000	15,916,650	15,683,030	0	(48,288)	0	(48,288)	0	15,634,743	0	(1,296,813)	(1,296,813)	93,598	06/15/2027
13509P-GS-6	CANADA HOUSING TRUST		03/24/2022	RBC DEXIA		5,962,500	6,000,000	6,494,040	6,465,332	0	(14,930)	0	(14,930)	0	6,450,401	0	(487,901)	(487,901)	44,868	12/15/2028
13509P-HD-8	CANADA HOUSING TRUST		12/06/2022	RBC DEXIA		6,513,080	7,000,000	6,371,750	0	0	33,566	0	33,566	0	6,405,316	0	107,764	107,764	107,330	09/15/2029
13509P-HT-3	CANADA HOUSING TRUST		01/04/2022	RBC DEXIA		6,885,270	7,000,000	6,874,980	6,879,394	0	363	0	363	0	6,879,757	0	5,513	5,513	5,274	06/15/2026
563469-UV-5	MANITOBA PROV		03/08/2022	RBC DEXIA		1,940,520	2,000,000	2,040,800	2,037,325	0	(745)	0	(745)	0	2,036,581	0	(96,061)	(96,061)	11,008	06/02/2030
563469-UX-1	MANITOBA PROV		02/07/2022	RBC DEXIA		2,879,964	3,000,000	2,991,690	2,992,299	0	91	0	91	0	2,992,389	0	(112,425)	(112,425)	10,969	06/02/2031
62620D-AH-4	BC MUNI FINANCE		06/16/2022	RBC DEXIA		2,686,530	3,000,000	3,172,500	3,163,698	0	(9,147)	0	(9,147)	0	3,154,551	0	(468,021)	(468,021)	53,340	10/09/2029
68323A-CX-0	ONTARIO PROV		01/05/2022	RBC DEXIA		9,020,603	8,725,000	8,842,065	8,804,931	0	(369)	0	(369)	0	8,804,562	0	216,041	216,041	22,374	06/02/2025
68323A-DL-5	ONTARIO PROV CDA		01/27/2022	VARIOUS		24,211,200	24,000,000	23,570,430	23,893,246	0	8,012	0	8,012	0	23,901,258	0	309,942	309,942	239,129	01/27/2023
68333Z-AB-3	ONTARIO PROV		12/14/2022	RBC DEXIA		19,260,345	19,500,000	19,735,415	19,589,648	0	(51,950)	0	(51,950)	0	19,537,698	0	(277,353)	(277,353)	643,126	09/08/2023
68333Z-AE-7	ONTARIO PROV		06/16/2022	RBC DEXIA		4,100,130	4,500,000	4,830,885	4,813,029	0	(18,402)	0	(18,402)	0	4,794,627	0	(694,497)	(694,497)	66,742	06/02/2029
68333Z-AF-4	ONTARIO PROV		03/08/2022	RBC DEXIA		9,160,785	9,000,000	9,069,930	9,036,229	0	(1,135)	0	(1,135)	0	9,035,094	0	125,691	125,691	86,628	09/08/2024
68333Z-AP-2	ONTARIO PROV		02/09/2022	RBC DEXIA		2,788,232	2,870,000	2,903,809	2,902,336	0	(294)	0	(294)	0	2,902,042	0	(113,810)	(113,810)	11,252	06/02/2031
74814Z-EV-1	PROV OF QUEBEC		08/12/2022	RBC DEXIA		24,522,480	24,000,000	25,834,524	25,283,911	0	(51,659)	0	(51,659)	0	25,232,252	0	(709,772)	(709,772)	358,705	09/01/2025
803854-JW-9	PROVINCE OF SASKATCHEWAN		01/26/2022	RBC DEXIA		8,198,146	7,900,000	8,238,278	8,029,424	0	(3,865)	0	(3,865)	0	8,025,558	0	172,588	172,588	38,786	06/03/2024
891288-DV-1	TORONTO ONT		02/02/2022	RBC DEXIA		5,632,800	6,000,000	6,121,920	6,106,993	0	(1,025)	0	(1,025)	0	6,105,968	0	(473,168)	(473,168)	16,833	12/02/2030
921577-RP-9	VANCOUVER B C		02/09/2022	RBC DEXIA		5,207,850	5,325,000	5,322,657	5,322,858	0	145	0	145	0	5,323,003	0	(115,153)	(115,153)	32,884	11/05/2031
24850N-AD-2	DENMARK KINGDOM	D	10/27/2022	VARIOUS		760,000	760,000	758,138	759,233	0	767	0	767	0	760,000	0	0	0	950	10/27/2022
50046P-BP-9	KOMMUNINVEST I SVERI	D	07/20/2022	VARIOUS		880,000	880,000	878,258	879,437	0	563	0	563	0	880,000	0	0	0	1,100	07/20/2022
50048M-CX-6	KOMMUNALBANKEN AS	D	11/04/2022	VARIOUS		630,000	630,000	629,899	629,958	0	42	0	42	0	630,000	0	0	0	1,575	11/04/2022
000000-00-0	AUSTRALIAN GOVERNMENT	B	07/15/2022	MATURITY		13,550,998	13,421,000	18,506,454	14,441,003	0	(257,570)	0	(257,570)	(2,096,791)	0	0	0	0	789,462	07/15/2022
0309999999. Subtotal - Bonds - All Other Governments						258,279,609	263,461,000	273,662,633	258,334,324	0	(477,754)	0	(477,754)	(2,096,791)	253,613,357	0	(8,884,746)	(8,884,746)	3,288,264	XXX
13063C-JG-6	CALIFORNIA ST		11/09/2022	ZERO STAGE CAPITAL		1,020,240	1,000,000	1,163,220	1,050,157	0	(14,284)	0	(14,284)	0	1,035,873	0	(15,633)	(15,633)	47,083	12/01/2024
13063D-LJ-5	CALIFORNIA ST		03/23/2022	ZERO STAGE CAPITAL		3,666,840	3,000,000	3,836,863	3,670,669	0	(15,226)	0	(15,226)	0	3,655,443	0	11,397	11,397	72,500	04/01/2031
20772J-ZC-9	CONNECTICUT ST		08/16/2022	ZERO STAGE CAPITAL		1,093,770	1,000,000	1,186,240	1,114,000	0	(17,997)	0	(17,997)	0	1,096,003	0	(2,233)	(2,233)	37,917	11/15/2025
246381-JA-6	DELAWARE STATE		10/12/2022	ZERO STAGE CAPITAL		2,415,629	2,380,000	2,704,061	2,484,267	0	(54,294)	0	(54,294)	0	2,429,973	0	(14,344)	(14,344)	153,047	07/01/2023
419792-WJ-1	HAWAII ST		05/09/2022	ZERO STAGE CAPITAL		3,696,733	3,330,000	4,257,838	4,141,875	0	(34,335)	0	(34,335)	0	4,107,540	0	(410,807)	(410,807)	143,375	01/01/2030
604146-AL-4	MINNESOTA ST GEN FUND MUNICIPAL		07/25/2022	ZERO STAGE CAPITAL		2,782,108	2,760,000	3,055,265	2,774,078	0	(14,078)	0	(14,078)	0	2,760,000	0	22,108	22,108	124,967	03/01/2023
646039-VA-2	NEW JERSEY ST		06/01/2022	MATURITY		3,695,000	3,695,000	4,371,887	3,735,937	0	(40,937)	0	(40,937)	0	3,695,000	0	0	0	92,375	06/01/2022
658256-R6-1	NORTH CAROLINA		10/11/2022	ZERO STAGE CAPITAL		2,608,759	2,530,000	3,031,927	2,696,172	0	(54,875)	0	(54,875)	0	2,641,297	0	(32,538)	(32,538)	120,175	05/01/2024
677522-VL-5	OHIO ST		06/13/2022	ZERO STAGE CAPITAL		775,005	700,000	816,109	771,987	0	(6,586)	0	(6,586)	0	765,401	0	9,604	9,604	26,250	09/15/2026
68609B-K6-3	OREGON ST		08/11/2022	ZERO STAGE CAPITAL		901,183	865,000	1,022,473	912,192	0	(15,125)	0	(15,125)	0	897,067	0	4,116	4,116	30,515	12/01/2023
68609B-SG-3	OREGON ST		08/10/2022	ZERO STAGE CAPITAL		1,529,549	1,495,000	1,698,275	1,554,399	0	(27,170)	0	(27,170)	0	1,527,229	0	2,320	2,320	58,347	05/01/2023
97705M-AT-2	WISCONSIN STATE MUNICIPAL		11/03/2022	ZERO STAGE CAPITAL		676,834	670,000	735,164	697,275	0	(9,772)	0	(9,772)	0	687,504	0	(10,670)	(10,670)	27,247	05/01/2025
97705M-GR-0	WISCONSIN STATE		03/25/2022	ZERO STAGE CAPITAL		188,062	165,000	200,330	191,607	0	(1,172)	0	(1,172)	0	190,435	0	(2,373)	(2,373)	3,392	11/01/2027
97705M-KP-9	WISCONSIN STATE MUNICIPAL		08/19/2022	ZERO STAGE CAPITAL		1,285,861	1,150,000	1,378,965	1,295,142	0	(16,553)	0	(16,553)	0	1,278,590	0	7,271	7,271	46,639	11/01/2027
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						26,335,573	24,740,000	29,458,617	27,089,757	0	(322,404)	0	(322,404)	0	26,767,355	0	(431,782)	(431,782)	983,829	XXX
213185-GD-7	COOK CNTY IL		11/09/2022	ISSUE CALLED at 100.000		1,920,000	1,920,000	2,135,331	1,986,509	0	(19,195)	0	(19,195)	0	1,967,314	0	(47,314)	(47,314)	96,000	11/15/2024
343136-3P-0	FLORIDA STATE TURNPIKE AUTH		11/08/2022	ZERO STAGE CAPITAL		2,548,970	2,500,000	2,940,525	2,578,355	0	(38,053)	0	(38,053)	0	2,540,301	0	8,669	8,669	154,444	07/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
412487-DL-1	HARTFORD CNTY MD		06/09/2022	ZERO STAGE CAPITAL		3,844,704	3,835,000	4,574,580	3,890,986	0	(48,805)	0	(48,805)	0	3,842,181	0	2,523	2,523	179,453	07/01/2022
586145-F4-1	MEMPHIS TN		01/28/2022	ZERO STAGE CAPITAL		5,608,352	5,025,000	6,158,439	5,528,516	0	(9,363)	0	(9,363)	0	5,519,153	0	89,199	89,199	83,750	04/01/2026
64966K-DX-8	NEW YORK N Y		10/13/2022	ZERO STAGE CAPITAL		5,046,957	5,020,000	5,780,580	5,223,163	0	(60,679)	0	(60,679)	0	5,162,483	0	(115,526)	(115,526)	303,989	08/01/2024
735000-QU-8	PORT OAKLAND CALIF REV		05/02/2022	ISSUE CALLED at 100.000		6,555,000	6,555,000	6,736,101	6,567,695	0	(32,244)	0	(32,244)	0	6,535,450	0	19,550	19,550	163,875	05/01/2029
864813-E4-8	SUFFOLK VA N		02/01/2022	MATURITY		1,470,000	1,470,000	1,785,036	1,473,761	0	(3,761)	0	(3,761)	0	1,470,000	0	0	0	36,750	02/01/2022
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						26,993,983	26,325,000	30,110,592	27,248,985	0	(212,100)	0	(212,100)	0	27,036,882	0	(42,899)	(42,899)	1,018,261	XXX
01026C-AC-5	ALABAMA ECONOMIC SET		09/15/2022	ISSUE CALLED at 100.000		140,000	140,000	140,909	140,546	0	(99)	0	(99)	0	140,446	0	(446)	(446)	4,428	09/15/2025
015303-AW-0	ALEXANDRIA VA		01/04/2022	ZERO STAGE CAPITAL		920,709	705,000	923,888	922,643	0	(366)	0	(366)	0	922,276	0	(1,567)	(1,567)	2,154	12/15/2029
016332-EW-4	ALIQUIPPA PA MUN WTR		06/23/2022	NATL FINANCIAL SERV		543,296	525,000	623,522	623,390	0	(5,795)	0	(5,795)	0	617,595	0	(74,298)	(74,298)	10,500	11/15/2032
02765U-LS-1	AMERICAN MUN PWR OHI		02/15/2022	MATURITY		1,740,000	1,740,000	1,966,444	1,745,633	0	(5,633)	0	(5,633)	0	1,740,000	0	0	0	43,500	02/15/2022
03588H-P4-2	ANNE ARUNDEL CNTY MD		01/31/2022	ZERO STAGE CAPITAL		5,401,320	4,325,000	5,752,856	5,672,186	0	(14,488)	0	(14,488)	0	5,657,698	0	(256,378)	(256,378)	72,684	10/01/2029
04052E-AY-4	ARIZONA INDL DEV AUT		01/10/2022	ZERO STAGE CAPITAL		1,082,316	950,000	1,094,115	1,093,438	0	(496)	0	(496)	0	1,092,942	0	(10,626)	(10,626)	16,994	02/01/2050
040649-MB-8	ARIZONA ST TRANSN BR		10/06/2022	ZERO STAGE CAPITAL		3,205,125	3,160,000	3,569,157	3,292,705	0	(68,339)	0	(68,339)	0	3,224,366	0	(19,241)	(19,241)	201,889	07/01/2023
041431-TL-1	ARLINGTON CNTY VA		04/06/2022	ZERO STAGE CAPITAL		1,710,926	1,475,000	1,905,346	1,857,650	0	(15,561)	0	(15,561)	0	1,842,090	0	(131,164)	(131,164)	23,149	06/15/2028
041826-2R-8	ARLINGTON TX INDEP SCH DIST		11/16/2022	ZERO STAGE CAPITAL		1,463,743	1,375,000	1,611,899	1,507,135	0	(27,097)	0	(27,097)	0	1,480,038	0	(16,295)	(16,295)	86,510	02/15/2026
04780M-ZM-4	ATLANTA GA ARPT REV		04/06/2022	ZERO STAGE CAPITAL		435,841	390,000	492,820	489,320	0	(4,001)	0	(4,001)	0	485,319	0	(49,478)	(49,478)	9,858	07/01/2028
052414-TP-4	AUSTIN TEX ELEC UTIL		03/02/2022	ZERO STAGE CAPITAL		2,076,633	1,785,000	2,157,297	2,152,962	0	(13,007)	0	(13,007)	0	2,139,955	0	(63,322)	(63,322)	27,023	11/15/2026
091096-LF-2	BIRMINGHAM ALA WTRWKS BRD WWTR REVENUE		01/28/2022	ZERO STAGE CAPITAL		1,640,772	1,400,000	1,787,170	1,618,465	0	(2,854)	0	(2,854)	0	1,615,611	0	25,161	25,161	40,833	01/01/2028
09182N-BR-0	BLACK BELT ENERGY GA		07/19/2022	ZERO STAGE CAPITAL		2,330,912	2,265,000	2,803,481	2,790,115	0	(27,565)	0	(27,565)	0	2,762,550	0	(431,639)	(431,639)	57,883	06/01/2051
109367-VG-4	BRIGHTON MICH AREA S		01/03/2022	ZERO STAGE CAPITAL		1,121,514	875,000	1,122,590	1,121,868	0	(361)	0	(361)	0	1,121,508	0	6	6	7,778	05/01/2029
13017H-AJ-5	CALIFORNIA EARTHQUAK		07/01/2022	MATURITY		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	1,858	07/01/2022
13032U-B2-3	CALIFORNIA ST HLTH FAC FING AUTH REVENUE		02/04/2022	ZERO STAGE CAPITAL		1,069,939	935,000	1,094,698	1,093,446	0	(1,544)	0	(1,544)	0	1,091,903	0	(21,963)	(21,963)	6,961	08/15/2048
13032U-NB-0	CALIFORNIA ST HLTH FAC FING AUTH REVENUE		08/24/2022	ZERO STAGE CAPITAL		1,881,140	1,785,000	1,982,028	1,945,271	0	(5,811)	0	(5,811)	0	1,939,460	0	(58,320)	(58,320)	91,977	08/15/2035
13033D-AE-5	CALIFORNIA HSG FIN A		12/19/2022	VARIOUS		925,394	1,014,000	1,143,883	1,138,186	0	(7,332)	0	(7,332)	0	1,130,854	0	(205,460)	(205,460)	37,192	11/20/2035
13063B-FS-6	CALIFORNIA ST		03/01/2022	MATURITY		100,000	100,000	109,116	100,506	0	(506)	0	(506)	0	100,000	0	0	0	3,325	03/01/2022
13063D-M7-0	CALIFORNIA ST		01/06/2022	ZERO STAGE CAPITAL		740,328	550,000	749,056	749,056	0	(538)	0	(538)	0	748,518	0	(8,190)	(8,190)	4,049	10/01/2031
13068L-G9-0	CALIFORNIA ST PUB WK		10/04/2022	ZERO STAGE CAPITAL		1,107,068	1,050,000	1,218,809	1,167,254	0	(23,032)	0	(23,032)	0	1,144,222	0	(37,155)	(37,155)	52,938	10/01/2025
153476-GK-6	CENTRAL FLA EXPWY AU		03/08/2022	ZERO STAGE CAPITAL		501,543	440,000	537,046	524,307	0	(3,543)	0	(3,543)	0	520,764	0	(19,222)	(19,222)	15,217	07/01/2026
154123-ZL-0	CENTRAL MICH UNIV RE		03/22/2022	ZERO STAGE CAPITAL		212,490	180,000	236,765	234,025	0	(1,548)	0	(1,548)	0	232,477	0	(19,987)	(19,987)	4,325	10/01/2029
155048-DW-8	CENTRAL PUGET SOUND		05/17/2022	ZERO STAGE CAPITAL		1,916,516	1,640,000	2,195,944	2,187,689	0	(18,460)	0	(18,460)	0	2,169,229	0	(252,712)	(252,712)	42,000	11/01/2031
155498-LH-9	CENTRAL TEXAS REGIONAL MOBILITY AUTH REV		05/09/2022	ZERO STAGE CAPITAL		450,628	415,000	524,564	514,899	0	(4,922)	0	(4,922)	0	509,977	0	(59,349)	(59,349)	17,868	01/01/2029
158843-XA-5	CHANDLER ARIZ		11/03/2022	ZERO STAGE CAPITAL		697,996	650,000	777,277	748,156	0	(14,459)	0	(14,459)	0	733,698	0	(35,702)	(35,702)	43,875	07/01/2027
167560-SW-2	CHICAGO IL MET WTR RECLAMATION DIST		01/28/2022	ZERO STAGE CAPITAL		4,374,863	3,750,000	4,565,138	4,247,961	0	(6,526)	0	(6,526)	0	4,241,435	0	133,428	133,428	31,250	12/01/2027
167560-VX-6	CHICAGO ILL MET WTR		01/31/2022	ZERO STAGE CAPITAL		3,419,462	2,730,000	3,589,213	3,583,176	0	(7,798)	0	(7,798)	0	3,575,377	0	(155,916)	(155,916)	20,854	12/01/2030
167593-LV-2	CHICAGO ILL O HARE INTL A		01/01/2022	MATURITY		5,200,000	5,200,000	5,688,592	5,200,000	0	0	0	0	0	5,200,000	0	0	0	136,500	01/01/2022
167593-MK-5	CHICAGO ILL O HARE INTL A		01/01/2022	MATURITY		2,715,000	2,715,000	3,100,812	2,715,000	0	0	0	0	0	2,715,000	0	0	0	67,875	01/01/2022
181059-R9-9	CLARK CNTY NEV SCH D		07/19/2022	ZERO STAGE CAPITAL		1,549,951	1,340,000	1,779,641	1,759,581	0	(26,384)	0	(26,384)	0	1,733,197	0	(183,246)	(183,246)	40,200	06/15/2031
187090-4R-3	CLIFTON N J		03/22/2022	ZERO STAGE CAPITAL		2,324,802	2,040,000	2,439,044	2,435,518	0	(10,850)	0	(10,850)	0	2,424,668	0	(99,866)	(99,866)	45,261	08/15/2028
196480-SN-8	COLORADO HSG & FIN A		02/08/2022	ZERO STAGE CAPITAL		1,953,791	2,055,000	2,080,441	2,078,887	0	(286)	0	(286)	0	2,078,601	0	(124,810)	(124,810)	17,489	10/01/2042
19648F-LB-8	COLORADO HEALTH FACS		02/25/2022	ZERO STAGE CAPITAL		734,727	635,000	780,904	772,419	0	(4,519)	0	(4,519)	0	767,900	0	(33,173)	(33,173)	21,167	01/01/2027
20772J-A5-1	CONNECTICUT ST		12/05/2022	ZERO STAGE CAPITAL		2,552,812	2,430,000	2,872,454	2,691,138	0	(74,716)	0	(74,716)	0	2,616,422	0	(63,610)	(63,610)	149,175	03/15/2029
20772K-PK-9	CONNECTICUT ST		03/09/2022	ZERO STAGE CAPITAL		2,226,843	1,955,000	2,335,795	2,335,795	0	(9,437)	0	(9,437)	0	2,326,358	0	(99,515)	(99,515)	14,119	01/15/2029
207758-E6-6	CONNECTICUT ST SPL T		04/06/2022	ZERO STAGE CAPITAL		1,874,143	1,615,000	2,053,263	2,051,923	0	(16,245)	0	(16,245)	0	2,035,678	0	(161,535)	(161,535)	37,908	01/01/2029
207758-G6-4	CONNECTICUT ST SPL T		01/18/2022	ZERO STAGE CAPITAL		1,273,211	965,000	1,303,020	1,300,962	0	(1,700)	0	(1,700)	0	1,299,261	0	(26,050)	(26,050)	6,567	11/01/2032
207758-SS-3	CONNECTICUT ST SPL T		07/20/2022	ZERO STAGE CAPITAL		2,510,200	2,500,000	3,023,625	2,547,695	0	(39,925)	0	(39,925)	0	2,507,771	0	2,429	2,429	111,458	09/01/2022
207758-TY-9	CONNECTICUT ST SPL TAX		12/20/2022	ZERO STAGE CAPITAL		1,588,800	1,500,000	1,818,120	1,646,428	0	(29,656)	0	(29,656)	0	1,616,772	0	(27,972)	(27,972)	104,375	08/01/2026
207758-ZN-6	CONNECTICUT ST SPL T		08/17/2022	ZERO STAGE CAPITAL		1,938,793	1,735,000	2,092,289	2,014,151	0	(31,760)	0	(31,760)	0	1,982,391	0	(43,598)	(43,598)	69,400	05/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20775D-MR-0	CONNECTICUT ST HEALT		09/26/2022	ZERO STAGE CAPITAL		567,725	660,000	789,591	784,703	0	(8,542)	0	(8,542)	0	776,161	0	(208,436)	(208,436)	21,780	06/01/2046
20775D-PT-3	CONNECTICUT ST HEALT		04/18/2022	ZERO STAGE CAPITAL		340,344	300,000	390,108	387,241	0	(3,404)	0	(3,404)	0	383,837	0	(43,493)	(43,493)	8,375	07/01/2029
20775Y-EN-2	CONNECTICUT ST REVOL		03/15/2022	ZERO STAGE CAPITAL		1,760,370	1,500,000	1,923,405	1,836,371	0	(11,282)	0	(11,282)	0	1,825,088	0	(64,718)	(64,718)	47,083	02/01/2028
213185-LU-3	COOK CNTY ILL		04/01/2022	ZERO STAGE CAPITAL		1,681,094	1,485,000	1,870,209	1,822,893	0	(14,607)	0	(14,607)	0	1,808,286	0	(127,192)	(127,192)	28,875	11/15/2027
213248-CL-9	COOK CNTY ILL SALES		02/08/2022	ZERO STAGE CAPITAL		644,086	525,000	670,268	669,594	0	(1,643)	0	(1,643)	0	667,951	0	(23,865)	(23,865)	6,198	11/15/2038
235241-UH-7	DALLAS TEX AREA RAPI		03/24/2022	ZERO STAGE CAPITAL		580,950	500,000	633,865	626,041	0	(5,056)	0	(5,056)	0	620,985	0	(40,035)	(40,035)	8,125	12/01/2027
246343-HZ-3	DELAWARE RIV JT TOLL		06/06/2022	ZERO STAGE CAPITAL		735,230	725,000	800,835	753,779	0	(8,167)	0	(8,167)	0	745,613	0	(10,383)	(10,383)	33,733	07/01/2023
246388-UF-7	DELAWARE ST HEALTH F		06/22/2022	ZERO STAGE CAPITAL		1,958,657	1,815,000	2,228,511	2,161,010	0	(19,720)	0	(19,720)	0	2,141,291	0	(182,633)	(182,633)	66,298	10/01/2038
246579-KZ-8	DELAWARE VALLEY PA R		02/10/2022	VARIOUS		10,750,000	10,750,000	10,750,000	10,750,000	0	0	0	0	0	10,750,000	0	0	0	10,282	09/01/2048
248775-6U-7	DENTON CNTY TEX		01/28/2022	ZERO STAGE CAPITAL		3,183,152	2,800,000	3,268,328	3,158,021	0	(4,290)	0	(4,290)	0	3,153,731	0	29,421	29,421	60,978	07/15/2031
270618-EG-2	EAST BATON ROUGE LA		01/28/2022	VARIOUS		1,114,390	1,000,000	1,210,370	1,084,856	0	(1,628)	0	(1,628)	0	1,083,228	0	31,162	31,162	25,000	02/01/2026
305879-HT-8	FAIRVIEW PA SCH DIST		07/19/2022	ZERO STAGE CAPITAL		989,300	1,000,000	1,126,140	1,118,006	0	(8,096)	0	(8,096)	0	1,109,911	0	(120,611)	(120,611)	25,500	09/15/2031
34073T-EZ-6	FLORIDA ST HGR EDUCTNL FACCS FIN		01/28/2022	ZERO STAGE CAPITAL		1,007,590	1,000,000	1,088,870	1,002,672	0	(891)	0	(891)	0	1,001,782	0	5,808	5,808	16,667	04/01/2022
341422-XX-6	FLORIDA ST BRD OF EDU PUBLIC EDU		10/19/2022	ZERO STAGE CAPITAL		3,054,390	3,000,000	3,844,800	3,163,291	0	(92,298)	0	(92,298)	0	3,070,993	0	(16,603)	(16,603)	160,000	06/01/2023
341530-LM-6	FLORIDA ST BRD OF EDU PUBLIC EDU		11/28/2022	ZERO STAGE CAPITAL		2,442,890	2,340,000	2,546,318	2,474,170	0	(21,210)	0	(21,210)	0	2,452,960	0	(10,070)	(10,070)	93,340	06/01/2030
35671D-BJ-3	FREEPORT-MCMORAN INC		01/25/2022	ZERO STAGE CAPITAL		47,247	40,000	49,700	49,105	0	(42)	0	(42)	0	49,063	0	(1,816)	(1,816)	432	11/14/2034
373586-GD-2	GEORGIA ST PORTS AUT		06/13/2022	ZERO STAGE CAPITAL		538,052	465,000	617,701	615,352	0	(6,761)	0	(6,761)	0	608,591	0	(70,539)	(70,539)	14,273	07/01/2031
373586-GE-0	GEORGIA ST PORTS AUT		03/03/2022	ZERO STAGE CAPITAL		1,516,455	1,195,000	1,602,626	1,597,738	0	(7,333)	0	(7,333)	0	1,590,404	0	(73,949)	(73,949)	20,415	07/01/2032
373586-GF-7	GEORGIA ST PORTS AUT		02/10/2022	ZERO STAGE CAPITAL		2,617,371	2,055,000	2,719,045	2,709,838	0	(7,705)	0	(7,705)	0	2,702,133	0	(84,761)	(84,761)	28,542	07/01/2033
373586-GR-1	GEORGIA ST PORTS AUT		01/04/2022	ZERO STAGE CAPITAL		269,309	225,000	267,152	266,530	0	(56)	0	(56)	0	266,474	0	2,835	2,835	1,550	07/01/2043
386523-HZ-0	GRAND TRAVERSE CNTY		06/23/2022	PERSHING DLJ		205,911	185,000	236,778	233,183	0	(3,530)	0	(3,530)	0	229,652	0	(23,742)	(23,742)	9,147	07/01/2028
392274-K6-2	GTR ORALNDO FL AVIATION AUTH ARPT FACS		07/19/2022	ZERO STAGE CAPITAL		1,006,570	1,000,000	1,196,560	1,024,769	0	(18,330)	0	(18,330)	0	1,006,439	0	131	131	40,278	10/01/2022
407272-Y5-6	HAMILTON CNTY OHIO H		12/20/2022	ZERO STAGE CAPITAL		2,191,320	2,000,000	2,554,948	2,468,095	0	(79,794)	0	(79,794)	0	2,388,301	0	(196,981)	(196,981)	135,278	08/15/2027
40727G-CG-5	HAMILTON CNTY OHIO		01/10/2022	ZERO STAGE CAPITAL		1,691,257	1,345,000	1,744,707	1,707,794	0	(1,553)	0	(1,553)	0	1,706,241	0	(14,984)	(14,984)	7,659	12/01/2028
407287-MP-3	HAMILTON CNTY OHIO S		02/08/2022	ZERO STAGE CAPITAL		856,794	775,000	886,747	880,447	0	(3,900)	0	(3,900)	0	876,547	0	(19,754)	(19,754)	10,979	12/01/2024
40934T-AE-3	HAMPTON RDS VA TRANS		09/26/2022	ZERO STAGE CAPITAL		2,883,467	2,660,000	3,268,342	3,138,722	0	(56,438)	0	(56,438)	0	3,082,284	0	(198,817)	(198,817)	165,142	07/01/2029
40934T-AV-5	HAMPTON RDS VA TRANS		03/22/2022	ZERO STAGE CAPITAL		1,629,394	1,450,000	1,752,731	1,735,667	0	(14,473)	0	(14,473)	0	1,721,194	0	(91,800)	(91,800)	36,451	07/01/2026
414005-WF-1	HARRIS CNTY TEX		04/13/2022	ZERO STAGE CAPITAL		3,523,107	3,175,000	3,816,795	3,801,243	0	(39,701)	0	(39,701)	0	3,761,541	0	(238,434)	(238,434)	107,156	08/15/2026
414009-GX-2	HARRIS CNTY TEX CULTURAL		07/19/2022	ZERO STAGE CAPITAL		1,012,480	1,000,000	1,209,800	1,022,143	0	(13,370)	0	(13,370)	0	1,008,773	0	3,707	3,707	31,944	12/01/2022
416498-DV-2	HARTFORD CNTY CONN M		12/29/2021	ZERO STAGE CAPITAL		705,510	530,000	695,964	693,240	0	0	0	0	0	693,240	0	12,270	12,270	4,269	02/01/2031
419792-VV-5	HAWAII ST		05/25/2022	ZERO STAGE CAPITAL		969,656	950,000	1,040,659	983,552	0	(13,466)	0	(13,466)	0	970,086	0	(431)	(431)	42,882	01/01/2023
424682-LX-8	HEMPSTEAD TOWN N Y L		06/23/2022	BAIRD, ROBERT		285,018	300,000	364,614	361,170	0	(2,918)	0	(2,918)	0	358,252	0	(73,234)	(73,234)	13,000	07/01/2041
425538-CU-7	HENNEPIN CNTY MN SALES TAX REV		07/28/2022	ZERO STAGE CAPITAL		2,582,780	2,470,000	2,841,925	2,610,264	0	(41,297)	0	(41,297)	0	2,568,968	0	13,813	13,813	77,531	12/15/2023
43231Y-GC-4	HILLSBOROUGH CNTY FL		01/06/2022	ZERO STAGE CAPITAL		1,316,225	1,135,000	1,318,359	1,316,929	0	(1,170)	0	(1,170)	0	1,315,759	0	467	467	10,877	11/01/2025
438687-TX-3	HONOLULU HAWAII CITY		01/06/2022	ZERO STAGE CAPITAL		2,427,000	2,000,000	2,486,720	2,451,575	0	(2,152)	0	(2,152)	0	2,449,423	0	(22,423)	(22,423)	43,333	03/01/2027
438687-UA-1	HONOLULU HAWAII CITY		05/18/2022	ZERO STAGE CAPITAL		2,908,382	2,555,000	3,417,594	3,377,993	0	(37,558)	0	(37,558)	0	3,340,435	0	(432,053)	(432,053)	101,490	03/01/2030
442331-6K-5	HOUSTON TEX		07/19/2022	ZERO STAGE CAPITAL ISSUE CALLED at 100.000		585,555	500,000	662,585	656,411	0	(10,240)	0	(10,240)	0	646,172	0	(60,617)	(60,617)	22,292	03/01/2030
442348-6T-0	HOUSTON TEX ARPT SYS		07/01/2022			2,500,000	2,500,000	2,731,675	2,659,643	0	(13,218)	0	(13,218)	0	2,646,425	0	(146,425)	(146,425)	125,000	07/01/2027
442349-FJ-0	HOUSTON TEX ARPT SYS		07/14/2022	ZERO STAGE CAPITAL		731,550	655,000	846,620	834,628	0	(12,584)	0	(12,584)	0	822,043	0	(90,494)	(90,494)	35,115	07/01/2029
442368-LK-0	HOUSTON TX CMNTY CLG REVENUE		04/15/2022	MATURITY		1,025,000	1,025,000	1,195,919	1,032,872	0	(7,872)	0	(7,872)	0	1,025,000	0	0	0	25,625	04/15/2022
44256P-B2-8	HOWARD CNTY MD		01/04/2022	ZERO STAGE CAPITAL		4,347,141	3,355,000	4,463,291	4,392,001	0	(1,830)	0	(1,830)	0	4,390,170	0	(43,030)	(43,030)	65,702	08/15/2029
445047-CQ-4	HUMBLE TX INDEP SCH DIST		08/10/2022	ZERO STAGE CAPITAL		2,889,119	2,835,000	3,447,587	2,933,171	0	(51,479)	0	(51,479)	0	2,881,692	0	7,426	7,426	144,316	02/15/2023
451295-B9-9	IDAHO HEALTH FACS AU		10/19/2022	ZERO STAGE CAPITAL		173,136	160,000	211,058	210,674	0	(3,724)	0	(3,724)	0	206,949	0	(33,813)	(33,813)	7,111	03/01/2032
45203H-N6-5	ILLINOIS FIN AUTH RE		01/28/2022	ZERO STAGE CAPITAL		2,774,925	2,500,000	3,017,200	2,735,857	0	(3,771)	0	(3,771)	0	2,732,087	0	42,838	42,838	26,389	11/15/2026
45204F-LR-4	ILLINOIS FIN AUTH RE		06/13/2022	ZERO STAGE CAPITAL		876,672	800,000	1,093,016	1,082,638	0	(12,846)	0	(12,846)	0	1,069,792	0	(193,120)	(193,120)	33,000	07/15/2032
452152-5J-6	ILLINOIS ST		01/18/2022	ZERO STAGE CAPITAL		1,535,400	1,250,000	1,575,500	1,573,228	0	(2,055)	0	(2,055)	0	1,571,173	0	(35,773)	(35,773)	13,715	11/01/2029
452252-PW-3	ILLINOIS ST TOLL HWY		01/04/2022	ZERO STAGE CAPITAL		1,570,837	1,215,000	1,574,579	1,573,210	0	(457)	0	(457)	0	1,572,753	0	(1,916)	(1,916)	3,375	01/01/2043
45470R-CR-5	INDIANA FIN AUTH HWY		11/01/2022	ZERO STAGE CAPITAL		2,804,038	2,750,000	3,157,990	2,901,682	0	(65,670)	0	(65,670)	0	2,836,012	0	(31,974)	(31,974)	126,806	12/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45505M-JN-7	INDIANA ST FIN AUTH		01/31/2022	ZERO STAGE CAPITAL		4,934,661	3,850,000	5,255,173	5,192,146	0	(11,176)	0	(11,176)	0	5,180,970	0	(246,309)	(246,309)	64,701	10/01/2032
455412-BG-0	INDIANAPOLIS IND WTR		06/06/2022	ZERO STAGE CAPITAL		2,675,694	2,395,000	2,968,052	2,821,227	0	(37,694)	0	(37,694)	0	2,783,533	0	(107,839)	(107,839)	81,497	10/01/2026
46246K-4C-3	IOWA FIN AUTH REV		04/19/2022	ZERO STAGE CAPITAL		876,049	780,000	960,352	958,531	0	(9,569)	0	(9,569)	0	948,962	0	(72,913)	(72,913)	28,167	08/01/2028
47844P-KN-4	JOHNSON CNTY KANS		02/25/2022	ZERO STAGE CAPITAL		2,368,740	2,000,000	2,549,360	2,483,241	0	(13,249)	0	(13,249)	0	2,469,992	0	(101,252)	(101,252)	49,167	09/01/2027
486063-E8-9	KATY TEX INDPT SCH D		01/18/2022	ZERO STAGE CAPITAL		1,763,960	1,515,000	1,819,121	1,788,697	0	(3,462)	0	(3,462)	0	1,785,236	0	(21,276)	(21,276)	32,615	02/15/2026
486063-VG-2	KATY TEX INDPT SCH D		03/08/2022	ZERO STAGE CAPITAL		2,271,720	2,055,000	2,359,736	2,214,126	0	(9,421)	0	(9,421)	0	2,204,704	0	67,016	67,016	58,510	02/15/2025
49474F-ZN-3	KING CNTY WASH		04/01/2022	ZERO STAGE CAPITAL		2,071,259	1,725,000	2,245,812	2,232,701	0	(15,874)	0	(15,874)	0	2,216,827	0	(145,568)	(145,568)	56,302	01/01/2030
517845-MG-5	LAS VEGAS VLY NV WTR DIST		01/28/2022	ZERO STAGE CAPITAL		3,838,410	3,000,000	4,089,360	4,012,078	0	(8,478)	0	(8,478)	0	4,003,600	0	(165,190)	(165,190)	25,000	06/01/2031
534239-GZ-5	LINCOLN NEB		01/04/2022	ZERO STAGE CAPITAL		860,713	725,000	878,497	863,483	0	(434)	0	(434)	0	863,050	0	(2,337)	(2,337)	17,924	05/15/2026
544445-SW-0	LOS ANGELES CALIF DE		04/18/2022	ZERO STAGE CAPITAL		1,987,251	1,805,000	2,318,884	2,304,711	0	(14,873)	0	(14,873)	0	2,289,838	0	(302,587)	(302,587)	38,858	05/15/2041
544532-DC-5	LOS ANGELES CALIF DE		01/18/2022	ZERO STAGE CAPITAL		2,288,528	1,750,000	2,345,560	2,341,636	0	(3,106)	0	(3,106)	0	2,338,530	0	(50,003)	(50,003)	11,910	07/01/2036
544646-P5-5	LOS ANGELES CA UNIF SCH DIST MUNICIPAL		02/25/2022	ZERO STAGE CAPITAL		3,764,930	3,460,000	4,034,671	3,853,681	0	(26,135)	0	(26,135)	0	3,827,546	0	(62,616)	(62,616)	115,333	07/01/2024
54466H-HF-6	LOS ANGELES CNTY CA MET TRANSPRTN AUTH		12/27/2022	ZERO STAGE CAPITAL		3,039,460	2,835,000	3,137,721	3,080,310	0	(34,043)	0	(34,043)	0	3,046,267	0	(6,807)	(6,807)	211,838	07/01/2044
545904-NJ-9	LOUDOUN CNTY VA SANT		01/06/2022	ZERO STAGE CAPITAL		3,672,031	2,955,000	3,780,834	3,734,006	0	(3,199)	0	(3,199)	0	3,730,808	0	(58,777)	(58,777)	57,869	01/01/2028
55123T-BH-4	LYNCHBURG VA ECONOMI		07/19/2022	ZERO STAGE CAPITAL		823,965	750,000	973,575	971,091	0	(11,292)	0	(11,292)	0	959,800	0	(135,835)	(135,835)	25,417	01/01/2035
55844R-VB-7	MADISON WIS		01/03/2022	ZERO STAGE CAPITAL		2,230,880	1,890,000	2,240,406	2,229,191	0	(641)	0	(641)	0	2,228,550	0	2,330	2,330	15,540	10/01/2027
56035D-CR-1	MAIN STR NAT GAS INC		01/28/2022	ZERO STAGE CAPITAL		7,097,740	6,500,000	7,322,315	7,082,111	0	(9,911)	0	(9,911)	0	7,072,200	0	25,540	25,540	108,333	03/01/2050
574193-UN-6	MARYLAND ST		03/24/2022	ZERO STAGE CAPITAL		1,253,922	1,030,000	1,395,897	1,382,074	0	(9,568)	0	(9,568)	0	1,372,506	0	(118,584)	(118,584)	30,471	08/01/2030
574204-N8-2	MARYLAND ST DEPT TRA		01/28/2022	ZERO STAGE CAPITAL		1,594,564	1,415,000	1,714,202	1,671,570	0	(3,637)	0	(3,637)	0	1,667,933	0	(73,370)	(73,370)	18,867	10/01/2032
574300-MY-2	MARYLAND ST TRANSN A		03/07/2022	ZERO STAGE CAPITAL		837,607	670,000	890,504	873,914	0	(4,314)	0	(4,314)	0	869,599	0	(31,992)	(31,992)	30,894	07/01/2030
57584X-DM-0	MASSACHUSETTS ST DEV FIN AGY REVENUE		07/01/2022	MATURITY		1,250,000	1,250,000	1,439,125	1,264,988	0	(14,988)	0	(14,988)	0	1,250,000	0	0	0	62,500	07/01/2022
57584Y-Q8-5	MASSACHUSETTS ST DEV		04/06/2022	ZERO STAGE CAPITAL		437,201	380,000	496,911	492,101	0	(3,899)	0	(3,899)	0	488,201	0	(51,000)	(51,000)	11,453	07/01/2029
57584Y-Y7-8	MASSACHUSETTS ST DEV		06/23/2022	ZERO STAGE CAPITAL ISSUE CALLED at 100.000		252,551	225,000	284,344	284,344	0	(4,089)	0	(4,089)	0	280,254	0	(27,703)	(27,703)	5,375	10/01/2028
575896-KL-8	MASSACHUSETTS ST PORT AUTH		07/01/2022			1,400,000	1,400,000	1,712,130	1,448,237	0	(15,868)	0	(15,868)	0	1,432,368	0	(32,368)	(32,368)	70,000	07/01/2023
57604P-PL-2	MASSACHUSETTS ST WTR POLL		08/01/2022	MATURITY		1,840,000	1,840,000	2,159,962	1,874,950	0	(34,950)	0	(34,950)	0	1,840,000	0	0	0	96,600	08/01/2022
584283-GN-9	MEDFORD ORE HOSP FAC		08/19/2022	ZERO STAGE CAPITAL		1,099,656	965,000	1,249,135	1,242,598	0	(19,572)	0	(19,572)	0	1,223,025	0	(123,369)	(123,369)	49,322	08/15/2030
591745-T2-0	MET ATLANTA GA RAPID TRANSIT AUTH		07/20/2022	ZERO STAGE CAPITAL		2,096,740	2,050,000	2,231,733	2,117,369	0	(24,879)	0	(24,879)	0	2,092,491	0	4,249	4,249	86,783	07/01/2028
59259N-X5-7	METROPOLITAN TRANSN AUTH		01/28/2022	ZERO STAGE CAPITAL		11,908,544	11,130,000	12,681,077	11,584,657	0	(12,603)	0	(12,603)	0	11,572,054	0	336,489	336,489	117,483	11/15/2024
59261A-NA-1	MET TRANSPRTN AUTH NY REVENUE		11/15/2022	MATURITY		2,390,000	2,390,000	2,384,097	2,387,984	0	2,016	0	2,016	0	2,390,000	0	0	0	119,500	11/15/2022
592647-EV-9	METROPOLITAN WASH D		07/19/2022	ZERO STAGE CAPITAL		2,164,599	2,150,000	2,388,908	2,193,822	0	(32,419)	0	(32,419)	0	2,161,403	0	3,195	3,195	86,597	10/01/2022
592647-JX-0	METROPOLITAN WASH D		04/06/2022	ZERO STAGE CAPITAL		2,083,963	1,855,000	2,353,513	2,321,562	0	(17,939)	0	(17,939)	0	2,303,624	0	(219,661)	(219,661)	48,178	10/01/2028
59334K-JA-7	MIAMI-DADE CNTY FLA		07/14/2022	ZERO STAGE CAPITAL		2,103,843	2,065,000	2,247,608	2,132,869	0	(24,560)	0	(24,560)	0	2,108,308	0	(4,466)	(4,466)	86,501	07/01/2023
59335K-AH-0	MIAMI-DADE CNTY FLA SEAPO		07/19/2022	ZERO STAGE CAPITAL		4,356,090	4,165,000	4,561,550	4,246,924	0	(25,364)	0	(25,364)	0	4,221,560	0	134,530	134,530	184,533	10/01/2024
59335K-AJ-6	MIAMI-DADE CNTY FLA SEAPO		07/19/2022	ZERO STAGE CAPITAL		5,705,930	5,455,000	5,873,071	5,542,078	0	(26,925)	0	(26,925)	0	5,515,153	0	190,777	190,777	241,687	10/01/2025
59447P-5K-3	MICHIGAN FIN AUTH RE		01/28/2022	ZERO STAGE CAPITAL		1,528,464	1,400,000	1,628,942	1,498,476	0	(1,738)	0	(1,738)	0	1,496,739	0	31,725	31,725	11,667	06/01/2026
59447P-6B-2	MICHIGAN ST FIN AUTH REVENUE		08/01/2022	MATURITY		550,000	550,000	608,691	558,518	0	(8,518)	0	(8,518)	0	550,000	0	0	0	27,500	08/01/2022
59447P-P3-9	MICHIGAN FIN AUTH RE		01/31/2022	ZERO STAGE CAPITAL		3,410,583	3,300,000	3,702,237	3,347,302	0	(4,841)	0	(4,841)	0	3,342,462	0	68,121	68,121	41,708	11/01/2022
59447T-UF-8	MICHIGAN FIN AUTH RE		03/01/2022	ISSUE CALLED at 100.000		810,000	810,000	836,252	813,133	0	(3,133)	0	(3,133)	0	810,000	0	0	0	11,591	09/01/2049
59465H-VK-9	MICHIGAN ST HOSP FIN AUTH		07/19/2022	ZERO STAGE CAPITAL		5,082,650	5,000,000	5,379,900	5,352,004	0	(4,660)	0	(4,660)	0	5,347,344	0	(264,694)	(264,694)	136,667	11/15/2047
59465H-VU-7	MICHIGAN ST HOSP FIN		09/01/2022	ZERO STAGE CAPITAL		333,725	320,000	363,520	357,031	0	(2,636)	0	(2,636)	0	354,395	0	(20,670)	(20,670)	12,933	11/15/2047
596884-YG-5	MIDDLETOWN CONN		03/08/2022	ZERO STAGE CAPITAL		3,379,936	2,765,000	3,629,643	3,554,385	0	(20,183)	0	(20,183)	0	3,534,202	0	(154,266)	(154,266)	61,060	04/01/2029
603695-JM-0	MINNEAPOLIS & ST PAU		07/11/2022	ZERO STAGE CAPITAL		1,446,249	1,265,000	1,595,089	1,587,810	0	(24,170)	0	(24,170)	0	1,563,640	0	(117,391)	(117,391)	41,815	11/15/2028
60412A-XD-0	MINNESOTA ST		01/06/2022	ZERO STAGE CAPITAL		3,390,269	2,685,000	3,465,637	3,435,695	0	(2,750)	0	(2,750)	0	3,432,945	0	(42,676)	(42,676)	39,902	09/01/2028
60416S-4C-1	MINNESOTA ST HSG FIN		07/01/2022	VARIOUS		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,269	01/01/2040
606092-FW-9	MISSOURI JT MUN ELEC		07/19/2022	ZERO STAGE CAPITAL		2,535,775	2,500,000	2,968,500	2,562,071	0	(34,315)	0	(34,315)	0	2,527,757	0	8,018	8,018	131,944	01/01/2023
606092-HW-7	MISSOURI JT MUN ELEC		01/28/2022	ZERO STAGE CAPITAL		8,635,956	7,730,000	9,116,066	8,337,173	0	(10,755)	0	(10,755)	0	8,326,417	0	309,539	309,539	64,417	06/01/2026
60637A-KR-2	MISSOURI ST HLTH & EDUCTNL FAC REV		07/19/2022	ZERO STAGE CAPITAL		5,437,650	5,000,000	6,224,200	5,569,423	0	(69,326)	0	(69,326)	0	5,500,097	0	(62,447)	(62,447)	170,833	11/15/2027

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
609561-LP-8	MONMOUTH CNTY N J		03/15/2022	ZERO STAGE CAPITAL		1,149,050	1,000,000	1,217,850	1,215,279	0	(8,888)	0	(8,888)	0	1,206,391	0	(57,341)	(57,341)	16,528	01/15/2027
611530-AX-4	MONROEVILLE PA FILN AUTH UPMC REV		01/28/2022	ZERO STAGE CAPITAL		1,026,804	1,025,000	1,236,437	1,028,030	0	(2,066)	0	(2,066)	0	1,025,964	0	840	840	23,632	02/15/2022
64577B-7P-3	NEW JERSEY ECONOMIC		04/06/2022	ZERO STAGE CAPITAL		550,215	500,000	620,435	619,771	0	(3,794)	0	(3,794)	0	615,977	0	(65,762)	(65,762)	7,847	06/15/2039
645790-JF-4	NEW JERSEY HEALTH CA		05/27/2022	ZERO STAGE CAPITAL		95,267	95,000	100,103	97,292	0	(1,910)	0	(1,910)	0	95,382	0	(115)	(115)	4,354	07/01/2022
645790-JM-9	NEW JERSEY HEALTH CA		04/04/2022	ZERO STAGE CAPITAL		771,565	690,000	821,445	821,445	0	(7,826)	0	(7,826)	0	813,619	0	(42,054)	(42,054)	26,354	07/01/2026
645790-PR-1	NEW JERSEY HEALTH CA		03/08/2022	ZERO STAGE CAPITAL		937,545	745,000	1,011,338	1,004,782	0	(4,982)	0	(4,982)	0	999,800	0	(62,255)	(62,255)	16,556	07/01/2031
645791-Y9-9	NJ ENVRNMNTL INFRASTRUCTURE TRUST		08/01/2022	ZERO STAGE CAPITAL		2,381,270	2,375,000	2,634,730	2,420,319	0	(40,018)	0	(40,018)	0	2,380,301	0	969	969	109,514	09/01/2022
645791-Z3-1	NEW JERSEY ENVIRONME		02/02/2022	ZERO STAGE CAPITAL		1,946,389	1,765,000	2,076,999	1,982,640	0	(7,445)	0	(7,445)	0	1,975,195	0	(28,806)	(28,806)	37,506	09/01/2024
646136-5R-8	NEW JERSEY ST TRANSN		09/14/2022	ZERO STAGE CAPITAL		3,166,030	3,100,000	3,717,644	3,714,422	0	(58,899)	0	(58,899)	0	3,655,522	0	(489,492)	(489,492)	116,681	06/15/2050
646139-7J-8	NEW JERSEY ST TPK AU		10/20/2022	ZERO STAGE CAPITAL		2,995,276	3,030,000	3,019,789	3,020,855	0	445	0	445	0	3,021,300	0	(26,023)	(26,023)	159,243	01/01/2035
649519-DK-8	NEW YORK LIBERTY DEV		12/19/2022	ZERO STAGE CAPITAL		918,808	1,105,000	1,105,000	1,105,000	0	0	0	0	0	1,105,000	0	(186,193)	(186,193)	16,833	11/15/2028
64966Q-MF-4	NEW YORK N Y		07/19/2022	ZERO STAGE CAPITAL		3,494,970	3,000,000	3,942,750	3,825,934	0	(50,175)	0	(50,175)	0	3,775,759	0	(280,789)	(280,789)	145,833	08/01/2031
64966Q-VS-6	NEW YORK N Y		11/03/2022	ZERO STAGE CAPITAL		4,008,995	3,890,000	4,921,783	4,851,907	0	(81,902)	0	(81,902)	0	4,770,005	0	(761,010)	(761,010)	230,158	03/01/2042
64971W-SC-5	NEW YORK N Y CITY TRANSIT		12/15/2022	ZERO STAGE CAPITAL		5,041,300	5,000,000	5,927,950	5,225,123	0	(91,403)	0	(91,403)	0	5,133,720	0	(92,420)	(92,420)	283,333	05/01/2024
64971X-E6-1	NEW YORK N Y CITY TR		02/04/2022	ZERO STAGE CAPITAL		574,325	500,000	592,335	591,586	0	(895)	0	(895)	0	590,691	0	(16,366)	(16,366)	8,278	08/01/2045
64971X-E8-7	NEW YORK N Y CITY TR		01/28/2022	VARIOUS		8,767,188	7,750,000	9,142,675	9,032,080	0	(29,624)	0	(29,624)	0	9,002,456	0	(235,269)	(235,269)	152,847	08/01/2025
64971X-VW-5	NEW YORK N Y CITY TR		02/08/2022	ZERO STAGE CAPITAL		773,150	700,000	814,814	791,258	0	(3,472)	0	(3,472)	0	787,786	0	(14,636)	(14,636)	9,625	11/01/2024
64972C-4F-7	NEW YORK CITY HSG DEV CORP MUNICIPAL		03/30/2022	ZERO STAGE CAPITAL		70,000	70,000	70,389	70,226	0	(12)	0	(12)	0	70,214	0	(214)	(214)	811	05/01/2026
64985H-TZ-0	NEW YORK ST ENVRNMNTL FACS CORP		08/10/2022	ZERO STAGE CAPITAL		957,663	940,000	1,137,757	973,635	0	(17,030)	0	(17,030)	0	956,605	0	1,057	1,057	42,692	03/15/2023
64985T-BU-4	NEW YORK ST URBAN DE		10/13/2022	ZERO STAGE CAPITAL		1,663,101	1,650,000	1,760,897	1,745,508	0	(62,916)	0	(62,916)	0	1,682,592	0	(19,491)	(19,491)	81,583	03/15/2023
649907-XV-9	NEW YORK ST DORM AUT		12/01/2022	MATURITY		2,010,000	2,010,000	2,080,390	2,028,359	0	(18,359)	0	(18,359)	0	2,010,000	0	0	0	71,194	12/01/2022
64990E-MP-9	NEW YORK ST DORM AUTH ST		07/18/2022	ZERO STAGE CAPITAL		5,241,650	5,000,000	6,016,500	5,332,504	0	(56,802)	0	(56,802)	0	5,275,702	0	(34,052)	(34,052)	232,639	02/15/2025
64990F-J7-0	NEW YORK ST DORM AUT		03/25/2022	ZERO STAGE CAPITAL		990,752	850,000	1,088,383	1,087,144	0	(7,786)	0	(7,786)	0	1,079,358	0	(88,606)	(88,606)	12,042	03/15/2029
64990F-L8-5	NEW YORK ST DORM AUT		01/03/2022	ZERO STAGE CAPITAL		2,670,356	2,235,000	2,663,114	2,661,632	0	(423)	0	(423)	0	2,661,209	0	9,147	9,147	4,470	03/15/2046
64990F-ZR-8	NEW YORK ST DORM AUT		01/04/2022	ZERO STAGE CAPITAL		2,186,612	1,675,000	2,183,346	2,177,275	0	(706)	0	(706)	0	2,176,570	0	10,042	10,042	25,823	03/15/2036
64990G-G7-1	NEW YORK ST DORM AUT		10/19/2022	CORPORATE REORG		1,595,000	1,595,000	1,982,170	1,914,746	0	(35,862)	0	(35,862)	0	1,878,884	0	(283,884)	(283,884)	39,875	10/01/2030
650035-D9-6	NEW YORK ST URBAN DEV COR		03/15/2022	MATURITY		5,975,000	5,975,000	7,091,747	6,006,363	0	(31,363)	0	(31,363)	0	5,975,000	0	0	0	149,375	03/15/2022
650116-AG-1	NEW YORK ST TRNSPRTN DEV CORPSPL FAC REV		10/19/2022	ZERO STAGE CAPITAL		515,819	515,000	602,864	528,409	0	(10,787)	0	(10,787)	0	517,623	0	(1,804)	(1,804)	33,618	01/01/2023
650116-DJ-2	NEW YORK TRANSN DEV		07/19/2022	ZERO STAGE CAPITAL		336,823	315,000	389,264	381,047	0	(4,287)	0	(4,287)	0	376,760	0	(39,937)	(39,937)	10,063	12/01/2029
650116-EU-6	NEW YORK TRANSN DEV		01/04/2022	ZERO STAGE CAPITAL		2,319,920	2,000,000	2,390,180	2,357,330	0	(514)	0	(514)	0	2,356,816	0	(36,896)	(36,896)	7,778	12/01/2039
658268-EP-8	NORTH CAROLINA ST GR		01/04/2022	ZERO STAGE CAPITAL		1,520,948	1,195,000	1,551,648	1,538,113	0	(645)	0	(645)	0	1,537,468	0	(16,520)	(16,520)	18,257	03/01/2029
65829Q-CU-6	NORTH CAROLINA ST LTD OBLIG		08/17/2022	ZERO STAGE CAPITAL		2,780,750	2,580,000	3,114,653	2,830,966	0	(46,441)	0	(46,441)	0	2,784,525	0	(3,775)	(3,775)	103,200	05/01/2025
65854R-AW-0	N CENTRL TX HLTH FAC DEVCORP HOSP REV		07/19/2022	ZERO STAGE CAPITAL		2,320,440	2,315,000	2,771,055	2,346,798	0	(28,382)	0	(28,382)	0	2,318,416	0	2,024	2,024	108,033	08/15/2022
661253-BY-9	NORTH NATOMAS CMNTY FACS		07/19/2022	ZERO STAGE CAPITAL		2,167,452	2,160,000	2,297,873	2,171,932	0	(9,934)	0	(9,934)	0	2,161,999	0	5,453	5,453	96,000	09/01/2022
66285W-WV-4	NORTH TEX TWY AUTH R		11/10/2022	EXCHANGE		2,500,000	2,500,000	2,882,250	2,668,768	0	(46,973)	0	(46,973)	0	2,621,795	0	(121,795)	(121,795)	125,000	01/01/2025
667825-U5-0	NORTHWEST TEX INDPT		09/13/2022	ZERO STAGE CAPITAL		2,588,000	2,500,000	2,884,300	2,747,800	0	(82,204)	0	(82,204)	0	2,665,596	0	(77,596)	(77,596)	135,417	02/15/2024
677523-CE-0	OHIO ST		01/18/2022	ZERO STAGE CAPITAL		2,078,149	1,545,000	2,063,131	2,056,508	0	(2,467)	0	(2,467)	0	2,054,041	0	24,108	24,108	15,021	03/01/2034
67756Q-C9-6	OHIO ST HSG FIN AGY		09/27/2022	VARIOUS		530,600	595,000	595,000	595,000	0	0	0	0	0	595,000	0	(64,400)	(64,400)	15,937	09/01/2040
67756Q-L6-2	OHIO ST HSG FIN AGY		07/19/2022	VARIOUS		1,404,119	1,745,000	1,745,000	1,745,000	0	0	0	0	0	1,745,000	0	(340,881)	(340,881)	34,191	09/01/2041
677587-DQ-7	OHIO ST MENTAL HEALT		01/10/2022	ZERO STAGE CAPITAL		2,661,456	2,165,000	2,707,787	2,687,851	0	(2,550)	0	(2,550)	0	2,685,301	0	(23,845)	(23,845)	48,412	02/01/2028
67766W-E6-5	OHIO ST WTR DEV AUTH		01/21/2022	ZERO STAGE CAPITAL		1,986,305	1,535,000	2,023,836	2,021,683	0	(3,039)	0	(3,039)	0	2,018,644	0	(32,339)	(32,339)	8,741	12/01/2046
678519-P9-4	OKLAHOMA CITY OKLA		03/08/2022	ZERO STAGE CAPITAL		2,092,399	1,820,000	2,255,908	2,234,784	0	(10,805)	0	(10,805)	0	2,223,979	0	(131,579)	(131,579)	38,220	03/01/2029
70914P-U3-4	PENNSYLVANIA ST		03/10/2022	ZERO STAGE CAPITAL		2,181,708	1,800,000	2,310,066	2,304,571	0	(13,371)	0	(13,371)	0	2,291,200	0	(109,492)	(109,492)	29,750	05/15/2029
709225-CJ-3	PENNSYLVANIA ST TPK		03/22/2022	ZERO STAGE CAPITAL		367,929	325,000	399,630	393,294	0	(3,155)	0	(3,155)	0	390,139	0	(22,210)	(22,210)	5,101	12/01/2026
709225-DK-9	PENNSYLVANIA ST TPK		01/04/2022	ZERO STAGE CAPITAL		456,929	350,000	458,770	458,007	0	(159)	0	(159)	0	457,848	0	(919)	(919)	1,701	12/01/2030
717813-VG-1	PHILADELPHIA PA		10/03/2022	ZERO STAGE CAPITAL		2,026,220	2,000,000	2,260,000	2,083,148	0	(39,470)	0	(39,470)	0	2,043,678	0	(17,458)	(17,458)	117,500	08/01/2023
717817-XG-0	PHILADELPHIA PA ARPT		05/23/2022	ZERO STAGE CAPITAL		1,544,387	1,445,000	1,738,552	1,710,606	0	(23,059)	0	(23,059)	0	1,687,547	0	(143,160)	(143,160)	63,620	07/01/2026
71883R-RP-0	PHOENIX ARIZ CIVIC I		03/08/2022	ZERO STAGE CAPITAL		717,044	625,000	764,325	749,060	0	(5,228)	0	(5,228)	0	743,832	0	(26,788)	(26,788)	21,615	07/01/2026
727199-YB-1	PLANO TEX INDPT SCH		11/01/2022	ZERO STAGE CAPITAL		497,698	495,000	548,925	509,549	0	(10,847)	0	(10,847)	0	498,701	0	(1,004)	(1,004)	30,113	02/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
73358W-5F-7	PORT AUTH N Y & N J		01/04/2022	ZERO STAGE CAPITAL		871,223	675,000	872,573	868,044	0	(294)	0	(294)	0	867,749	0	3,473	3,473	16,031	07/15/2030
745190-ZP-6	PUERTO RICO HIGHWAY & TRANSPRTN REVENUE		12/07/2022	TENDER EX		1,022,604	1,000,000	1,052,980	1,039,281	0	(2,777)	0	(2,777)	0	1,036,504	0	(13,900)	(13,900)	52,500	07/01/2032
759911-TL-4	REGL TRANPRTN AUTH IL		07/14/2022	ZERO STAGE CAPITAL		776,174	720,000	864,151	792,484	0	(15,586)	0	(15,586)	0	776,898	0	(723)	(723)	45,240	07/01/2024
76116E-GR-5	RESOLUTION FDG FED B		03/21/2022	ZERO STAGE CAPITAL		937,528	1,145,000	1,007,577	1,028,426	0	3,095	0	3,095	0	1,031,521	0	(93,993)	(93,993)	0	01/15/2030
76116F-AC-1	RESOLUTION FDG CORP		03/21/2022	ZERO STAGE CAPITAL		294,013	360,000	322,818	327,517	0	842	0	842	0	328,358	0	(34,346)	(34,346)	0	04/15/2030
763665-ZL-3	RICHLAND CNTY SC SCH DIST #1		03/01/2022	VARIOUS		1,300,924	1,300,000	1,438,788	1,306,218	0	(5,644)	0	(5,644)	0	1,300,574	0	350	350	31,500	03/01/2022
763682-F7-1	RICHLAND CNTY S C SC H DIST #2		05/01/2022	MATURITY		1,750,000	1,750,000	1,953,438	1,767,267	0	(17,267)	0	(17,267)	0	1,750,000	0	0	0	43,750	05/01/2022
77158P-FN-7	ROCHESTER MN ELEC UTILITY REVENUE		11/01/2022	ZERO STAGE CAPITAL		105,142	105,000	122,589	107,913	0	(2,665)	0	(2,665)	0	105,248	0	(106)	(106)	4,842	12/01/2022
780486-HB-5	ROYAL OAK M HOSP FIN AUTH		09/01/2022	MATURITY		320,000	320,000	359,027	324,889	0	(4,889)	0	(4,889)	0	320,000	0	0	0	16,000	09/01/2022
795576-JL-2	SALT LAKE CITY UTAH		06/29/2022	VARIOUS		1,225,918	1,120,000	1,429,355	1,411,687	0	(21,858)	0	(21,858)	0	1,389,829	0	(163,911)	(163,911)	50,711	07/01/2028
79625G-EC-3	SAN ANTONIO TEX ELEC		01/03/2022	ZERO STAGE CAPITAL		1,670,392	1,315,000	1,670,392	1,669,483	0	(330)	0	(330)	0	1,669,153	0	1,239	1,239	2,776	02/01/2033
79742Y-AG-7	SAN DIEGO CNTY CA LIMITED REVNUE OBLIGS		11/01/2022	MATURITY		445,000	445,000	526,675	455,411	0	(10,411)	0	(10,411)	0	445,000	0	0	0	22,250	11/01/2022
79766D-SK-6	SAN FRANCISCO CALIF		07/19/2022	ZERO STAGE CAPITAL		3,155,028	2,900,000	3,421,652	3,408,215	0	(63,973)	0	(63,973)	0	3,344,242	0	(189,214)	(189,214)	104,567	05/01/2026
79766D-TB-5	SAN FRANCISCO CALIF		07/19/2022	ZERO STAGE CAPITAL		2,774,022	2,565,000	3,208,097	3,192,990	0	(38,987)	0	(38,987)	0	3,154,003	0	(379,981)	(379,981)	92,625	05/01/2037
79768H-FS-2	SAN FRANCISCO CALIF		05/09/2022	ZERO STAGE CAPITAL		2,169,746	2,225,000	2,677,743	2,674,087	0	(14,914)	0	(14,914)	0	2,659,173	0	(489,427)	(489,427)	38,884	10/01/2047
79904N-HM-5	SAN MATEO CNTY CALIF		09/13/2022	ZERO STAGE CAPITAL		2,770,932	2,820,000	3,484,702	3,453,198	0	(44,339)	0	(44,339)	0	3,408,859	0	(637,927)	(637,927)	84,600	06/15/2040
79904N-HN-3	SAN MATEO CNTY CALIF		09/02/2022	ZERO STAGE CAPITAL		1,405,757	1,440,000	1,774,930	1,759,078	0	(21,608)	0	(21,608)	0	1,737,470	0	(331,714)	(331,714)	41,920	06/15/2041
812627-KF-3	SEATTLE WASH		01/04/2022	ZERO STAGE CAPITAL		3,507,975	2,690,000	3,490,114	3,473,846	0	(1,317)	0	(1,317)	0	3,472,530	0	35,446	35,446	13,076	12/01/2029
83703F-LC-4	SOUTH CAROLINA JOBS-		07/19/2022	ZERO STAGE CAPITAL		1,095,300	1,000,000	1,260,520	1,244,174	0	(20,803)	0	(20,803)	0	1,223,371	0	(128,071)	(128,071)	36,111	05/01/2030
837123-GT-9	SOUTH CAROLINA ST PORTS AUTH PORTS REVEN		07/01/2022	MATURITY		1,445,000	1,445,000	1,584,168	1,466,097	0	(21,097)	0	(21,097)	0	1,445,000	0	0	0	72,250	07/01/2022
837151-JG-5	SOUTH CAROLINA ST PUB SVC		04/14/2022	EXCHANGE		3,171,085	3,220,000	3,164,383	3,170,723	0	249	0	249	0	3,170,971	0	113	113	0	12/01/2048
848644-3P-3	SPOKANE CNTY WASH		06/27/2022	ZERO STAGE CAPITAL		675,672	600,000	763,596	729,455	0	(10,468)	0	(10,468)	0	718,987	0	(43,315)	(43,315)	17,333	12/01/2027
880443-HZ-2	TENNESSEE ST ENERGY ACQUSITION CORP		07/19/2022	ZERO STAGE CAPITAL		7,812,782	7,660,000	8,341,461	8,285,882	0	(5,673)	0	(5,673)	0	8,280,208	0	(467,426)	(467,426)	170,006	05/01/2048
882117-3W-2	TEXAS A & M UNIV PER		03/22/2022	ZERO STAGE CAPITAL		575,730	500,000	625,165	614,890	0	(4,729)	0	(4,729)	0	610,162	0	(34,432)	(34,432)	18,264	07/01/2027
88213A-KX-2	TEXAS ST A&M UNIV PERM UNIV FUND		01/31/2022	ZERO STAGE CAPITAL		5,194,420	4,400,000	5,353,568	5,014,133	0	(7,658)	0	(7,658)	0	5,006,476	0	187,944	187,944	47,056	05/15/2028
88256H-BD-9	TEXAS MUN GAS ACQUIS		07/19/2022	ZERO STAGE CAPITAL		1,083,390	1,000,000	1,295,260	1,264,248	0	(20,410)	0	(20,410)	0	1,243,838	0	(160,448)	(160,448)	30,000	12/15/2028
88283K-BK-3	TEXAS TRANSN COMMN C		08/15/2022	CORPORATE REORG		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	15,840	08/15/2042
882854-6Y-3	TEXAS WATER DEV BRD		01/31/2022	VARIOUS		2,443,894	1,900,000	2,512,693	2,503,371	0	(5,070)	0	(5,070)	0	2,498,302	0	(54,408)	(54,408)	23,222	08/01/2034
889396-QF-7	TOLEDO OHIO WTRWKS REV		11/08/2022	ZERO STAGE CAPITAL		2,019,220	2,000,000	2,305,660	2,088,572	0	(25,571)	0	(25,571)	0	2,063,001	0	(43,781)	(43,781)	98,611	11/15/2024
890125-XY-8	TOMS RIVER NJ BRD OF EDU		11/01/2022	ZERO STAGE CAPITAL		1,141,455	1,165,000	1,187,286	1,176,544	0	(3,764)	0	(3,764)	0	1,172,779	0	(31,324)	(31,324)	30,290	07/15/2024
89453P-G8-6	TRAVIS CNTY TEX		12/07/2022	ZERO STAGE CAPITAL		2,434,101	2,180,000	2,707,342	2,556,487	0	(54,379)	0	(54,379)	0	2,502,108	0	(68,007)	(68,007)	138,672	03/01/2028
89546R-SE-5	TRI-CNTY MET TRANSN		01/04/2022	ZERO STAGE CAPITAL		636,399	470,000	634,838	632,025	0	(220)	0	(220)	0	631,806	0	4,593	4,593	4,504	09/01/2031
89602H-BE-6	TRIBOROUGH BRDG & TU		08/16/2022	ZERO STAGE CAPITAL		2,034,406	2,095,000	2,495,794	2,493,443	0	(18,505)	0	(18,505)	0	2,474,938	0	(440,532)	(440,532)	52,729	05/15/2046
914233-J9-3	UNIVERSITY OF CONNECTICUT CT		08/02/2022	ZERO STAGE CAPITAL		934,775	920,000	1,060,447	945,733	0	(14,517)	0	(14,517)	0	931,216	0	3,559	3,559	48,300	01/15/2023
914233-P5-4	UNIVERSITY CONN		02/15/2022	ZERO STAGE CAPITAL		2,544,615	2,235,000	2,657,281	2,643,456	0	(11,999)	0	(11,999)	0	2,631,458	0	(86,843)	(86,843)	37,871	04/15/2026
914367-EQ-6	UNIV OF KANSA KS HOSP AUTH HLTH FACS REV		12/31/2021	CORPORATE REORG		292,217	275,000	326,681	292,217	0	0	0	0	0	292,217	0	0	0	0	03/01/2024
914402-4E-9	UNIV SYS OF MARYLAND MD AUXILARY N		04/01/2022	MATURITY		1,175,000	1,175,000	1,355,868	1,183,932	0	(8,932)	0	(8,932)	0	1,175,000	0	0	0	29,375	04/01/2022
915183-SL-2	UNIV OF UTAH UT REVENUE		08/01/2022	MATURITY		1,000,000	1,000,000	1,280,320	1,023,069	0	(23,069)	0	(23,069)	0	1,000,000	0	0	0	60,000	08/01/2022
91523N-LB-0	UNIVERSITY WASH UNIV		05/25/2022	ZERO STAGE CAPITAL		2,551,500	2,500,000	2,792,175	2,727,697	0	(10,759)	0	(10,759)	0	2,716,937	0	(165,437)	(165,437)	112,847	07/01/2029
91523N-UV-6	UNIVERSITY WASH UNIV		03/08/2022	ZERO STAGE CAPITAL		2,602,923	2,230,000	2,791,782	2,716,953	0	(17,431)	0	(17,431)	0	2,699,521	0	(96,598)	(96,598)	49,246	04/01/2027
917661-S9-2	UTICA MI CMNTY SCHS		05/01/2022	MATURITY		2,500,000	2,500,000	2,667,700	2,518,241	0	(18,241)	0	(18,241)	0	2,500,000	0	0	0	50,000	05/01/2022
924258-4E-3	VERMONT ST		02/15/2022	ZERO STAGE CAPITAL		3,143,102	2,585,000	3,344,059	3,310,732	0	(13,690)	0	(13,690)	0	3,297,042	0	(153,940)	(153,940)	65,343	08/15/2028
924258-4Z-6	VERMONT ST		03/24/2022	ZERO STAGE CAPITAL		2,695,903	2,330,000	2,936,289	2,887,169	0	(23,528)	0	(23,528)	0	2,863,642	0	(167,738)	(167,738)	72,165	08/15/2027
92778U-DD-9	VIRGINIA COMMLTH TRA		05/17/2022	ZERO STAGE CAPITAL		3,238,174	2,905,000	3,722,089	3,628,195	0	(43,554)	0	(43,554)	0	3,584,642	0	(346,467)	(346,467)	98,447	03/15/2028
93878Y-BE-8	WASHINGTON D C MET A		05/16/2022	ZERO STAGE CAPITAL		228,684	200,000	270,036	270,036	0	(2,673)	0	(2,673)	0	267,363	0	(38,679)	(38,679)	9,444	07/15/2031
93974E-NJ-1	WASHINGTON ST		06/13/2022	ZERO STAGE CAPITAL		3,553,933	3,100,000	4,088,125	4,020,184	0	(54,841)	0	(54,841)	0	3,965,344	0	(411,411)	(411,411)	83,528	06/01/2029
93974E-UD-6	WASHINGTON ST		03/24/2022	ZERO STAGE CAPITAL		2,408,527	1,895,000	2,592,910	2,587,679	0	(11,219)	0	(11,219)	0	2,576,459	0	(167,932)	(167,932)	28,197	02/01/2032
93978H-WJ-0	WASHINGTON ST HEALTH		06/22/2022	ZERO STAGE CAPITAL		255,988	250,000	310,413	305,676	0	(3,304)	0	(3,304)	0	302,372	0	(46,385)	(46,385)	11,215	08/01/2039
940158-AF-5	WASHINGTON SUBN SAN		04/06/2022	ZERO STAGE CAPITAL		1,136,880	1,000,000	1,238,970	1,229,936	0	(11,235)	0	(11,235)	0	1,218,702	0	(81,822)	(81,822)	24,306	06/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
940158-AK-4	WASHINGTON SUBN SAN		07/19/2022	ZERO STAGE CAPITAL		2,332,520	1,940,000	2,606,642	2,592,464	0	(36,426)	0	(36,426)	0	2,556,038	0	(223,518)	(223,518)	74,906	06/01/2031
941247-4Z-8	WATERBURY CONN		02/15/2022	ZERO STAGE CAPITAL		551,165	500,000	568,595	567,928	0	(2,791)	0	(2,791)	0	565,137	0	(13,972)	(13,972)	13,611	02/01/2025
977123-Q2-7	WISCONSIN ST TRANSPRTN REVENUE		10/25/2022	ZERO STAGE CAPITAL		2,184,606	2,125,000	2,513,004	2,281,856	0	(50,781)	0	(50,781)	0	2,231,075	0	(46,468)	(46,468)	140,486	07/01/2024
977123-R2-6	WISCONSIN ST TRANSPRTN REVENUE		01/28/2022	ZERO STAGE CAPITAL		1,423,214	1,300,000	1,505,179	1,454,086	0	(1,015)	0	(1,015)	0	1,453,070	0	(29,856)	(29,856)	37,917	07/01/2032
97712D-6L-5	WISCONSIN ST HEALTH		08/19/2022	ZERO STAGE CAPITAL		557,110	500,000	619,205	618,476	0	(12,129)	0	(12,129)	0	606,347	0	(49,237)	(49,237)	25,556	02/15/2028
97712J-BN-2	WISCONSIN ST HEALTH		09/07/2022	ZERO STAGE CAPITAL		499,580	500,000	615,475	614,929	0	(7,556)	0	(7,556)	0	607,373	0	(107,793)	(107,793)	18,000	10/15/2033
981202-NL-4	WORCESTER CNTY MD		08/10/2022	ZERO STAGE CAPITAL		407,024	400,000	444,340	412,355	0	(6,460)	0	(6,460)	0	405,895	0	1,129	1,129	18,944	03/01/2023
3128K1-B7-5	FHLMC PC GOLD COM		12/01/2022	MORTGAGE PAYDOWN		19,544	19,544	19,092	19,497	0	48	0	48	0	19,544	0	0	0	575	12/01/2030
3128K2-JM-2	FHLMC PC GOLD COM		12/01/2022	MORTGAGE PAYDOWN		10,303	10,303	10,065	10,289	0	14	0	14	0	10,303	0	0	0	312	01/01/2031
3128K4-YG-4	FHLMC PC GOLD COM		12/01/2022	MORTGAGE PAYDOWN		1,997	1,997	2,039	1,998	0	(1)	0	(1)	0	1,997	0	0	0	75	04/01/2036
3128K7-4Z-8	FHLMC PC GOLD COM		12/01/2022	MORTGAGE PAYDOWN		17,711	17,711	18,480	17,743	0	(31)	0	(31)	0	17,711	0	0	0	668	09/01/2033
3128K9-F2-5	FHLMC PC GOLD COM		12/01/2022	MORTGAGE PAYDOWN		9,739	9,739	9,307	9,721	0	18	0	18	0	9,739	0	0	0	266	02/01/2036
3128KD-5D-3	FHLMC		12/01/2022	MORTGAGE PAYDOWN		5,718	5,718	5,805	5,722	0	(3)	0	(3)	0	5,718	0	0	0	221	08/01/2036
3128KF-J3-5	FHLMC		12/01/2022	MORTGAGE PAYDOWN		32,977	32,977	33,858	33,001	0	(24)	0	(24)	0	32,977	0	0	0	427	10/01/2036
3128KM-UW-3	FHLMC PC		12/01/2022	MORTGAGE PAYDOWN		4,669	4,669	4,618	4,668	0	1	0	1	0	4,669	0	0	0	140	03/01/2037
3128KQ-HL-3	FHLMC PC		12/01/2022	MORTGAGE PAYDOWN		7,355	7,355	7,096	7,348	0	7	0	7	0	7,355	0	0	0	212	05/01/2037
3128LX-FW-5	FHLMC		12/01/2022	MORTGAGE PAYDOWN		153,149	153,149	142,452	152,269	0	880	0	880	0	153,149	0	0	0	3,262	12/01/2035
3128M7-5T-9	FHLMC PC		12/01/2022	MORTGAGE PAYDOWN		156,310	156,310	163,881	156,990	0	(680)	0	(680)	0	156,310	0	0	0	3,449	08/01/2040
3128M7-EK-8	FHLMC PC		12/01/2022	MORTGAGE PAYDOWN		68,550	68,550	67,273	68,450	0	100	0	100	0	68,550	0	0	0	926	02/01/2039
3128M8-NC-4	FHLMC PC		12/01/2022	MORTGAGE PAYDOWN		314,301	314,301	345,535	317,608	0	(3,307)	0	(3,307)	0	314,301	0	0	0	10,214	11/01/2039
3128MJ-2M-1	FHLMC		12/01/2022	MORTGAGE PAYDOWN		516,243	516,243	508,096	515,486	0	757	0	757	0	516,243	0	0	0	7,356	09/01/2047
3128MJ-4A-5	FGLMC		12/21/2022	VARIOUS		317,372	333,617	333,552	333,552	0	14	0	14	0	333,566	0	(16,194)	(16,194)	10,706	06/01/2048
3128MJ-B8-2	FHLMC PC		12/01/2022	MORTGAGE PAYDOWN		58,763	58,763	58,708	58,757	0	6	0	6	0	58,763	0	0	0	1,396	06/01/2035
3128MJ-E8-9	FHLMC		12/01/2022	MORTGAGE PAYDOWN		28,363	28,363	29,176	28,408	0	(45)	0	(45)	0	28,363	0	0	0	895	10/01/2036
3128MJ-QG-8	FHLMC		12/01/2022	MORTGAGE PAYDOWN		120,934	120,934	129,513	121,426	0	(492)	0	(492)	0	120,934	0	0	0	2,493	07/01/2041
3128P8-DF-5	FEDERAL NATL MG		12/01/2022	MORTGAGE PAYDOWN		1,033,200	1,033,200	1,056,125	1,035,488	0	(2,288)	0	(2,288)	0	1,033,200	0	0	0	11,738	10/01/2036
3128P8-E2-3	FEDERAL NATL MG		12/01/2022	MORTGAGE PAYDOWN		389,389	389,389	414,973	391,115	0	(1,726)	0	(1,726)	0	389,389	0	0	0	6,889	08/01/2037
3128PY-DL-5	FHLMC PC GOLD 15		12/01/2022	MORTGAGE PAYDOWN		170,307	170,307	178,796	171,207	0	(900)	0	(900)	0	170,307	0	0	0	2,702	02/01/2027
31292G-5W-2	FHLMC GOLD PC		12/01/2022	MORTGAGE PAYDOWN		3,917	3,917	3,928	3,917	0	0	0	0	0	3,917	0	0	0	125	09/01/2029
31292H-AK-0	FHLMC GOLD PC		12/01/2022	MORTGAGE PAYDOWN		266	266	257	266	0	1	0	1	0	266	0	0	0	9	01/01/2030
31292H-QN-7	FHLMC PC GOLD CAS		12/01/2022	MORTGAGE PAYDOWN		9,646	9,646	9,499	9,636	0	10	0	10	0	9,646	0	0	0	256	05/01/2032
31292K-ZP-5	FHLMC PC GOLD CAS		12/01/2022	MORTGAGE PAYDOWN		562,710	562,710	585,394	564,696	0	(1,987)	0	(1,987)	0	562,710	0	0	0	12,182	03/01/2040
312930-5P-1	FHLMC		12/01/2022	MORTGAGE PAYDOWN		65,851	65,851	65,838	65,849	0	1	0	1	0	65,851	0	0	0	993	03/01/2039
312939-PM-7	FHLMC GOLD PC		12/01/2022	MORTGAGE PAYDOWN		161,981	161,981	170,215	162,277	0	(296)	0	(296)	0	161,981	0	0	0	6,572	03/01/2040
312940-4Q-9	FHLMC PC GOLD COM		12/01/2022	MORTGAGE PAYDOWN		55,209	55,209	58,443	55,296	0	(87)	0	(87)	0	55,209	0	0	0	1,523	06/01/2040
312940-PZ-6	FHLMC PC GOLD COM		12/01/2022	MORTGAGE PAYDOWN		213,553	213,553	215,238	213,661	0	(108)	0	(108)	0	213,553	0	0	0	4,758	05/01/2040
312941-NL-7	FHLMC PC GOLD COM		12/01/2022	MORTGAGE PAYDOWN		98,450	98,450	102,673	98,777	0	(327)	0	(327)	0	98,450	0	0	0	1,901	07/01/2040
312944-PJ-4	FHLMC		12/01/2022	MORTGAGE PAYDOWN		147,268	147,268	155,712	147,899	0	(631)	0	(631)	0	147,268	0	0	0	2,508	12/01/2040
31294B-6P-5	FHLMC GOLD PC		12/01/2022	MORTGAGE PAYDOWN		1,379	1,379	1,375	1,379	0	0	0	0	0	1,379	0	0	0	53	01/01/2030
31294F-PT-7	FHLMC GOLD PC		12/01/2022	MORTGAGE PAYDOWN		91	91	87	90	0	0	0	0	0	91	0	0	0	4	05/01/2030
31294F-T5-5	FHLMC GOLD PC		12/01/2022	MORTGAGE PAYDOWN		11	11	10	11	0	0	0	0	0	11	0	0	0	1	05/01/2030
31296M-3Z-0	FHLMC PC GOLD COM		12/01/2022	MORTGAGE PAYDOWN		35,233	35,233	35,172	35,229	0	3	0	3	0	35,233	0	0	0	938	09/01/2033
31296S-M3-7	FHLMC FHLMC		12/01/2022	MORTGAGE PAYDOWN		21,582	21,582	22,044	21,596	0	(14)	0	(14)	0	21,582	0	0	0	649	01/01/2034
31296S-M5-2	FHLMC FHLMC		12/01/2022	MORTGAGE PAYDOWN		95,256	95,256	98,886	95,459	0	(203)	0	(203)	0	95,256	0	0	0	3,984	01/01/2034
31297M-AQ-1	FHLMC PC GOLD COM		12/01/2022	MORTGAGE PAYDOWN		61,094	61,094	61,581	61,126	0	(32)	0	(32)	0	61,094	0	0	0	1,669	03/01/2035
31297M-XV-5	FHLMC PC GOLD COM		12/01/2022	MORTGAGE PAYDOWN		7,289	7,289	6,982	7,272	0	17	0	17	0	7,289	0	0	0	168	04/01/2030
31297P-ME-8	FHLMC PC GOLD COM		11/15/2022	MORTGAGE PAYDOWN		49,955	49,955	51,969	50,036	0	(80)	0	(80)	0	49,955	0	0	0	2,914	10/01/2034
31297T-WF-6	FHLMC PC GOLD COM		12/01/2022	MORTGAGE PAYDOWN		19,909	19,909	19,034	19,877	0	31	0	31	0	19,909	0	0	0	454	09/01/2035
31297V-Y8-5	FHLMC PC GOLD COM		12/01/2022	MORTGAGE PAYDOWN		35,629	35,629	34,268	35,553	0	76	0	76	0	35,629	0	0	0	1,615	11/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31298N-FU-4	FHLMC PC GOLD CAS		12/01/2022	MORTGAGE PAYDOWN		4,508	4,508	3,815	3,751	0	757	0	757	0	4,508	0	0	0	172	05/01/2031
31306X-2A-0	FHLMC		12/01/2022	MORTGAGE PAYDOWN		1,258,471	1,258,471	1,312,761	1,264,335	0	(5,865)	0	(5,865)	0	1,258,471	0	0	0	15,112	10/01/2027
31307M-2H-8	FHLMC FHLMC		12/01/2022	MORTGAGE PAYDOWN		407,924	407,924	416,210	408,700	0	(776)	0	(776)	0	407,924	0	0	0	5,364	05/01/2030
31307P-Q5-1	FHLMC FHLMC		04/15/2022	VARIOUS		2,408,965	2,392,358	2,473,006	2,444,170	0	(5,441)	0	(5,441)	0	2,438,729	0	(29,764)	(29,764)	23,384	11/01/2030
31307Q-RE-9	FHLMC		04/15/2022	VARIOUS		2,115,254	2,102,905	2,206,736	2,174,596	0	(12,469)	0	(12,469)	0	2,162,128	0	(46,874)	(46,874)	20,173	05/01/2031
31307R-6V-2	FEDERAL NATL MG		12/01/2022	MORTGAGE PAYDOWN		591,735	591,735	614,202	593,806	0	(2,071)	0	(2,071)	0	591,735	0	0	0	5,556	10/01/2031
31307U-EL-8	FREDDIE MAC GOLD		04/15/2022	VARIOUS		3,594,284	3,578,510	3,684,747	3,654,402	0	(6,613)	0	(6,613)	0	3,647,789	0	(53,505)	(53,505)	35,647	07/01/2032
31307V-5J-1	FEDERAL NATL MG		04/15/2022	VARIOUS		5,508,815	5,417,174	5,474,731	5,457,923	0	(4,764)	0	(4,764)	0	5,453,159	0	55,656	55,656	60,775	05/01/2033
31307V-YN-0	FEDERAL NATL MG		04/15/2022	VARIOUS		4,563,343	4,486,561	4,566,477	4,543,440	0	(6,468)	0	(6,468)	0	4,536,972	0	26,371	26,371	50,329	04/01/2033
31307W-3E-2	FHLMC		12/21/2022	VARIOUS		1,960,437	2,003,201	2,033,562	2,026,350	0	(7,608)	0	(7,608)	0	2,018,742	0	(58,304)	(58,304)	65,046	11/01/2033
3131XV-S6-3	FHLMC PC 30Y ZM2341		12/21/2022	VARIOUS		739,365	801,392	853,344	852,349	0	(11,768)	0	(11,768)	0	840,581	0	(101,216)	(101,216)	23,129	01/25/2047
3131XV-VQ-5	FHLMC PC 30Y ZM2423		11/01/2022	VARIOUS		10,100	10,100	10,725	10,113	0	(13)	0	(13)	0	10,100	0	0	0	166	01/25/2047
3131YB-WB-0	FHLMC PC 15Y ZN5142		11/01/2022	VARIOUS		117,588	117,588	124,423	118,179	0	(591)	0	(591)	0	117,588	0	0	0	2,245	04/25/2034
3131YC-TV-8	FHLMC PC 30Y ZN5964		11/01/2022	VARIOUS		117,132	117,132	126,723	117,287	0	(154)	0	(154)	0	117,132	0	0	0	3,901	05/25/2049
3132A5-H8-1	FHLMC PC 30Y ZS4755		11/01/2022	VARIOUS		260,995	260,995	276,166	262,950	0	(1,955)	0	(1,955)	0	260,995	0	0	0	3,664	02/25/2048
3132AE-EZ-5	FHLMC PC 30Y ZT1952		12/21/2022	VARIOUS		929,752	954,656	990,381	982,993	0	(6,815)	0	(6,815)	0	976,179	0	(46,427)	(46,427)	47,824	05/25/2049
3132AE-HR-0	FHLMC PC 30Y ZT2040		11/01/2022	VARIOUS		39,311	39,311	41,694	39,420	0	(109)	0	(109)	0	39,311	0	0	0	617	11/25/2043
3132CW-AT-1	FHLMC		11/01/2022	VARIOUS		1,598,737	1,598,737	1,659,064	1,607,808	0	(9,071)	0	(9,071)	0	1,598,737	0	0	0	27,589	03/01/2032
3132D6-CP-3	FHLMC PC 15Y SB8178		11/01/2022	MORTGAGE PAYDOWN		31,949	31,949	31,909	0	0	0	0	0	0	31,949	0	0	0	42	09/25/2037
3132DM-6A-8	FHLMC PC 30Y SD0865		11/01/2022	VARIOUS		3,747	3,747	3,620	0	0	5	0	5	0	3,747	0	0	0	37	02/25/2052
3132DM-6P-5	FHLMC PC 30Y SD0878		12/07/2022	VARIOUS		420,366	429,685	446,464	0	0	(3,899)	0	(3,899)	0	444,690	0	(24,324)	(24,324)	10,707	07/25/2050
3132DM-N6-8	FHLMC PC 30Y SD0413		11/01/2022	VARIOUS		1,874,005	1,874,005	1,965,070	1,882,536	0	(8,531)	0	(8,531)	0	1,874,005	0	0	0	20,213	07/25/2050
3132DN-CN-1	FHLMC PC 30Y SD0977		11/01/2022	VARIOUS		20,749	20,749	20,347	0	0	7	0	7	0	20,749	0	0	0	193	02/25/2052
3132DN-X5-7	FHLMC PC 30Y SD1600		11/01/2022	VARIOUS		13,167	13,167	13,377	0	0	0	0	0	0	13,167	0	0	0	66	08/25/2052
3132DN-YL-1	FHLMC PC 30Y SD1615		11/01/2022	VARIOUS		387	387	384	0	0	0	0	0	0	387	0	0	0	2	09/25/2052
3132DV-3P-8	FHLMC PC 30Y SD8006		11/01/2022	VARIOUS		87,603	87,603	90,977	88,082	0	(479)	0	(479)	0	87,603	0	0	0	1,331	08/25/2049
3132DV-5T-8	FHLMC PC 30Y SD8058		03/25/2022	VARIOUS		2,001,916	1,938,619	2,070,081	2,048,880	0	(18,442)	0	(18,442)	0	2,030,438	0	(28,521)	(28,521)	26,046	04/25/2050
3132DV-5Z-4	FHLMC PC 30Y SD8064		11/01/2022	VARIOUS		143,151	143,151	149,503	0	0	(478)	0	(478)	0	143,151	0	0	0	1,607	05/25/2050
3132DV-7B-5	FHLMC PC 30Y SD8090		11/01/2022	VARIOUS		94,886	94,886	94,693	94,874	0	12	0	12	0	94,886	0	0	0	811	09/25/2050
3132DV-L8-6	FHLMC PC 30Y SD7551		11/01/2022	VARIOUS		29,448	29,448	28,622	0	0	33	0	33	0	29,448	0	0	0	279	01/25/2052
3132DV-MD-4	FHLMC PC 30Y SD7556		11/01/2022	VARIOUS		5,691	5,691	4,813	0	0	1	0	1	0	5,691	0	0	0	14	08/25/2052
3132DW-AD-5	FHLMC PC 30Y SD8104		11/01/2022	VARIOUS		110,060	110,060	93,241	0	0	311	0	311	0	110,060	0	0	0	453	11/25/2050
3132DW-AM-5	FHLMC PC 30Y SD8112		11/01/2022	VARIOUS		47,778	47,778	40,204	0	0	144	0	144	0	47,778	0	0	0	171	12/25/2050
3132DW-AR-4	FHLMC PC 30Y SD8116		11/01/2022	VARIOUS		109,729	109,729	117,101	110,506	0	(777)	0	(777)	0	109,729	0	0	0	1,512	12/25/2050
3132DW-B8-5	FHLMC PC 30Y SD8163		12/25/2021	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	3,671	08/25/2051
3132DW-BP-7	FHLMC PC 30Y SD8146		11/01/2022	VARIOUS		82,649	82,649	82,481	82,642	0	7	0	7	0	82,649	0	0	0	752	05/25/2051
3132DW-BV-4	FHLMC PC 30Y SD8152		01/05/2022	ZERO STAGE CAPITAL		962,549	933,098	967,287	967,287	0	0	0	0	0	967,287	0	(4,738)	(4,738)	933	06/25/2051
3132DW-C3-5	FHLMC PC 30Y SD8190		04/25/2022	VARIOUS		2,038,841	2,030,000	2,113,488	2,113,475	0	(1,389)	0	(1,389)	0	2,112,086	0	(73,245)	(73,245)	13,339	01/25/2052
3132DW-C4-3	FHLMC PC 30Y SD8191		03/02/2022	VARIOUS		2,265,565	2,174,114	2,269,861	849,117	0	51,415	0	51,415	0	2,324,417	0	(58,853)	(58,853)	17,480	01/25/2052
3132DW-C6-8	FHLMC PC 30Y SD8193		12/22/2021	ZERO STAGE CAPITAL		847,668	851,393	845,706	845,706	0	0	0	0	0	845,706	0	1,962	1,962	568	02/25/2052
3132DW-C9-2	FHLMC PC 30Y SD8196		11/01/2022	VARIOUS		2,272	2,272	2,196	0	0	3	0	3	0	2,272	0	0	0	25	02/25/2052
3132DW-CD-3	FEDERAL NATL MG		12/01/2021	VARIOUS		15,454	15,454	16,289	16,283	0	(829)	0	(829)	0	15,454	0	0	0	8,575	09/01/2051
3132DW-CE-1	FHLMC PC 30Y SD8169		01/25/2022	VARIOUS		623,454	594,131	634,049	633,735	0	(1,733)	0	(1,733)	0	632,002	0	(8,548)	(8,548)	4,091	09/25/2051
3132DW-CG-6	FHLMC PC 30Y SD8171		11/01/2022	VARIOUS		1,662	1,662	1,600	1,660	0	3	0	3	0	1,662	0	0	0	12	10/25/2051
3132DW-CK-7	FHLMC PC 30Y SD8174		12/01/2021	VARIOUS		6,425	6,425	104	6,425	0	0	0	0	0	6,425	0	0	0	2,084	10/25/2051
3132DW-CQ-4	FHLMC PC 30Y SD8179		01/21/2022	VARIOUS		906,029	886,595	928,985	928,831	0	(950)	0	(950)	0	927,881	0	(21,852)	(21,852)	7,529	11/25/2051
3132DW-CS-0	FHLMC PC 30Y SD8181		11/01/2022	VARIOUS		44,255	44,255	42,588	44,183	0	72	0	72	0	44,255	0	0	0	346	12/25/2051
3132DW-CT-8	FHLMC PC 30Y SD8182		11/01/2022	VARIOUS		654,591	662,716	658,076	638,152	0	40	0	40	0	660,983	0	(6,392)	(6,392)	3,578	12/25/2051
3132DW-CV-3	FHLMC PC 30Y SD8184		02/25/2022	VARIOUS		1,761,103	1,723,104	1,806,927	1,806,883	0	(30,572)	0	(30,572)	0	1,776,312	0	(15,209)	(15,209)	9,903	12/25/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132DW-CW-1	FHLMC PC 30Y SD8185		01/20/2022	VARIOUS		1,881,391	1,803,424	1,915,656	1,915,424	0	39,392	0	39,392	0	1,954,816	0	(73,426)	(73,426)	10,931	12/25/2051
3132DW-CX-9	FHLMC PC 30Y SD8186		01/13/2022	VARIOUS		573,701	547,775	562,336	577,775	0	(32)	0	(32)	0	577,743	0	(4,043)	(4,043)	2,270	11/25/2051
3132DW-CZ-4	FHLMC PC 30Y SD8188		10/11/2022	VARIOUS		1,765,444	2,148,406	2,139,602	2,139,608	0	615	0	615	0	2,140,223	0	(374,779)	(374,779)	34,052	01/25/2052
3132DW-DL-4	FHLMC PC 30Y SD8207		11/01/2022	VARIOUS		3,080	3,080	2,976	0	0	3	0	3	0	3,080	0	0	0	30	04/25/2052
3132DW-EQ-2	FHLMC PC 30Y SD8243		11/28/2022	VARIOUS		889,339	992,502	893,083	0	0	230	0	230	0	893,314	0	(3,975)	(3,975)	2,610	09/25/2052
3132GG-A2-1	FHLMC PC GOLD PC		12/01/2022	MORTGAGE PAYDOWN		292,047	292,047	303,044	292,874	0	(828)	0	(828)	0	292,047	0	0	0	6,245	08/01/2041
3132GS-BF-5	FHLMC PC GOLD PC		12/01/2022	MORTGAGE PAYDOWN		401,215	401,215	414,694	401,649	0	(434)	0	(434)	0	401,215	0	0	0	9,137	03/01/2042
3132GV-L6-7	FHLMC FHLMC		12/01/2022	MORTGAGE PAYDOWN		690,747	690,747	716,866	692,427	0	(1,680)	0	(1,680)	0	690,747	0	0	0	6,993	08/01/2042
3132HP-KK-9	FHLMC FHLMC		12/01/2022	MORTGAGE PAYDOWN		313,146	313,146	321,855	313,720	0	(574)	0	(574)	0	313,146	0	0	0	4,878	11/01/2042
3132HP-NB-6	FHLMC		12/01/2022	MORTGAGE PAYDOWN		322,615	322,615	337,309	323,326	0	(711)	0	(711)	0	322,615	0	0	0	4,371	11/01/2042
3132HQ-EG-3	FHLMC		12/01/2022	MORTGAGE PAYDOWN		395,622	395,622	414,167	396,223	0	(601)	0	(601)	0	395,622	0	0	0	4,727	12/01/2042
3132J6-E6-7	FHLMC FHLMC		12/01/2022	MORTGAGE PAYDOWN		140,330	140,330	144,124	140,394	0	(63)	0	(63)	0	140,330	0	0	0	2,285	02/01/2043
3132J7-K6-8	FHLMC PC GOLD PC		12/01/2022	MORTGAGE PAYDOWN		568,360	568,360	592,693	570,329	0	(1,970)	0	(1,970)	0	568,360	0	0	0	8,550	03/01/2043
3132J9-G7-7	FHLMC PC GOLD PC		12/01/2022	MORTGAGE PAYDOWN		331,150	331,150	345,224	331,737	0	(587)	0	(587)	0	331,150	0	0	0	6,908	05/01/2043
3132J9-TD-0	FHLMC PC GOLD PC		12/01/2022	MORTGAGE PAYDOWN		357,927	357,927	370,454	358,257	0	(330)	0	(330)	0	357,927	0	0	0	3,473	05/01/2043
3132QR-QE-3	FHLMC FHLMC		12/01/2022	MORTGAGE PAYDOWN		467,615	467,615	482,813	468,343	0	(727)	0	(727)	0	467,615	0	0	0	9,602	07/01/2045
3132QU-RS-4	FHLMC FHLMC		12/01/2022	MORTGAGE PAYDOWN		809,783	809,783	836,249	812,222	0	(2,439)	0	(2,439)	0	809,783	0	0	0	10,229	12/01/2045
3132QU-UZ-4	FHLMC FHLMC		12/01/2022	MORTGAGE PAYDOWN		683,773	683,773	680,141	683,469	0	304	0	304	0	683,773	0	0	0	9,599	12/01/2045
3132VQ-Q3-3	FHLMC		12/01/2022	MORTGAGE PAYDOWN		1,845,076	1,845,076	1,885,294	1,848,719	0	(3,644)	0	(3,644)	0	1,845,076	0	0	0	23,163	06/01/2049
3132WD-MZ-4	FEDERAL NATL MG FNMA		12/01/2022	MORTGAGE PAYDOWN		281,243	281,243	296,492	281,634	0	(391)	0	(391)	0	281,243	0	0	0	5,647	05/01/2046
3132WK-KE-7	FEDERAL NATL MG		12/01/2022	MORTGAGE PAYDOWN		49,492	49,492	50,548	49,481	0	11	0	11	0	49,492	0	0	0	943	01/01/2047
3132XS-ED-8	FEDERAL NATL MG		12/01/2022	MORTGAGE PAYDOWN		1,019,632	1,019,632	1,053,846	1,022,319	0	(2,687)	0	(2,687)	0	1,019,632	0	0	0	15,417	08/01/2047
3132XS-KG-4	FEDERAL NATL MG		12/01/2022	MORTGAGE PAYDOWN		79,572	79,572	82,407	79,548	0	24	0	24	0	79,572	0	0	0	1,505	08/01/2047
3132XT-MS-4	FEDERAL NATL MG		12/01/2022	MORTGAGE PAYDOWN		440,947	440,947	451,298	441,328	0	(381)	0	(381)	0	440,947	0	0	0	7,269	10/01/2047
3132XU-NA-9	FEDERAL NATL MG		12/01/2022	MORTGAGE PAYDOWN		601,639	601,639	619,594	602,297	0	(658)	0	(658)	0	601,639	0	0	0	9,251	11/01/2047
3132XW-BJ-9	FEDERAL NATL MG		12/01/2022	MORTGAGE PAYDOWN		786,575	786,575	786,882	786,562	0	13	0	13	0	786,575	0	0	0	9,670	01/01/2048
3132XX-GL-7	FEDERAL NATL MG FNMA		12/01/2022	MORTGAGE PAYDOWN		832,494	832,494	824,299	832,227	0	267	0	267	0	832,494	0	0	0	14,505	03/01/2048
3132XY-G8-4	FEDERAL NATL MG		12/01/2022	MORTGAGE PAYDOWN		316,348	316,348	323,614	316,434	0	(86)	0	(86)	0	316,348	0	0	0	1,501	04/01/2048
3132Y0-4E-7	FHLMC FHLMC		12/01/2022	MORTGAGE PAYDOWN		1,406,904	1,406,904	1,428,008	1,409,566	0	(2,662)	0	(2,662)	0	1,406,904	0	0	0	19,379	07/01/2048
3132Y3-ZL-1	FHLMC PC GOL Q59746		12/01/2022	MORTGAGE PAYDOWN		66,547	66,547	72,843	67,146	0	(599)	0	(599)	0	66,547	0	0	0	1,388	11/15/2048
3134W-2K-6	FEDERAL HOME LN BKS		11/01/2022	VARIOUS		521,127	521,127	534,033	522,368	0	(1,240)	0	(1,240)	0	521,127	0	0	0	4,746	07/01/2049
3134Y-A5-6	FHLMC		11/01/2022	VARIOUS		1,202,891	1,202,891	1,233,997	1,204,804	0	(1,914)	0	(1,914)	0	1,202,891	0	0	0	15,232	08/01/2049
31339S-5V-3	FHLMC PC 30Y QA3560		11/01/2022	VARIOUS		6,682	6,682	7,006	6,690	0	(8)	0	(8)	0	6,682	0	0	0	127	10/25/2049
31339U-VJ-6	FHLMC PC 30Y QA4217		11/01/2022	VARIOUS		17,509	17,509	18,359	17,539	0	(30)	0	(30)	0	17,509	0	0	0	112	10/25/2049
3133A0-T8-7	FHLMC PC 30Y QA5975		11/01/2022	VARIOUS		116,549	116,549	123,451	116,035	0	514	0	514	0	116,549	0	0	0	3,250	01/25/2050
3133A1-DQ-2	FHLMC PC 30Y QA6411		11/01/2022	VARIOUS		340,906	340,906	370,523	346,865	0	(5,958)	0	(5,958)	0	340,906	0	0	0	3,488	01/25/2050
3133A3-J9-0	FHLMC PC 30Y QA8388		11/01/2022	VARIOUS		183,593	183,593	197,879	184,041	0	(448)	0	(448)	0	183,593	0	0	0	5,278	04/25/2050
3133A3-TU-2	FHLMC PC 30Y QA8663		11/01/2022	VARIOUS		39,245	39,245	41,618	39,249	0	(4)	0	(4)	0	39,245	0	0	0	729	04/25/2050
3133A3-ZL-5	FHLMC PC 30Y QA8847		11/01/2022	VARIOUS		835,796	835,796	878,369	838,855	0	(3,059)	0	(3,059)	0	835,796	0	0	0	11,116	04/25/2050
3133A4-S8-0	FHLMC PC 30Y QA9543		11/01/2022	VARIOUS		552,144	552,144	584,065	556,673	0	(4,529)	0	(4,529)	0	552,144	0	0	0	13,486	05/25/2050
3133A6-GU-9	FHLMC PC 30Y QB0211		12/01/2021	VARIOUS		346,224	346,224	359,667	357,315	0	(11,092)	0	(11,092)	0	346,224	0	0	0	35,203	06/25/2050
3133A6-MU-2	FHLMC PC 30Y QB0371		11/01/2022	VARIOUS		28,248	28,248	30,808	28,310	0	(63)	0	(63)	0	28,248	0	0	0	326	06/25/2050
3133A6-VR-9	FHLMC PC 30Y QB0624		08/05/2022	VARIOUS		1,580,841	1,630,866	1,720,730	1,704,473	0	(25,242)	0	(25,242)	0	1,679,231	0	(98,390)	(98,390)	32,405	06/25/2050
3133A8-3B-1	FHLMC PC 30Y QB2594		08/05/2022	VARIOUS		481,394	498,548	508,537	517,891	0	(5,263)	0	(5,263)	0	512,628	0	(31,235)	(31,235)	10,255	08/25/2050
3133A8-MF-1	FHLMC PC 30Y QB2158		08/05/2022	VARIOUS		272,312	282,449	293,266	295,475	0	(3,413)	0	(3,413)	0	292,062	0	(19,751)	(19,751)	5,773	08/25/2050
3133A9-6L-4	FHLMC PC 30Y QB3575		08/05/2022	VARIOUS		343,275	354,774	369,725	370,037	0	(4,719)	0	(4,719)	0	365,318	0	(22,043)	(22,043)	6,642	09/25/2050
3133A9-DF-9	FHLMC PC 30Y QB2802		11/01/2022	VARIOUS		1,874,805	1,874,805	1,974,111	1,879,213	0	(4,408)	0	(4,408)	0	1,874,805	0	0	0	23,997	08/25/2050
3133AC-HS-0	FHLMC PC 30Y QB5641		11/01/2022	VARIOUS		1,667	1,667	1,405	0	0	0	0	0	0	1,667	0	0	0	4	11/25/2050
3133AG-Q2-8	FHLMC PC 30Y QB9473		11/01/2022	VARIOUS		3,057,334	3,057,334	3,060,200	3,057,676	0	(342)	0	(342)	0	3,057,334	0	0	0	28,338	03/25/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133AG-UL-1	FHLMC PC 30Y QB9587		11/01/2022	VARIOUS		3,872	3,872	4,115	3,881	0	(8)	0	(8)	0	3,872	0	0	0	74	03/25/2051
3133AL-ZW-1	FHLMC PC 30Y QC2557		11/01/2022	VARIOUS		4,967	4,967	5,209	4,976	0	(10)	0	(10)	0	4,967	0	0	0	81	06/25/2051
3133AM-EF-9	FHLMC PC 30Y QC2834		11/01/2022	VARIOUS		116,539	116,539	124,623	117,609	0	(1,070)	0	(1,070)	0	116,539	0	0	0	1,355	06/25/2051
3133AQ-5Q-6	FHLMC PC 30Y QC6255		11/01/2022	VARIOUS		5,955	5,955	6,279	5,965	0	(10)	0	(10)	0	5,955	0	0	0	97	08/25/2051
3133AQ-ES-2	FHLMC PC 30Y QC5545		11/01/2022	VARIOUS		11,647	11,647	12,264	11,675	0	(28)	0	(28)	0	11,647	0	0	0	190	08/25/2051
3133AT-5N-7	FHLMC PC 30Y QC8953		01/13/2022	VARIOUS		857,795	818,209	871,720	872,669	0	(133)	0	(133)	0	872,537	0	(14,741)	(14,741)	5,798	09/25/2051
3133AT-F7-1	FHLMC PC 30Y QC8290		11/01/2022	VARIOUS		44,024	44,024	44,966	0	0	(22)	0	(22)	0	44,024	0	0	0	417	10/25/2051
3133AU-4P-0	FHLMC PC 30Y QC9830		05/25/2022	VARIOUS		859,643	900,967	945,593	945,560	0	(1,000)	0	(1,000)	0	944,560	0	(84,917)	(84,917)	12,020	11/25/2051
3133AU-6L-7	FHLMC PC 30Y QC9875		05/25/2022	VARIOUS		1,044,789	1,093,262	1,150,658	1,150,381	0	(2,959)	0	(2,959)	0	1,147,422	0	(102,633)	(102,633)	16,868	11/25/2051
3133AU-NN-4	FHLMC PC 30Y QC9397		08/05/2022	VARIOUS		996,311	1,048,181	1,101,450	1,101,154	0	(1,830)	0	(1,830)	0	1,099,324	0	(103,013)	(103,013)	24,274	10/25/2051
3133AW-JN-5	FHLMC PC 30Y QD0269		08/05/2022	VARIOUS		1,340,147	1,408,325	1,456,526	1,475,018	0	(2,618)	0	(2,618)	0	1,472,400	0	(132,252)	(132,252)	32,151	11/25/2051
3133AW-MS-0	FHLMC PC 30Y QD0369		11/01/2022	VARIOUS		23,453	23,453	24,586	23,489	0	(36)	0	(36)	0	23,453	0	0	0	394	11/25/2051
3133AX-B2-7	FHLMC PC 30Y QD0957		11/01/2022	VARIOUS		73,974	73,974	77,742	74,229	0	(255)	0	(255)	0	73,974	0	0	0	1,040	11/25/2051
3133AX-M8-2	FHLMC PC 30Y QD1283		11/01/2022	VARIOUS		59,359	59,359	64,164	59,484	0	(124)	0	(124)	0	59,359	0	0	0	1,044	11/25/2051
3133AY-7M-6	FHLMC PC 30Y QD2700		01/11/2022	ZERO STAGE CAPITAL		2,012,030	1,999,999	2,043,202	2,043,202	0	0	0	0	0	2,043,202	0	(31,172)	(31,172)	1,667	12/25/2051
3133AY-HA-1	FHLMC PC 30Y QD2025		12/21/2022	VARIOUS		793,864	850,000	909,017	908,879	0	(12,493)	0	(12,493)	0	896,386	0	(102,522)	(102,522)	29,345	11/25/2051
3133AY-TK-6	FHLMC PC 30Y QD2354		11/01/2022	VARIOUS		85,052	85,052	90,314	85,140	0	(89)	0	(89)	0	85,052	0	0	0	300	12/25/2051
3133AY-TY-6	FHLMC PC 30Y QD2367		11/01/2022	VARIOUS		12,220	12,220	12,816	12,239	0	(18)	0	(18)	0	12,220	0	0	0	185	12/25/2051
3133B0-K7-7	FHLMC PC 30Y QD3018		11/01/2022	VARIOUS		9,468	9,468	10,186	9,490	0	(22)	0	(22)	0	9,468	0	0	0	190	12/25/2051
3133B0-UP-6	FHLMC PC 30Y QD3290		11/01/2022	VARIOUS		6,987	6,987	7,406	7,000	0	(13)	0	(13)	0	6,987	0	0	0	125	12/25/2051
3133B0-VR-1	FHLMC PC 30Y QD3324		03/22/2022	VARIOUS		641,490	655,000	679,106	681,284	0	(285)	0	(285)	0	680,999	0	(39,509)	(39,509)	6,084	12/25/2051
3133B0-WZ-2	FHLMC PC 30Y QD3364		11/01/2022	VARIOUS		10,279	10,279	10,902	10,300	0	(21)	0	(21)	0	10,279	0	0	0	186	12/25/2051
3133B1-SW-2	FHLMC PC 30Y QD4133		05/25/2022	VARIOUS		495,936	520,000	542,994	542,994	0	(417)	0	(417)	0	542,577	0	(46,640)	(46,640)	6,953	01/25/2052
3133B1-ZP-9	FHLMC PC 30Y QD4350		11/01/2022	VARIOUS		52,437	52,437	54,428	0	0	(108)	0	(108)	0	52,437	0	0	0	998	01/25/2052
3133B2-AV-1	FHLMC PC 30Y QD4520		01/11/2022	ZERO STAGE CAPITAL		2,554,375	2,500,000	2,541,602	2,541,602	0	0	0	0	0	2,541,602	0	12,773	12,773	2,083	01/25/2052
3133B2-Y7-8	FHLMC PC 30Y QD5234		11/01/2022	VARIOUS		100,840	100,840	106,166	0	0	(231)	0	(231)	0	100,840	0	0	0	1,319	01/25/2052
3133B3-FU-6	FHLMC PC 30Y QD5579		11/01/2022	VARIOUS		56,526	56,526	59,401	0	0	(67)	0	(67)	0	56,526	0	0	0	687	02/25/2052
3133B3-QF-7	FHLMC PC 30Y QD5854		11/01/2022	VARIOUS		60,636	60,636	60,712	0	0	(8)	0	(8)	0	60,636	0	0	0	1,186	01/25/2052
3133B4-7K-5	FHLMC PC 30Y QD7198		11/01/2022	VARIOUS		8,206	8,206	8,279	0	0	(2)	0	(2)	0	8,206	0	0	0	92	02/25/2052
3133B5-7L-0	FHLMC PC 30Y QD8099		11/01/2022	VARIOUS		29,141	29,141	30,061	0	0	(34)	0	(34)	0	29,141	0	0	0	410	03/25/2052
3133BA-LH-2	FHLMC PC 30Y QE1228		11/01/2022	VARIOUS		23,065	23,065	22,532	0	0	19	0	19	0	23,065	0	0	0	265	05/25/2052
3133BD-3T-0	FHLMC PC 30Y QE4410		11/01/2022	VARIOUS		17,714	17,714	18,201	0	0	(20)	0	(20)	0	17,714	0	0	0	232	06/25/2052
3133BD-6C-4	FHLMC PC 30Y QE4467		11/25/2022	VARIOUS		538,414	559,519	567,038	0	0	(393)	0	(393)	0	566,645	0	(28,230)	(28,230)	10,299	07/25/2052
3133D3-BL-8	FHLMC		11/01/2022	MORTGAGE PAYDOWN		485,553	485,553	498,830	486,060	0	(507)	0	(507)	0	485,553	0	0	0	4,710	08/01/2039
3133D3-PJ-8	FHLMC PC 20Y QK0425		11/01/2022	VARIOUS		1,519,709	1,519,709	1,597,594	1,524,690	0	(4,981)	0	(4,981)	0	1,519,709	0	0	0	18,164	09/25/2040
3133GA-AN-6	FHLMC PC 15Y QN3613		04/25/2022	VARIOUS		9,098,268	9,404,477	9,765,227	9,709,617	0	(16,380)	0	(16,380)	0	9,693,237	0	(594,969)	(594,969)	79,488	10/25/2035
3133GG-FM-0	FHLMC PC 15Y QN9172		01/06/2022	ZERO STAGE CAPITAL		498,125	500,000	501,523	501,523	0	0	0	0	0	501,523	0	(3,398)	(3,398)	354	01/25/2037
3133JL-CA-5	FHLMC PC 30Y QU7265		11/01/2022	VARIOUS		83,590	83,590	83,962	83,568	0	23	0	23	0	83,590	0	0	0	1,231	09/25/2049
3133KL-PC-5	FHLMC PC 30Y RA4919		01/05/2022	ZERO STAGE CAPITAL		69,027	66,915	69,367	69,367	0	0	0	0	0	69,367	0	(340)	(340)	67	03/25/2051
3133KL-Z8-3	FHLMC PC 30Y RA5267		01/05/2022	ZERO STAGE CAPITAL		1,547,066	1,499,730	1,554,681	1,554,681	0	0	0	0	0	1,554,681	0	(7,616)	(7,616)	1,500	05/25/2051
3133KM-4D-4	FHLMC PC 30Y RA6220		02/14/2022	VARIOUS		1,374,166	1,367,995	1,410,515	1,439,731	0	(1,369)	0	(1,369)	0	1,438,362	0	(64,196)	(64,196)	11,686	11/25/2051
3133KM-NU-5	FHLMC PC 30Y RA5803		05/09/2022	VARIOUS		783,401	788,148	827,368	849,307	0	(17,146)	0	(17,146)	0	832,161	0	(48,760)	(48,760)	16,490	09/25/2051
3133KM-ZL-2	FHLMC PC 30Y RA6147		11/01/2022	VARIOUS		190,595	190,595	206,527	192,995	0	(2,400)	0	(2,400)	0	190,595	0	0	0	3,887	10/25/2051
3133KN-FZ-1	FHLMC PC 30Y RA6484		05/25/2022	VARIOUS		744,713	780,000	816,258	816,231	0	(1,412)	0	(1,412)	0	814,820	0	(70,107)	(70,107)	10,377	12/25/2051
3133KP-RC-4	FHLMC PC 30Y RA7683		12/21/2022	VARIOUS		1,523,321	1,526,543	1,540,854	0	0	(598)	0	(598)	0	1,540,252	0	(16,931)	(16,931)	16,836	07/25/2052
3133KP-U5-5	FHLMC PC 30Y RA7804		11/01/2022	VARIOUS		10,854	10,854	10,800	0	0	0	0	0	0	10,854	0	0	0	50	08/25/2052
3133KY-WA-3	FHLMC PC 20Y RB5141		11/01/2022	VARIOUS		2,770,389	3,152,478	3,172,513	3,196,192	0	(2,559)	0	(2,559)	0	3,193,633	0	(423,244)	(423,244)	38,107	01/25/2042
3136B3-5A-4	FNMA REMIC TRUST		11/25/2022	VARIOUS		645,227	645,227	679,202	650,014	0	(4,788)	0	(4,788)	0	645,227	0	0	0	7,468	06/25/2048
3136B3-UT-5	FEDERAL NATL MG		11/25/2022	VARIOUS		573,640	573,640	571,488	573,275	0	364	0	364	0	573,640	0	0	0	2,449	01/25/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136B3-WF-3	FNMA REMIC TRUST		11/25/2022	VARIOUS		521,567	521,567	519,040	521,176	0	391	0	391	0	521,567	0	0	0	2,105	01/25/2049
3136B4-5C-8	FEDERAL NATL MG		11/25/2022	VARIOUS		116,659	116,659	116,586	116,647	0	12	0	12	0	116,659	0	0	0	568	07/25/2049
3136BB-TQ-5	FNMA REMIC TRUST		11/25/2022	VARIOUS		0	0	49,663	43,009	0	(43,009)	0	(43,009)	0	0	0	0	0	5,091	09/25/2050
3136BB-TT-9	FNMA REMIC TRUST		11/25/2022	VARIOUS		0	0	63,713	57,395	0	(57,395)	0	(57,395)	0	0	0	0	0	6,893	09/25/2050
3136BB-TX-0	FNMA REMIC TRUST		11/25/2022	VARIOUS		0	0	85,212	73,614	0	(73,614)	0	(73,614)	0	0	0	0	0	8,074	09/25/2050
3136BB-WE-8	FNMA REMIC TRUST		11/25/2022	VARIOUS		0	0	43,956	37,628	0	(37,628)	0	(37,628)	0	0	0	0	0	4,827	09/25/2050
3136BC-2R-0	FNMA REMIC TRUST		05/25/2022	VARIOUS		140,747	0	139,140	122,783	0	(20,790)	0	(20,790)	0	101,993	0	38,754	38,754	15,490	12/25/2050
3136BC-PR-5	FNMA REMIC TRUST		11/25/2022	VARIOUS		121,719	121,719	124,752	121,883	0	(165)	0	(165)	0	121,719	0	0	0	941	11/25/2050
3136BD-FM-5	FNMA REMIC TRUST		05/25/2022	VARIOUS		93,380	0	102,665	85,523	0	(13,575)	0	(13,575)	0	71,949	0	21,431	21,431	9,654	09/25/2049
3136BD-WL-8	FNMA REMIC TRUST		05/25/2022	VARIOUS		480,465	0	443,046	386,469	0	(74,948)	0	(74,948)	0	311,521	0	168,944	168,944	42,869	01/25/2051
31371H-X9-4	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		14,259	14,259	20,259	7,338	0	993	0	993	0	14,264	0	(5)	(5)	520	10/01/2029
31371J-BD-5	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		13,581	13,581	13,305	13,559	0	22	0	22	0	13,581	0	0	0	540	02/01/2030
31371N-MC-6	FNMA PASS-THRU INT 15 Y		10/01/2022	VARIOUS		12,336	12,336	12,672	12,339	0	(3)	0	(3)	0	12,336	0	0	0	218	10/01/2022
31379R-WW-4	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		1,933	1,933	1,867	1,929	0	4	0	4	0	1,933	0	0	0	74	06/01/2028
3137BR-N7-6	FHLMC		12/15/2022	MORTGAGE PAYDOWN		59,290	59,290	59,067	59,222	0	67	0	67	0	59,290	0	0	0	314	08/15/2046
3137F3-CW-2	FHLMC REMIC SERIES		12/15/2022	MORTGAGE PAYDOWN		181,734	181,734	180,825	181,518	0	216	0	216	0	181,734	0	0	0	732	03/15/2048
3137F6-6L-6	FHLMC		12/15/2022	MORTGAGE PAYDOWN		287,791	287,791	291,074	288,292	0	(500)	0	(500)	0	287,791	0	0	0	1,452	12/15/2040
3137F6-6V-4	FHLMC REMIC SERIES		12/15/2022	VARIOUS		577,379	577,379	584,235	578,451	0	(1,072)	0	(1,072)	0	577,379	0	0	0	2,763	05/15/2041
3137F7-TN-5	FHLMC		12/15/2022	MORTGAGE PAYDOWN		343,378	343,378	346,865	344,000	0	(622)	0	(622)	0	343,378	0	0	0	1,542	01/15/2046
3137F7-YY-5	FHLMC		11/25/2022	VARIOUS		313,788	313,788	317,319	314,217	0	(429)	0	(429)	0	313,788	0	0	0	1,534	05/25/2047
3137F8-NS-8	FHLMC REMIC SERIES		11/25/2022	VARIOUS		252,443	252,443	253,626	252,575	0	(132)	0	(132)	0	252,443	0	0	0	696	11/25/2050
3137F9-WP-2	FHLMC		10/25/2022	VARIOUS		0	0	97,695	83,683	0	(83,683)	0	(83,683)	0	0	0	0	0	10,007	02/25/2051
3137FK-BB-1	FHLMC REMIC SERIES		12/15/2022	MORTGAGE PAYDOWN		193,989	193,989	193,929	193,916	0	74	0	74	0	193,989	0	0	0	795	12/15/2048
3137FQ-HG-1	FREDDIE MAC		11/25/2022	VARIOUS		497,296	497,296	498,228	497,415	0	(119)	0	(119)	0	497,296	0	0	0	4,688	09/25/2048
3137FU-WQ-3	FHLMC REMIC SERIES		11/25/2022	VARIOUS		0	0	34,059	31,228	0	(31,228)	0	(31,228)	0	0	0	0	0	4,080	07/25/2050
3137FW-5T-3	FHLMC REMIC SERIES		11/25/2022	VARIOUS		0	0	123,705	106,579	0	(106,579)	0	(106,579)	0	0	0	0	0	15,092	09/25/2050
3137FX-BD-9	FHLMC REMIC SERIES		05/25/2022	VARIOUS		153,784	0	148,403	131,594	0	(22,313)	0	(22,313)	0	109,281	0	44,503	44,503	16,641	10/25/2050
3137FX-BF-4	FHLMC REMIC SERIES		05/25/2022	VARIOUS		275,715	0	272,882	239,791	0	(39,138)	0	(39,138)	0	200,653	0	75,061	75,061	29,405	10/25/2050
3137FX-N2-0	FHLMC REMIC SERIES		05/31/2022	VARIOUS		405,322	0	380,166	322,156	0	(70,561)	0	(70,561)	0	251,595	0	153,727	153,727	46,659	11/25/2050
3137FY-YN-0	FHLMC REMIC SERIES		12/15/2022	MORTGAGE PAYDOWN		569,290	569,290	581,896	569,730	0	(440)	0	(440)	0	569,290	0	0	0	1,335	08/15/2044
31383T-JH-2	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		2,592	2,592	2,480	2,587	0	5	0	5	0	2,592	0	0	0	92	09/01/2029
31385W-X8-7	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		69,949	69,949	73,195	70,197	0	(248)	0	(248)	0	69,949	0	0	0	2,692	09/01/2032
31389F-S4-5	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		7,998	7,998	8,025	7,999	0	(1)	0	(1)	0	7,998	0	0	0	285	02/01/2032
3138A7-4J-4	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		104,924	104,924	111,193	105,134	0	(210)	0	(210)	0	104,924	0	0	0	2,455	03/01/2041
3138AB-Z3-6	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		255,282	255,282	265,294	255,772	0	(490)	0	(490)	0	255,282	0	0	0	4,728	04/01/2041
3138AH-7B-6	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		10,022	10,022	10,695	10,036	0	(15)	0	(15)	0	10,022	0	0	0	275	07/01/2041
3138AS-PL-0	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		798,319	798,319	836,925	801,011	0	(2,692)	0	(2,692)	0	798,319	0	0	0	7,520	09/01/2041
3138E0-AE-9	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		156,703	156,703	165,983	156,942	0	(239)	0	(239)	0	156,703	0	0	0	2,308	01/01/2042
3138E2-VY-8	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		127,235	127,235	137,334	127,889	0	(653)	0	(653)	0	127,235	0	0	0	2,177	12/01/2041
3138E5-CL-0	FNMA PASS-THRU INT 15 Y		11/01/2022	VARIOUS		372,748	372,748	392,433	375,935	0	(3,187)	0	(3,187)	0	372,748	0	0	0	6,327	01/01/2027
3138ED-WV-9	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		584,936	584,936	614,274	586,314	0	(1,378)	0	(1,378)	0	584,936	0	0	0	9,031	05/01/2042
3138EN-LD-9	FHICHC FHLMC		11/01/2022	VARIOUS		305,918	305,918	330,774	308,489	0	(2,571)	0	(2,571)	0	305,918	0	0	0	4,106	09/01/2044
3138EP-2D-5	FEDERAL NATL MG		11/01/2022	VARIOUS		514,384	514,384	540,063	516,188	0	(1,803)	0	(1,803)	0	514,384	0	0	0	7,099	07/01/2045
3138LS-KA-7	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		927,545	927,545	982,183	931,406	0	(3,861)	0	(3,861)	0	927,545	0	0	0	15,546	05/01/2042
3138LT-Q6-8	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		216,753	216,753	229,893	218,131	0	(1,378)	0	(1,378)	0	216,753	0	0	0	3,529	06/01/2027
3138M7-YZ-2	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		809,071	809,071	864,062	814,532	0	(5,461)	0	(5,461)	0	809,071	0	0	0	9,451	12/01/2042
3138NX-5Z-6	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		265,913	265,913	280,039	266,279	0	(366)	0	(366)	0	265,913	0	0	0	2,238	02/01/2043
3138WE-MM-8	FEDERAL NATL MG		11/01/2022	VARIOUS		337,183	337,183	349,722	338,410	0	(1,227)	0	(1,227)	0	337,183	0	0	0	4,178	05/01/2030
3138WK-KB-0	FEDERAL NATL MG		11/01/2022	VARIOUS		677,121	677,121	662,520	676,074	0	1,047	0	1,047	0	677,121	0	0	0	11,074	03/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WK-Z2-4	FNMA PASSTHRU AS9760		11/01/2022	VARIOUS		133,141	133,141	145,040	134,842	0	(1,701)	0	(1,701)	0	133,141	0	0	0	2,239	06/25/2047
3138WQ-Q5-4	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		335,671	335,671	332,209	335,578	0	93	0	93	0	335,671	0	0	0	3,111	05/01/2043
3138WV-S7-7	FNMA PASS-THRU INT 15 Y		11/01/2022	VARIOUS		370,719	370,719	382,536	371,708	0	(989)	0	(989)	0	370,719	0	0	0	5,041	06/01/2028
3138XP-QX-4	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		491,523	491,523	533,687	494,757	0	(3,234)	0	(3,234)	0	491,523	0	0	0	11,886	02/01/2044
3138XP-VH-3	FNMA PASS-THRU INT 15 Y		11/01/2022	VARIOUS		248,372	248,372	262,712	250,445	0	(2,073)	0	(2,073)	0	248,372	0	0	0	5,457	05/01/2029
3138Y4-SJ-9	FNMA PASSTHRU AX3220		11/01/2022	VARIOUS		640,072	640,072	673,476	643,440	0	(3,368)	0	(3,368)	0	640,072	0	0	0	6,528	10/01/2029
3138Y6-F3-3	FNMA PASSTHRU AX4685		11/01/2022	VARIOUS		10,357	10,357	10,993	10,358	0	(2)	0	(2)	0	10,357	0	0	0	226	11/01/2044
3138YE-JM-0	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		625,112	625,112	639,030	626,638	0	(1,526)	0	(1,526)	0	625,112	0	0	0	7,207	06/01/2030
3138YJ-Z3-3	FNMA PASSTHRU AY5261		11/01/2022	VARIOUS		179,088	179,088	187,678	179,295	0	(208)	0	(208)	0	179,088	0	0	0	3,116	04/01/2045
3138YJ-ZJ-8	FNMA PASSTHRU AY5244		11/01/2022	VARIOUS		24,125	24,125	25,308	24,129	0	(4)	0	(4)	0	24,125	0	0	0	458	03/01/2045
3138YJ-ZX-7	FNMA PASSTHRU AY5257		11/01/2022	VARIOUS		181,982	181,982	190,711	182,160	0	(178)	0	(178)	0	181,982	0	0	0	2,271	04/01/2045
3138YK-WE-9	FHICHC FHLMC		11/01/2022	VARIOUS		557,220	557,220	576,896	558,081	0	(862)	0	(862)	0	557,220	0	0	0	7,984	05/01/2045
3138YU-UG-4	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		1,076,130	1,076,130	1,143,557	1,084,786	0	(8,656)	0	(8,656)	0	1,076,130	0	0	0	16,630	07/01/2045
3138YU-UU-3	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		269,453	269,453	287,747	269,691	0	(238)	0	(238)	0	269,453	0	0	0	6,112	10/01/2045
3138YW-LC-9	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		26,447	26,447	28,087	26,451	0	(4)	0	(4)	0	26,447	0	0	0	570	07/01/2045
31390F-4E-6	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		7,130	7,130	7,371	7,142	0	(12)	0	(12)	0	7,130	0	0	0	207	05/01/2032
31390J-3P-4	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		18,010	18,010	19,209	18,120	0	(110)	0	(110)	0	18,010	0	0	0	591	07/01/2032
31391Q-JP-0	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		14,832	14,832	15,258	14,848	0	(16)	0	(16)	0	14,832	0	0	0	472	11/01/2032
31396W-3U-8	FEDERAL NATL MG		11/25/2022	VARIOUS		649,546	649,546	645,791	648,572	0	974	0	974	0	649,546	0	0	0	3,073	08/25/2037
31397V-E3-7	FNMA STRIP SMBS 424		11/25/2022	VARIOUS		0	0	41,468	23,523	0	(23,523)	0	(23,523)	0	0	0	0	0	3,928	02/01/2048
31402E-R7-5	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		21,441	21,441	21,697	21,454	0	(13)	0	(13)	0	21,441	0	0	0	493	08/01/2033
31402G-R4-7	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		51,309	51,309	51,903	51,348	0	(38)	0	(38)	0	51,309	0	0	0	934	07/01/2033
31402L-QU-9	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		40,692	40,692	41,163	40,732	0	(39)	0	(39)	0	40,692	0	0	0	978	08/01/2033
31403F-PK-4	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		63,854	63,854	67,502	64,096	0	(243)	0	(243)	0	63,854	0	0	0	2,703	10/01/2033
31403J-W6-9	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		33,008	33,040	33,751	33,039	0	(31)	0	(31)	0	33,008	0	0	0	639	12/01/2033
31404M-L4-8	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		84,298	84,298	86,458	84,422	0	(124)	0	(124)	0	84,298	0	0	0	3,060	03/01/2034
31405R-AM-8	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		114,454	114,454	116,528	114,584	0	(130)	0	(130)	0	114,454	0	0	0	3,038	10/01/2034
31405R-AN-6	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		13,939	13,939	14,191	13,947	0	(8)	0	(8)	0	13,939	0	0	0	419	10/01/2034
31405R-G3-4	FNMA		01/25/2022	VARIOUS		77,731	77,731	78,715	78,291	0	(560)	0	(560)	0	77,731	0	0	0	711	09/01/2034
31406B-F2-1	FEDERAL NATL MTG ASSN FNMA		11/01/2022	VARIOUS		11,222	11,222	11,388	11,231	0	(9)	0	(9)	0	11,222	0	0	0	358	01/01/2035
31406C-TB-4	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		133,664	133,664	135,878	133,747	0	(83)	0	(83)	0	133,664	0	0	0	1,227	12/01/2034
31406E-ML-5	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		16,957	16,957	17,238	16,966	0	(9)	0	(9)	0	16,957	0	0	0	510	01/01/2035
31406E-Z5-6	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		13,049	13,049	12,825	13,038	0	11	0	11	0	13,049	0	0	0	300	03/01/2035
31406K-LR-9	FNMA		11/01/2022	VARIOUS		24,282	24,282	24,680	24,295	0	(14)	0	(14)	0	24,282	0	0	0	733	01/01/2035
31406L-JC-3	FED NATL MTG ASSN #813059		11/01/2022	VARIOUS		93,839	93,839	91,178	93,402	0	437	0	437	0	93,839	0	0	0	2,693	03/01/2035
31406M-LG-9	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		46,783	46,783	47,090	46,793	0	(10)	0	(10)	0	46,783	0	0	0	813	01/01/2035
31407B-HM-4	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		4,115	4,115	3,998	4,111	0	4	0	4	0	4,115	0	0	0	124	06/01/2035
31407L-MV-6	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		9,077	9,077	9,000	9,075	0	2	0	2	0	9,077	0	0	0	273	06/01/2035
31407S-A2-8	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		26,641	26,641	25,355	26,547	0	94	0	94	0	26,641	0	0	0	549	08/01/2035
31408H-KX-2	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		82,198	82,198	79,244	82,082	0	116	0	116	0	82,198	0	0	0	643	02/01/2036
31409F-E6-1	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		27,474	27,474	27,250	27,460	0	13	0	13	0	27,474	0	0	0	1,181	03/01/2036
31409T-RE-0	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		59,267	59,267	57,410	59,176	0	91	0	91	0	59,267	0	0	0	1,463	04/01/2036
31409X-5A-3	FEDERAL NATL MG FNMA		01/25/2022	VARIOUS		81,107	81,107	82,076	81,684	0	(577)	0	(577)	0	81,107	0	0	0	877	05/01/2036
3140E5-3K-8	FEDERAL NATL MG FNMA N		11/01/2022	VARIOUS		1,370,869	1,370,869	1,426,989	1,377,945	0	(7,076)	0	(7,076)	0	1,370,869	0	0	0	18,630	10/01/2045
3140E8-V6-2	FEDERAL NATL MG FNMA N		11/01/2022	VARIOUS		782,957	782,957	818,251	786,951	0	(3,994)	0	(3,994)	0	782,957	0	0	0	11,537	11/01/2045
3140EB-MN-8	FEDERAL NATL MG		11/01/2022	VARIOUS		685,974	685,974	723,863	690,705	0	(4,731)	0	(4,731)	0	685,974	0	0	0	12,947	04/01/2046
3140EU-TK-5	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		131,466	131,466	137,823	131,480	0	(15)	0	(15)	0	131,466	0	0	0	2,537	01/01/2046
3140EW-7A-7	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		538,237	538,237	551,567	538,859	0	(623)	0	(623)	0	538,237	0	0	0	7,203	03/01/2046
3140EY-XJ-5	FEDERAL NATL MG		11/01/2022	VARIOUS		454,460	454,460	476,544	456,858	0	(2,398)	0	(2,398)	0	454,460	0	0	0	6,072	04/01/2031

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
3140F0-BP-8	FEDERAL NATL MG		11/01/2022	VARIOUS		7,264	7,264	7,847	7,266	0	(3)	0	(3)	0	7,264	0	0	0	178	07/01/2046
3140F0-JZ-8	FNMA PASSTHRU BC4779		04/25/2022	VARIOUS		4,932,319	4,981,422	4,771,268	4,793,180	0	19,401	0	19,401	0	4,812,581	0	119,738	119,738	50,982	10/25/2031
3140F3-6F-0	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		602,274	602,274	616,531	603,198	0	(924)	0	(924)	0	602,274	0	0	0	8,443	06/01/2046
3140F5-NN-9	FEDERAL NATL MG		11/01/2022	VARIOUS		728,106	728,106	721,166	727,535	0	571	0	571	0	728,106	0	0	0	8,958	07/01/2046
3140F8-JK-4	FEDERAL NATL MG		11/01/2022	VARIOUS		1,959,210	1,959,210	2,018,139	1,962,732	0	(3,522)	0	(3,522)	0	1,959,210	0	0	0	17,579	10/01/2046
3140FA-5J-7	FEDERAL NATL MG		11/01/2022	VARIOUS		283,288	283,288	304,048	283,849	0	(561)	0	(561)	0	283,288	0	0	0	3,148	06/01/2047
3140FB-EK-2	FEDERAL NATL MG		11/01/2022	VARIOUS		80,284	80,284	83,909	80,338	0	(54)	0	(54)	0	80,284	0	0	0	1,135	08/01/2046
3140FK-BZ-2	FEDERAL NATL MG		11/01/2022	VARIOUS		878,358	878,358	884,808	879,058	0	(700)	0	(700)	0	878,358	0	0	0	11,134	11/01/2031
3140FK-JB-7	FEDERAL NATL MG		11/01/2022	VARIOUS		1,310,240	1,310,240	1,288,335	1,306,684	0	3,557	0	3,557	0	1,310,240	0	0	0	12,536	10/01/2046
3140FL-N5-3	FEDERAL NATL MG		11/01/2022	VARIOUS		376,989	376,989	374,014	376,842	0	147	0	147	0	376,989	0	0	0	2,943	11/01/2046
3140FM-BD-7	FNMA PASSTHRU BE1835		11/01/2022	VARIOUS		1,103,284	1,103,284	1,057,601	1,097,958	0	5,326	0	5,326	0	1,103,284	0	0	0	13,237	11/25/2036
3140FM-R9-9	FEDERAL NATL MG		11/01/2022	VARIOUS		696,987	696,987	689,500	696,541	0	446	0	446	0	696,987	0	0	0	8,389	01/01/2047
3140FN-3X-0	FNMA PASSTHRU BE3513		11/01/2022	VARIOUS		2,537	2,537	2,693	2,540	0	(3)	0	(3)	0	2,537	0	0	0	48	07/25/2047
3140FP-2K-4	FEDERAL NATL MG		11/01/2022	VARIOUS		577,571	577,571	552,934	575,887	0	1,684	0	1,684	0	577,571	0	0	0	9,523	01/01/2047
3140FP-C9-8	FNMA PASSTHRU BE3695		11/01/2022	VARIOUS		218,025	218,025	230,902	219,076	0	(1,051)	0	(1,051)	0	218,025	0	0	0	2,628	06/25/2047
3140FS-C4-3	FEDERAL NATL MG		11/01/2022	VARIOUS		1,470,866	1,470,866	1,510,740	1,478,930	0	(8,064)	0	(8,064)	0	1,470,866	0	0	0	21,094	04/01/2047
3140FS-CJ-0	FEDERAL NATL MG		11/01/2022	VARIOUS		264,826	264,826	278,719	265,052	0	(226)	0	(226)	0	264,826	0	0	0	3,779	02/01/2047
3140FS-CU-5	FEDERAL NATL MG		11/01/2022	VARIOUS		39,090	39,090	40,377	39,080	0	10	0	10	0	39,090	0	0	0	753	03/01/2047
3140FS-DB-6	FEDERAL NATL MG		11/01/2022	VARIOUS		233,905	233,905	241,717	233,485	0	420	0	420	0	233,905	0	0	0	6,812	05/01/2047
3140FS-MH-3	FEDERAL NATL MG		11/01/2022	VARIOUS		530,559	530,559	557,585	531,713	0	(1,154)	0	(1,154)	0	530,559	0	0	0	5,200	08/01/2047
3140FV-UY-0	FNMA PASSTHRU BE9598		11/01/2022	VARIOUS		129,564	129,564	139,160	130,632	0	(1,068)	0	(1,068)	0	129,564	0	0	0	2,361	05/25/2047
3140GN-Z5-5	FNMA PASSTHRU BH0763		11/01/2022	VARIOUS		732,047	732,047	740,511	732,514	0	(467)	0	(467)	0	732,047	0	0	0	4,057	10/25/2049
3140GR-XK-5	FEDERAL NATL MG		11/01/2022	VARIOUS		1,218,429	1,218,429	1,255,267	1,221,867	0	(3,438)	0	(3,438)	0	1,218,429	0	0	0	18,125	07/01/2032
3140GW-5Z-2	FNMA PASSTHRU BH8063		11/01/2022	VARIOUS		36,455	36,455	38,614	36,581	0	(126)	0	(126)	0	36,455	0	0	0	555	08/25/2047
3140GW-P5-6	FEDERAL NATL MG		11/01/2022	VARIOUS		665,399	665,399	667,790	665,515	0	(116)	0	(116)	0	665,399	0	0	0	8,309	09/01/2047
3140H5-T3-5	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		311,750	311,750	323,417	311,956	0	(206)	0	(206)	0	311,750	0	0	0	4,947	06/01/2048
3140H5-TW-1	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		1,198,677	1,198,677	1,245,875	1,204,835	0	(6,158)	0	(6,158)	0	1,198,677	0	0	0	34,120	06/01/2048
3140H5-UF-6	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		50,181	50,181	53,109	50,019	0	161	0	161	0	50,181	0	0	0	2,102	07/01/2048
3140HB-LY-2	FEDERAL NATL MG		11/01/2022	VARIOUS		742,045	742,045	769,814	743,899	0	(1,854)	0	(1,854)	0	742,045	0	0	0	19,085	03/01/2048
3140HB-MQ-8	FEDERAL NATL MG		11/01/2022	VARIOUS		454,601	454,601	463,196	455,538	0	(937)	0	(937)	0	454,601	0	0	0	7,997	04/01/2048
3140HD-HV-9	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		2,466,871	2,466,871	2,493,082	2,470,801	0	(3,930)	0	(3,930)	0	2,466,871	0	0	0	40,544	05/01/2048
3140HD-J7-0	FEDERAL NATL MG		11/01/2022	VARIOUS		2,269,391	2,269,391	2,317,261	2,276,200	0	(6,809)	0	(6,809)	0	2,269,391	0	0	0	28,952	10/01/2048
3140HD-PD-0	FNMA PASSTHRU BK0419		11/01/2022	VARIOUS		8,055	8,055	8,397	8,061	0	(6)	0	(6)	0	8,055	0	0	0	123	11/25/2049
3140HE-HR-6	FEDERAL NATL MG		11/01/2022	VARIOUS		453,710	453,710	465,371	453,863	0	(153)	0	(153)	0	453,710	0	0	0	3,195	03/01/2048
3140HE-HZ-8	FEDERAL NATL MG		11/01/2022	VARIOUS		227,508	227,508	233,267	226,965	0	543	0	543	0	227,508	0	0	0	8,515	04/01/2048
3140HE-09-6	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		723,347	723,347	750,444	727,466	0	(4,119)	0	(4,119)	0	723,347	0	0	0	27,728	06/01/2048
3140HF-T9-0	FNMA PASSTHRU BK2375		11/01/2022	VARIOUS		108,339	108,339	116,718	109,083	0	(743)	0	(743)	0	108,339	0	0	0	1,054	04/25/2050
3140HG-D9-5	FNMA PASSTHRU BK2827		12/01/2021	VARIOUS		584,591	584,591	614,140	609,089	0	(24,498)	0	(24,498)	0	584,591	0	0	0	18,349	07/25/2035
3140HK-ZB-7	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		673,856	673,856	701,021	676,064	0	(2,208)	0	(2,208)	0	673,856	0	0	0	4,493	07/01/2048
3140HL-3C-8	FEDERAL NATL MG		11/01/2022	VARIOUS		17,958	17,958	18,842	17,972	0	(14)	0	(14)	0	17,958	0	0	0	656	06/01/2048
3140HL-BA-3	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		3,716	3,716	3,862	3,714	0	2	0	2	0	3,716	0	0	0	91	06/01/2048
3140HN-5C-2	FEDERAL NATL MG		11/01/2022	VARIOUS		592,634	592,634	619,627	595,073	0	(2,438)	0	(2,438)	0	592,634	0	0	0	11,758	08/01/2048
3140HN-UK-6	FNMA PASSTHRU BK8685		12/08/2022	VARIOUS		246,603	251,717	268,488	268,822	0	(5,781)	0	(5,781)	0	263,041	0	(16,437)	(16,437)	8,292	07/25/2048
3140HP-4H-7	FEDERAL NATL MG		09/25/2022	VARIOUS		31,683	31,683	33,241	32,982	0	(1,299)	0	(1,299)	0	31,683	0	0	0	1,312	09/01/2048
3140J6-GR-2	FNMA PASSTHRU BM2007		11/01/2022	VARIOUS		718,361	850,858	909,354	867,736	0	(7,769)	0	(7,769)	0	859,967	0	(141,606)	(141,606)	12,371	09/25/2048
3140J7-Z3-2	FNMA PASSTHRU BM3461		11/01/2022	VARIOUS		79,311	79,311	85,408	80,526	0	(1,215)	0	(1,215)	0	79,311	0	0	0	1,143	01/25/2048
3140J8-B4-4	FNMA PASSTHRU BM3658		11/01/2022	VARIOUS		58,901	58,901	62,692	59,214	0	(312)	0	(312)	0	58,901	0	0	0	714	03/25/2046
3140JG-WF-8	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		1,001,319	1,001,319	1,051,542	1,008,121	0	(6,801)	0	(6,801)	0	1,001,319	0	0	0	19,175	09/01/2048
3140JJ-NW-5	FEDERAL NATL MG		11/01/2022	VARIOUS		906,412	906,412	935,162	908,350	0	(1,937)	0	(1,937)	0	906,412	0	0	0	8,936	12/01/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140JJ-P8-6	FEDERAL NATL MG		11/01/2022	VARIOUS		621,966	621,966	634,065	622,766	0	(801)	0	(801)	0	621,966	0	0	0	6,028	02/01/2049
3140JJ-PT-0	FEDERAL NATL MG		11/01/2022	VARIOUS		1,273,523	1,273,523	1,329,837	1,282,682	0	(9,159)	0	(9,159)	0	1,273,523	0	0	0	22,216	01/01/2049
3140JK-N9-3	FEDERAL NATL MG		11/01/2022	VARIOUS		1,132,114	1,132,114	1,174,524	1,134,757	0	(2,644)	0	(2,644)	0	1,132,114	0	0	0	13,832	04/01/2049
3140JL-4M-3	FEDERAL NATL MG		11/01/2022	VARIOUS		1,288,386	1,288,386	1,338,311	1,293,732	0	(5,346)	0	(5,346)	0	1,288,386	0	0	0	19,247	12/01/2048
3140JM-3W-0	FNMA PASSTHRU BN5312		11/01/2022	VARIOUS		7,206	7,206	7,907	7,213	0	(7)	0	(7)	0	7,206	0	0	0	198	03/25/2049
3140JM-D6-6	FNMA PASSTHRU BN4624		11/01/2022	VARIOUS		675,651	675,651	685,258	675,794	0	(143)	0	(143)	0	675,651	0	0	0	10,219	10/25/2049
3140JM-DE-9	FNMA PASSTHRU BN4600		11/01/2022	VARIOUS		486,050	486,050	501,695	487,152	0	(1,102)	0	(1,102)	0	486,050	0	0	0	4,376	09/25/2049
3140JM-DX-7	FNMA PASSTHRU BN4617		11/01/2022	VARIOUS		1,017,140	1,017,140	1,031,603	1,017,353	0	(213)	0	(213)	0	1,017,140	0	0	0	8,016	09/25/2049
3140JN-WC-0	FNMA PASSTHRU BN6042		12/09/2022	VARIOUS		339,391	342,149	369,307	369,291	0	(12,772)	0	(12,772)	0	356,519	0	(17,128)	(17,128)	11,898	04/25/2049
3140JP-EF-8	FEDERAL NATL MG		11/01/2022	VARIOUS		878,582	878,582	927,179	881,023	0	(2,441)	0	(2,441)	0	878,582	0	0	0	2,252	02/01/2049
3140JV-PZ-9	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		2,206,592	2,206,592	2,239,346	2,208,824	0	(2,232)	0	(2,232)	0	2,206,592	0	0	0	27,424	08/01/2049
3140JW-QW-3	FEDERAL NATL MG		11/01/2022	VARIOUS		40,588	40,588	44,526	41,137	0	(549)	0	(549)	0	40,588	0	0	0	683	10/01/2049
3140JX-AC-2	FNMA PASSTHRU BO2702		11/01/2022	VARIOUS		3,044,884	3,044,884	3,163,825	3,067,681	0	(22,797)	0	(22,797)	0	3,044,884	0	0	0	31,662	07/25/2049
3140JX-ER-5	FNMA PASSTHRU BO2843		07/22/2022	VARIOUS		887,633	900,884	900,247	945,662	0	(1,813)	0	(1,813)	0	943,849	0	(56,216)	(56,216)	22,727	10/25/2049
3140K0-TA-6	FNMA PASSTHRU BO5044		12/01/2021	VARIOUS		28,745	28,745	927	28,745	0	0	0	0	0	28,745	0	0	0	2,341	09/25/2049
3140K1-UP-9	FNMA PASSTHRU BO5989		01/25/2022	VARIOUS		110,541	105,150	111,163	110,260	0	(27)	0	(27)	0	110,233	0	308	308	735	01/25/2050
3140K2-RU-0	FNMA PASSTHRU BO6798		11/01/2022	VARIOUS		40,427	40,427	42,391	40,577	0	(150)	0	(150)	0	40,427	0	0	0	452	10/25/2049
3140K3-K3-5	FNMA PASSTHRU BO7513		12/21/2022	VARIOUS		668,135	690,491	737,099	737,047	0	(9,545)	0	(9,545)	0	727,503	0	(59,368)	(59,368)	24,117	01/25/2050
3140K4-3R-9	FNMA PASSTHRU BO8907		11/25/2022	VARIOUS		164,897	189,185	192,259	0	0	(406)	0	(406)	0	191,847	0	(26,950)	(26,950)	4,063	01/25/2050
3140K4-4N-7	FNMA PASSTHRU BO8928		11/01/2022	VARIOUS		1,653,783	1,653,783	1,698,745	1,660,563	0	(6,781)	0	(6,781)	0	1,653,783	0	0	0	20,687	01/25/2035
3140K4-5G-1	FNMA PASSTHRU BO8946		11/01/2022	VARIOUS		377,587	375,332	389,818	378,815	0	(1,228)	0	(1,228)	0	377,587	0	0	0	3,840	01/25/2050
3140K4-5H-9	FNMA PASSTHRU BO8947		11/01/2022	VARIOUS		794,669	794,669	818,881	0	0	(3,284)	0	(3,284)	0	794,669	0	0	0	7,125	01/25/2050
3140K8-CQ-2	FNMA PASSTHRU BP0978		11/01/2022	VARIOUS		271,693	271,693	289,608	272,318	0	(625)	0	(625)	0	271,693	0	0	0	944	05/25/2050
3140K8-WM-9	FNMA PASSTHRU BP1551		12/01/2021	VARIOUS		42,445	42,445	45,005	44,928	0	(2,483)	0	(2,483)	0	42,445	0	0	0	2,234	02/25/2050
3140KB-4C-5	FNMA PASSTHRU BP4418		11/01/2022	VARIOUS		198,583	198,583	212,545	199,015	0	(433)	0	(433)	0	198,583	0	0	0	3,337	05/25/2050
3140KB-EP-5	FNMA PASSTHRU BP3741		04/25/2022	VARIOUS		7,893,579	8,351,691	8,545,477	8,515,673	0	(10,024)	0	(10,024)	0	8,505,649	0	(612,070)	(612,070)	52,809	10/25/2035
3140KB-HG-2	FNMA PASSTHRU BP3830		11/01/2022	VARIOUS		517,528	517,528	560,062	522,413	0	(4,886)	0	(4,886)	0	517,528	0	0	0	10,062	03/25/2050
3140KB-K9-4	FNMA PASSTHRU BP3919		11/01/2022	VARIOUS		1,128,144	1,128,144	1,165,337	1,129,716	0	(1,572)	0	(1,572)	0	1,128,144	0	0	0	5,987	04/25/2050
3140KC-5H-1	FNMA PASSTHRU BP5347		11/01/2022	VARIOUS		1,505,060	1,505,060	1,557,385	1,507,706	0	(2,646)	0	(2,646)	0	1,505,060	0	0	0	22,145	05/25/2050
3140KC-P6-3	FNMA PASSTHRU BP4944		12/01/2021	VARIOUS		25,230	25,230	26,602	26,533	0	(1,303)	0	(1,303)	0	25,230	0	0	0	536	05/25/2050
3140KD-F5-4	FNMA PASSTHRU BP5587		12/01/2021	VARIOUS		8,835	8,835	9,267	9,250	0	(415)	0	(415)	0	8,835	0	0	0	546	06/25/2050
3140KE-H6-8	FNMA PASSTHRU BP6552		11/01/2022	VARIOUS		503,034	503,034	556,875	506,893	0	(3,858)	0	(3,858)	0	503,034	0	0	0	6,204	08/25/2050
3140KH-TB-7	FNMA PASSTHRU BP9545		11/01/2022	VARIOUS		240,783	240,783	248,458	0	0	(504)	0	(504)	0	240,783	0	0	0	2,313	07/25/2050
3140KP-Q3-0	FNMA PASSTHRU BQ4073		11/01/2022	VARIOUS		2,271,900	2,271,900	2,362,421	2,275,671	0	(3,771)	0	(3,771)	0	2,271,900	0	0	0	16,596	12/25/2050
3140KQ-YR-6	FNMA PASSTHRU BQ5219		04/25/2022	VARIOUS		7,353,479	7,597,654	7,889,985	7,844,925	0	(16,304)	0	(16,304)	0	7,828,621	0	(475,142)	(475,142)	64,069	10/25/2035
3140KX-CS-3	FNMA PASSTHRU BR0080		11/01/2022	VARIOUS		3,345	3,345	3,546	3,351	0	(6)	0	(6)	0	3,345	0	0	0	64	12/25/2050
3140L0-P2-7	FNMA PASSTHRU BR2240		07/01/2022	VARIOUS		429,556	474,752	483,726	0	0	(192)	0	(192)	0	484,408	0	(54,852)	(54,852)	6,413	08/25/2051
3140L1-JK-2	FNMA PASSTHRU BR2965		11/01/2022	VARIOUS		127,538	127,538	136,127	127,990	0	(451)	0	(451)	0	127,538	0	0	0	1,532	05/25/2051
3140L6-ML-5	FNMA PASSTHRU BR7562		11/01/2022	VARIOUS		13,341	17,362	14,618	0	0	48	0	48	0	13,341	0	0	0	78	03/25/2051
3140LS-XX-9	FNMA PASSTHRU BT4293		11/01/2022	VARIOUS		153,059	153,059	159,391	153,338	0	(279)	0	(279)	0	153,059	0	0	0	2,085	08/25/2051
3140LT-DB-7	FNMA PASSTHRU BT4597		11/01/2022	VARIOUS		99,735	99,735	105,454	100,201	0	(466)	0	(466)	0	99,735	0	0	0	1,718	07/25/2051
3140LT-V3-5	FNMA PASSTHRU BT5133		05/25/2022	VARIOUS		480,152	510,895	537,078	535,428	0	(3,403)	0	(3,403)	0	532,025	0	(51,873)	(51,873)	6,386	07/25/2051
3140LV-6B-0	FNMA PASSTHRU BT7165		03/03/2022	VARIOUS		523,095	519,155	521,388	542,720	0	(1,854)	0	(1,854)	0	540,867	0	(17,772)	(17,772)	5,012	08/25/2051
3140LV-7A-1	FNMA PASSTHRU BT7188		03/03/2022	VARIOUS		386,134	383,101	402,795	401,392	0	(1,578)	0	(1,578)	0	399,814	0	(13,681)	(13,681)	3,785	08/25/2051
3140LV-S4-2	FNMA PASSTHRU BT6838		03/25/2022	VARIOUS		3,269,307	3,254,762	3,415,984	3,415,384	0	(4,520)	0	(4,520)	0	3,410,864	0	(141,557)	(141,557)	35,686	10/25/2051
3140LV-ZC-6	FNMA PASSTHRU BT7038		12/08/2021	ZERO STAGE CAPITAL		1,019,218	999,999	1,016,562	1,016,562	0	0	0	0	0	1,016,562	0	2,656	2,656	833	08/25/2051
3140LW-AF-4	FNMA PASSTHRU BT7205		03/03/2022	VARIOUS		792,233	786,247	807,356	823,981	0	(3,641)	0	(3,641)	0	820,340	0	(28,107)	(28,107)	7,721	08/25/2051
3140LW-H9-1	FNMA PASSTHRU BT7455		04/01/2022	VARIOUS		744,417	746,669	787,349	788,149	0	(1,731)	0	(1,731)	0	786,418	0	(42,001)	(42,001)	9,861	09/25/2051
3140M1-RW-6	FNMA PASSTHRU BU0500		11/01/2022	VARIOUS		58,426	58,426	60,881	58,543	0	(117)	0	(117)	0	58,426	0	0	0	511	10/25/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140M1-SC-9	FNMA PASSTHRU BU0514		08/05/2022	VARIOUS		525,126	552,498	571,037	0	0	(525)	0	(525)	0	571,366	0	(46,240)	(46,240)	10,067	10/25/2051
3140M1-ST-2	FNMA PASSTHRU BU0529		08/05/2022	VARIOUS		562,922	589,097	614,239	615,085	0	(2,902)	0	(2,902)	0	612,183	0	(49,261)	(49,261)	11,608	11/25/2051
3140M2-CY-6	FNMA PASSTHRU BU0986		11/01/2022	VARIOUS		130,657	130,657	133,995	130,851	0	(193)	0	(193)	0	130,657	0	0	0	1,669	11/25/2051
3140M2-ZF-2	FNMA PASSTHRU BU1641		11/01/2022	VARIOUS		180,744	180,744	192,944	181,004	0	(261)	0	(261)	0	180,744	0	0	0	1,742	10/25/2051
3140M3-4Z-0	FNMA PASSTHRU BU2639		11/01/2022	VARIOUS		24,903	24,903	25,078	0	0	(9)	0	(9)	0	24,903	0	0	0	280	02/25/2052
3140M3-DT-4	FNMA PASSTHRU BU1913		11/01/2022	VARIOUS		141,072	141,072	153,526	142,117	0	(1,044)	0	(1,044)	0	141,072	0	0	0	3,247	10/25/2051
3140M3-WB-2	FNMA PASSTHRU BU2441		08/05/2022	VARIOUS		659,275	688,987	723,993	724,714	0	(5,622)	0	(5,622)	0	719,092	0	(59,817)	(59,817)	14,708	10/25/2051
3140M3-X9-6	FNMA PASSTHRU BU2503		08/05/2022	VARIOUS		1,009,608	1,062,377	1,110,268	1,112,685	0	(1,438)	0	(1,438)	0	1,111,247	0	(101,639)	(101,639)	21,969	11/25/2051
3140M4-YF-9	FNMA PASSTHRU BU3409		05/25/2022	VARIOUS		292,939	310,000	323,272	323,262	0	(247)	0	(247)	0	323,015	0	(30,076)	(30,076)	4,145	12/25/2051
3140M5-A9-6	FNMA PASSTHRU BU3631		05/25/2022	VARIOUS		790,323	835,000	871,792	871,447	0	(1,368)	0	(1,368)	0	870,079	0	(79,756)	(79,756)	11,058	12/25/2051
3140M5-H5-7	FNMA PASSTHRU BU3851		11/01/2022	VARIOUS		12,114	12,114	12,954	12,139	0	(25)	0	(25)	0	12,114	0	0	0	230	10/25/2051
3140M8-HQ-5	FNMA PASSTHRU BU6538		11/01/2022	VARIOUS		12,253	12,253	13,245	12,284	0	(30)	0	(30)	0	12,253	0	0	0	267	11/25/2051
3140M8-KW-8	FNMA PASSTHRU BU6608		11/01/2022	VARIOUS		12,249	12,249	13,156	12,276	0	(27)	0	(27)	0	12,249	0	0	0	245	11/25/2051
3140MA-WB-6	FNMA PASSTHRU BU8741		11/01/2022	VARIOUS		3,434	3,434	3,481	0	0	(1)	0	(1)	0	3,434	0	0	0	36	06/25/2052
3140MA-WZ-3	FNMA PASSTHRU BU8763		11/01/2022	VARIOUS		10,888	10,888	10,295	0	0	9	0	9	0	10,888	0	0	0	59	04/25/2052
3140MD-S7-4	FNMA PASSTHRU BV0541		11/01/2022	VARIOUS		18,939	18,939	19,433	0	0	(28)	0	(28)	0	18,939	0	0	0	330	02/25/2052
3140MF-ZY-2	FNMA PASSTHRU BV2558		11/25/2022	VARIOUS		865,922	898,631	913,795	0	0	(1,022)	0	(1,022)	0	912,754	0	(46,832)	(46,832)	16,404	06/25/2052
3140MN-VF-0	FNMA PASSTHRU BV8713		11/01/2022	VARIOUS		7,828	7,828	7,564	0	0	5	0	5	0	7,828	0	0	0	80	04/25/2052
3140MR-BQ-9	FNMA PASSTHRU BW0046		11/01/2022	VARIOUS		17,670	17,670	17,138	0	0	1	0	1	0	17,670	0	0	0	74	07/25/2052
3140MR-EK-9	FNMA PASSTHRU BW0137		11/01/2022	VARIOUS		2,226	2,226	2,150	0	0	2	0	2	0	2,226	0	0	0	23	05/25/2052
3140MS-N3-5	FNMA PASSTHRU BW1309		12/22/2022	ZERO STAGE CAPITAL		429,303	499,190	406,372	0	0	288	0	288	0	406,660	0	22,644	22,644	381	11/25/2052
3140MS-TE-5	FNMA PASSTHRU BW1448		11/01/2022	VARIOUS		1,554	1,554	1,599	0	0	(1)	0	(1)	0	1,554	0	0	0	19	06/25/2052
3140MX-GL-2	FNMA PASSTHRU BW5602		12/22/2022	VARIOUS		28,921	33,601	30,826	0	0	81	0	81	0	30,907	0	(1,986)	(1,986)	235	05/25/2052
3140N7-QA-1	FNMA PASSTHRU BX3148		12/28/2022	BANK AMERICA MERRILL		5,036,447	5,021,539	5,053,709	0	0	0	0	0	0	5,053,709	0	(17,262)	(17,262)	21,481	11/25/2052
3140Q7-AB-3	FEDERAL NATL MG		11/01/2022	VARIOUS		1,423,346	1,423,346	1,433,076	1,424,398	0	(1,052)	0	(1,052)	0	1,423,346	0	0	0	28,035	07/01/2037
3140Q7-E9-4	FEDERAL NATL MG		11/01/2022	VARIOUS		563,968	563,968	575,071	564,880	0	(912)	0	(912)	0	563,968	0	0	0	9,407	08/01/2037
3140Q7-PD-3	FEDERAL NATL MG		11/01/2022	VARIOUS		1,132,594	1,132,594	1,142,858	1,133,623	0	(1,029)	0	(1,029)	0	1,132,594	0	0	0	12,982	09/01/2032
3140Q8-KB-0	FEDERAL NATL MG		11/01/2022	VARIOUS		885,664	885,664	865,599	883,500	0	2,164	0	2,164	0	885,664	0	0	0	11,135	02/01/2048
3140Q8-KD-6	FNMA PASSTHRU CA1191		01/25/2022	VARIOUS		1,165,512	1,111,752	1,179,499	1,179,499	0	(5,716)	0	(5,716)	0	1,173,783	0	(8,271)	(8,271)	7,517	11/25/2047
3140Q8-VY-8	FNMA PASSTHRU CA1530		11/01/2022	VARIOUS		147,987	147,987	156,681	148,642	0	(655)	0	(655)	0	147,987	0	0	0	1,810	04/25/2043
3140QA-5Z-9	FEDERAL NATL MG		11/01/2022	VARIOUS		675,134	675,134	687,265	675,663	0	(529)	0	(529)	0	675,134	0	0	0	7,945	05/01/2038
3140QA-JA-9	FNMA PASSTHRU CA2956		11/01/2022	VARIOUS		110,199	110,199	119,411	111,374	0	(1,175)	0	(1,175)	0	110,199	0	0	0	2,088	01/25/2049
3140QB-LE-6	FNMA PASSTHRU CA3924		11/01/2022	VARIOUS		470,164	470,164	495,068	472,935	0	(2,770)	0	(2,770)	0	470,164	0	0	0	6,333	07/25/2049
3140QC-6G-6	FNMA PASSTHRU CA5370		11/01/2022	VARIOUS		93,972	93,972	99,552	0	0	(479)	0	(479)	0	93,972	0	0	0	1,126	03/25/2050
3140QC-LD-6	FNMA PASSTHRU CA4823		11/01/2022	VARIOUS		120,075	120,075	128,330	121,845	0	(1,770)	0	(1,770)	0	120,075	0	0	0	1,377	12/25/2049
3140QC-Y3-4	FNMA PASSTHRU CA5229		11/01/2022	VARIOUS		50,236	50,236	47,905	0	0	36	0	36	0	50,236	0	0	0	459	02/25/2050
3140QD-L5-1	FNMA PASSTHRU CA5747		11/01/2022	VARIOUS		344,005	343,551	351,194	0	0	(61)	0	(61)	0	355,504	0	(11,499)	(11,499)	1,502	05/25/2050
3140QD-WP-5	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		216,857	216,857	227,768	218,130	0	(1,273)	0	(1,273)	0	216,857	0	0	0	2,931	06/01/2050
3140QD-X3-3	FNMA PASSTHRU CA6097		01/25/2022	VARIOUS		460,574	440,104	467,404	467,247	0	(2,702)	0	(2,702)	0	464,545	0	(3,971)	(3,971)	2,974	06/25/2050
3140QD-ZT-4	FNMA PASSTHRU CA6153		11/01/2022	VARIOUS		924,436	924,436	959,391	926,804	0	(2,368)	0	(2,368)	0	924,436	0	0	0	9,094	05/25/2050
3140QE-DK-5	FNMA PASSTHRU CA6405		11/01/2022	VARIOUS		659,096	659,096	691,175	659,968	0	(872)	0	(872)	0	659,096	0	0	0	3,665	07/25/2050
3140QF-UJ-6	FNMA PASSTHRU CA7784		11/01/2022	VARIOUS		60,280	60,280	66,223	61,018	0	(738)	0	(738)	0	60,280	0	0	0	831	11/25/2050
3140QF-VC-0	FNMA PASSTHRU CA7810		12/01/2021	VARIOUS		22,584	22,584	23,570	23,500	0	(916)	0	(916)	0	22,584	0	0	0	1,430	05/25/2050
3140QF-WK-1	FNMA PASSTHRU CA7849		12/21/2022	VARIOUS		2,337,411	2,360,567	2,577,813	2,556,993	0	(51,589)	0	(51,589)	0	2,505,403	0	(167,993)	(167,993)	94,164	10/25/2050
3140QG-EW-3	FNMA PASSTHRU CA8248		11/01/2022	VARIOUS		10,531	10,531	8,810	0	0	38	0	38	0	10,531	0	0	0	46	12/25/2045
3140QK-SV-1	FNMA PASSTHRU CB0531		12/20/2021	ZERO STAGE CAPITAL		1,037,240	999,900	1,036,537	1,036,537	0	0	0	0	0	1,036,537	0	703	703	1,000	05/25/2051
3140QL-2S-4	FNMA PASSTHRU CB1684		11/01/2022	VARIOUS		81,833	81,833	79,353	0	0	63	0	63	0	81,833	0	0	0	712	09/25/2051
3140QL-SK-3	FNMA PASSTHRU CB1421		01/25/2022	VARIOUS		1,441,020	1,374,993	1,469,739	1,468,990	0	(6,544)	0	(6,544)	0	1,462,446	0	(21,426)	(21,426)	9,414	08/25/2051
3140QL-ZC-3	FEDERAL NATL MG		01/13/2022	VARIOUS		1,691,672	1,615,954	1,680,846	1,725,272	0	(944)	0	(944)	0	1,724,328	0	(32,656)	(32,656)	11,226	09/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140QM-ER-1	FNMA PASSTHRU CB1943		02/14/2022	ZERO STAGE CAPITAL		516,074	500,000	512,227	0	0	0	0	0	0	512,227	0	3,848	3,848	542	07/25/2051
3140QM-MU-5	FNMA PASSTHRU CB2170		11/01/2022	VARIOUS		16,468	16,468	15,519	0	0	24	0	24	0	16,468	0	0	0	115	11/25/2051
3140QM-U4-4	FNMA PASSTHRU CB2402		11/01/2022	VARIOUS		398	398	365	0	0	0	0	0	0	398	0	0	0	2	12/25/2051
3140QM-V6-8	FNMA PASSTHRU CB2436		05/25/2022	VARIOUS		1,822,712	1,907,283	1,993,931	1,993,868	0	(4,753)	0	(4,753)	0	1,989,115	0	(166,403)	(166,403)	25,079	12/25/2051
3140QM-WG-5	FNMA PASSTHRU CB2446		01/20/2022	VARIOUS		1,120,497	1,073,855	1,124,972	1,138,178	0	(104)	0	(104)	0	1,138,074	0	(17,578)	(17,578)	5,194	12/25/2051
3140QN-FE-7	FNMA PASSTHRU CB2864		02/14/2022	ZERO STAGE CAPITAL		1,002,712	999,900	1,006,501	0	0	0	0	0	0	1,006,501	0	(3,789)	(3,789)	903	02/25/2052
3140QP-EV-5	FNMA PASSTHRU CB3747		11/01/2022	VARIOUS		309,994	313,632	303,047	0	0	24	0	24	0	303,777	0	6,216	6,216	503	03/25/2052
3140X4-KF-2	FNMA PASSTHRU FM1193		11/01/2022	VARIOUS		72,543	72,543	74,391	0	0	(61)	0	(61)	0	72,543	0	0	0	732	06/25/2049
3140X4-SE-7	FNMA PASSTHRU FM1416		12/09/2022	VARIOUS		403,279	402,034	440,855	440,218	0	(10,009)	0	(10,009)	0	430,209	0	(26,930)	(26,930)	16,301	11/25/2038
3140X5-HY-2	FNMA PASSTHRU FM2046		01/25/2022	VARIOUS		1,496,601	1,429,530	1,510,835	1,507,685	0	(7,212)	0	(7,212)	0	1,500,473	0	(3,872)	(3,872)	9,667	12/25/2049
3140X5-KZ-5	FNMA PASSTHRU FM2111		12/21/2022	VARIOUS		381,523	389,018	417,039	413,747	0	(11,174)	0	(11,174)	0	402,573	0	(21,050)	(21,050)	10,781	12/25/2049
3140X5-M8-3	FNMA PASSTHRU FM2182		12/21/2022	VARIOUS		477,519	490,064	524,598	523,134	0	(9,687)	0	(9,687)	0	513,446	0	(35,928)	(35,928)	16,747	10/25/2049
3140X5-R7-0	FNMA PASSTHRU FM2309		11/01/2022	VARIOUS		162,021	162,021	169,110	0	0	(539)	0	(539)	0	162,021	0	0	0	1,863	03/25/2049
3140X6-M9-9	FNMA PASSTHRU FM3083		12/09/2022	VARIOUS		307,330	309,372	334,605	334,001	0	(8,299)	0	(8,299)	0	325,702	0	(18,372)	(18,372)	11,561	10/25/2049
3140X7-S4-2	FNMA PASSTHRU FM4138		11/01/2022	VARIOUS		656,526	656,526	674,273	658,062	0	(1,536)	0	(1,536)	0	656,526	0	0	0	6,806	09/25/2050
3140X7-SX-8	FNMA PASSTHRU FM4133		12/01/2021	VARIOUS		10,211	10,211	10,720	10,717	0	(506)	0	(506)	0	10,211	0	0	0	1,152	07/25/2050
3140X7-VJ-5	FNMA PASSTHRU FM4216		11/01/2022	VARIOUS		67,485	67,485	70,301	0	0	(283)	0	(283)	0	67,485	0	0	0	765	06/25/2049
3140X8-LL-9	FNMA PASSTHRU FM4830		12/20/2021	ZERO STAGE CAPITAL		518,620	499,950	518,269	518,269	0	0	0	0	0	518,269	0	352	352	500	11/25/2050
3140X9-6J-9	FNMA PASSTHRU FM6272		11/01/2022	VARIOUS		517,293	515,944	525,757	364,545	0	(759)	0	(759)	0	517,293	0	0	0	4,451	02/25/2051
3140X9-BU-8	FNMA PASSTHRU FM5450		08/05/2022	VARIOUS		752,787	783,250	806,534	818,490	0	(6,398)	0	(6,398)	0	812,092	0	(59,305)	(59,305)	16,829	11/25/2050
3140X9-EV-3	FNMA PASSTHRU FM5547		11/01/2022	VARIOUS		50,720	50,720	49,547	0	0	37	0	37	0	50,720	0	0	0	473	01/25/2051
3140XA-ND-0	FNMA PASSTHRU FM6687		11/01/2022	VARIOUS		61,381	61,381	62,729	61,496	0	(115)	0	(115)	0	61,381	0	0	0	668	04/25/2051
3140XB-6P-0	FNMA PASSTHRU FM8077		01/20/2022	VARIOUS		1,123,131	1,101,435	1,160,809	1,156,697	0	(3,092)	0	(3,092)	0	1,153,605	0	(30,474)	(30,474)	7,231	07/25/2051
3140XB-LS-7	FNMA PASSTHRU FM7536		05/09/2022	VARIOUS		1,183,468	1,183,395	1,242,817	1,257,890	0	(18,431)	0	(18,431)	0	1,239,459	0	(55,991)	(55,991)	25,314	04/25/2049
3140XB-R9-3	FNMA PASSTHRU FM7711		05/09/2022	VARIOUS		910,610	927,926	967,973	979,738	0	(10,864)	0	(10,864)	0	968,874	0	(58,264)	(58,264)	17,793	06/25/2049
3140XC-E4-6	FNMA PASSTHRU FM8254		11/01/2022	VARIOUS		174,647	174,647	189,356	178,300	0	(3,653)	0	(3,653)	0	174,647	0	0	0	2,588	09/25/2048
3140XC-JV-1	FNMA PASSTHRU FM8375		01/13/2022	VARIOUS		677,246	646,698	691,714	688,381	0	(1,609)	0	(1,609)	0	686,773	0	(9,527)	(9,527)	4,561	08/25/2051
3140XD-6R-2	FNMA PASSTHRU FM9879		07/01/2022	VARIOUS		923,415	970,000	1,028,384	1,029,881	0	(4,547)	0	(4,547)	0	1,025,334	0	(101,919)	(101,919)	20,230	12/25/2051
3140XD-ED-4	FNMA PASSTHRU FM9131		11/01/2022	VARIOUS		55,539	55,539	57,353	0	0	(126)	0	(126)	0	55,539	0	0	0	680	07/25/2051
3140XD-N6-9	FNMA PASSTHRU FM9412		11/01/2022	VARIOUS		188,997	188,997	194,062	189,418	0	(421)	0	(421)	0	188,997	0	0	0	2,602	11/25/2051
3140XD-N7-7	FNMA PASSTHRU FM9413		11/01/2022	VARIOUS		113,057	113,057	117,773	0	0	(371)	0	(371)	0	113,057	0	0	0	1,155	11/25/2051
3140XD-TN-6	FNMA PASSTHRU FM9556		05/10/2022	VARIOUS		786,830	828,606	871,720	871,688	0	(2,449)	0	(2,449)	0	869,239	0	(82,408)	(82,408)	13,032	11/25/2051
3140XD-UT-1	FNMA PASSTHRU FM9593		11/01/2022	VARIOUS		57,261	57,261	59,006	0	0	(95)	0	(95)	0	57,261	0	0	0	602	11/25/2051
3140XD-X9-2	FNMA PASSTHRU FM9703		05/10/2022	VARIOUS		1,085,831	1,143,179	1,158,548	1,189,787	0	(2,368)	0	(2,368)	0	1,187,419	0	(101,588)	(101,588)	17,465	11/25/2051
3140XF-KP-5	FNMA PASSTHRU FS0301		11/01/2022	VARIOUS		60,573	60,573	60,998	0	0	(27)	0	(27)	0	60,573	0	0	0	778	01/25/2052
3140XF-LU-3	FNMA PASSTHRU FS0338		11/01/2022	VARIOUS		25,796	25,796	26,590	0	0	(37)	0	(37)	0	25,796	0	0	0	380	01/25/2052
3140XF-NS-6	FNMA PASSTHRU FS0400		11/01/2022	VARIOUS		58,536	58,536	59,496	0	0	(42)	0	(42)	0	58,536	0	0	0	657	01/25/2052
3140XF-NU-1	FNMA PASSTHRU FS0402		11/01/2022	VARIOUS		8,709	8,709	8,830	0	0	(3)	0	(3)	0	8,709	0	0	0	72	01/25/2052
3140XF-RJ-2	FNMA PASSTHRU FS0488		11/01/2022	VARIOUS		65,487	65,487	65,822	0	0	(18)	0	(18)	0	65,487	0	0	0	743	02/25/2052
3140XF-RY-9	FNMA PASSTHRU FS0502		04/01/2022	VARIOUS		775,490	813,200	802,395	0	0	1,914	0	1,914	0	804,309	0	(28,819)	(28,819)	4,056	01/25/2052
3140XF-TH-4	FNMA PASSTHRU FS0551		05/25/2022	VARIOUS		553,088	592,296	589,890	0	0	43	0	43	0	589,933	0	(36,844)	(36,844)	4,131	02/25/2052
3140XF-ZF-1	FNMA PASSTHRU FS0741		11/01/2022	VARIOUS		59,804	59,804	61,318	0	0	(67)	0	(67)	0	59,804	0	0	0	689	02/25/2052
3140XG-BS-7	FNMA PASSTHRU FS0948		11/01/2022	VARIOUS		89,904	89,904	90,874	0	0	(28)	0	(28)	0	89,904	0	0	0	761	03/25/2052
3140XG-KP-3	FNMA PASSTHRU FS1201		11/01/2022	VARIOUS		48,347	48,347	46,088	0	0	62	0	62	0	48,347	0	0	0	302	01/25/2050
3140XG-LJ-6	FNMA PASSTHRU FS1228		11/01/2022	VARIOUS		19,462	19,462	18,427	0	0	36	0	36	0	19,462	0	0	0	185	03/25/2052
3140XG-MJ-5	FNMA PASSTHRU FS1260		11/01/2022	VARIOUS		27,148	27,148	27,059	0	0	2	0	2	0	27,148	0	0	0	397	04/25/2052
3140XG-W5-4	FNMA PASSTHRU FS1567		11/01/2022	VARIOUS		11,096	11,096	10,860	0	0	4	0	4	0	11,096	0	0	0	88	04/25/2052
3140XG-XA-2	FNMA PASSTHRU FS1572		11/01/2022	VARIOUS		32,592	32,592	30,244	0	0	66	0	66	0	32,592	0	0	0	191	11/25/2041
3140XH-BE-6	FNMA PASSTHRU FS1836		11/01/2022	VARIOUS		157,794	157,794	145,873	0	0	337	0	337	0	157,794	0	0	0	1,052	05/25/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140XJ-CX-9	FNMA PASSTHRU FS2785		12/20/2022	WELLS FARGO		7,335,008	8,250,272	7,218,988	0	0	1,005	0	1,005	0	7,219,994	0	115,014	115,014	13,750	04/25/2052
31410G-PQ-0	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		19,132	19,132	20,463	19,218	0	(86)	0	(86)	0	19,132	0	0	0	734	11/01/2037
31410U-GK-2	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		20,843	20,843	19,886	20,813	0	30	0	30	0	20,843	0	0	0	643	03/01/2037
31410W-3E-6	FNMA PASS-THRU INT 15 Y		09/01/2022	VARIOUS		8,066	8,066	8,394	8,066	0	0	0	0	0	8,066	0	0	0	131	09/01/2022
31411A-JG-1	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		92,954	92,954	93,557	93,000	0	(46)	0	(46)	0	92,954	0	0	0	3,997	11/01/2036
31411H-P7-9	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		27,819	27,819	28,053	27,830	0	(12)	0	(12)	0	27,819	0	0	0	1,439	01/01/2037
31411N-XZ-5	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		15,568	15,568	15,128	15,556	0	12	0	12	0	15,568	0	0	0	491	03/01/2037
31411W-AU-1	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		29,929	29,929	30,165	29,941	0	(12)	0	(12)	0	29,929	0	0	0	476	04/01/2037
31411W-FH-5	FNMA PASS-THRU INT 15 Y		05/01/2022	VARIOUS		9,112	9,112	9,115	9,112	0	0	0	0	0	9,112	0	0	0	136	05/01/2022
31412L-D2-3	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		94,566	94,566	90,931	94,233	0	333	0	333	0	94,566	0	0	0	1,997	03/01/2037
31412S-4L-6	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		12,899	12,899	13,048	12,905	0	(7)	0	(7)	0	12,899	0	0	0	690	04/01/2038
31414U-5K-0	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		3,000	3,000	3,019	3,001	0	(1)	0	(1)	0	3,000	0	0	0	98	05/01/2038
31416R-QR-7	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		315,012	315,012	314,963	315,008	0	4	0	4	0	315,012	0	0	0	5,999	06/01/2039
31416X-LY-4	FNMA PASS-THRU INT 15 Y		11/01/2022	VARIOUS		194,147	194,147	207,889	196,049	0	(1,902)	0	(1,902)	0	194,147	0	0	0	4,273	01/01/2026
31416X-NA-4	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		226,729	226,729	231,193	226,874	0	(145)	0	(145)	0	226,729	0	0	0	5,181	02/01/2041
31418A-SC-3	FNMA PASS-THRU SF30 LTV		11/01/2022	VARIOUS		952,990	952,990	976,070	955,259	0	(2,269)	0	(2,269)	0	952,990	0	0	0	15,976	04/01/2043
31418B-S8-0	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		382,557	382,557	408,379	385,281	0	(2,724)	0	(2,724)	0	382,557	0	0	0	5,751	07/01/2045
31418C-M4-3	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		430,434	430,434	421,826	429,481	0	953	0	953	0	430,434	0	0	0	5,589	07/01/2037
31418C-PF-5	FEDERAL NATL MG FNMA		05/09/2022	VARIOUS		152,083	151,971	163,274	163,274	0	(2,412)	0	(2,412)	0	160,862	0	(8,779)	(8,779)	2,909	09/01/2047
31418C-S4-7	FNMA PASSTHRU MA3238		11/01/2022	VARIOUS		349,633	349,633	368,644	351,839	0	(2,206)	0	(2,206)	0	349,633	0	0	0	4,275	01/25/2048
31418C-U7-7	FNMA PASSTHRU MA3305		05/09/2022	VARIOUS		205,695	209,660	222,043	222,043	0	(2,189)	0	(2,189)	0	219,853	0	(14,158)	(14,158)	4,054	03/25/2048
31418C-UC-6	FNMA PASSTHRU MA3278		12/21/2022	VARIOUS		851,697	855,976	924,722	924,461	0	(22,909)	0	(22,909)	0	901,551	0	(49,854)	(49,854)	33,266	02/25/2048
31418C-V2-7	FNMA PASSTHRU MA3332		11/01/2022	VARIOUS		236,950	236,950	251,166	238,393	0	(1,443)	0	(1,443)	0	236,950	0	0	0	2,904	04/25/2048
31418C-XM-1	FNMA PASSTHRU MA3383		11/01/2022	VARIOUS		154,749	154,749	161,204	0	0	(489)	0	(489)	0	154,749	0	0	0	1,730	06/25/2048
31418C-YL-2	FNMA PASSTHRU MA3414		11/01/2022	VARIOUS		40,903	40,903	42,419	0	0	(91)	0	(91)	0	40,903	0	0	0	401	07/25/2048
31418C-YM-0	FNMA PASSTHRU MA3415		11/01/2022	VARIOUS		122,624	148,637	158,902	151,727	0	(1,294)	0	(1,294)	0	150,433	0	(27,809)	(27,809)	2,147	07/25/2048
31418C-ZH-0	FNMA PASSTHRU MA3443		11/01/2022	VARIOUS		450,892	450,892	481,187	454,902	0	(4,010)	0	(4,010)	0	450,892	0	0	0	6,777	08/25/2048
31418D-2H-4	FNMA PASSTHRU MA4375		11/01/2022	VARIOUS		265,151	265,151	284,458	269,149	0	(3,998)	0	(3,998)	0	265,151	0	0	0	3,083	06/25/2051
31418D-3D-2	FNMA PASSTHRU MA4395		11/01/2022	VARIOUS		616,581	616,581	663,462	623,644	0	(7,063)	0	(7,063)	0	616,581	0	0	0	8,607	07/25/2051
31418D-3G-5	FNMA PASSTHRU MA4398		11/01/2022	VARIOUS		11,278	11,278	9,574	0	0	28	0	28	0	11,278	0	0	0	45	08/25/2051
31418D-3K-6	FNMA PASSTHRU MA4401		01/25/2022	VARIOUS		954,817	912,647	969,830	964,662	0	(5,591)	0	(5,591)	0	959,072	0	(4,254)	(4,254)	6,193	08/25/2051
31418D-4V-1	FEDERAL NATL MG		11/01/2022	VARIOUS		97,518	97,518	105,274	98,513	0	(995)	0	(995)	0	97,518	0	0	0	2,080	09/01/2051
31418D-4X-7	FNMA PASSTHRU MA4437		11/01/2022	VARIOUS		33,555	33,555	28,454	0	0	88	0	88	0	33,555	0	0	0	136	10/25/2051
31418D-4Z-2	FNMA PASSTHRU MA4439		01/05/2022	VARIOUS		521,535	505,752	524,401	524,398	0	(324)	0	(324)	0	524,074	0	(2,539)	(2,539)	3,494	10/25/2051
31418D-5C-2	FNMA PASSTHRU MA4442		12/15/2021	ZERO STAGE CAPITAL		511,446	500,000	510,957	510,957	0	0	0	0	0	510,957	0	488	488	472	10/25/2036
31418D-6E-7	FNMA PASSTHRU MA4468		01/20/2022	VARIOUS		1,017,036	975,131	1,032,641	1,040,965	0	(1,145)	0	(1,145)	0	1,039,820	0	(22,784)	(22,784)	7,468	11/25/2051
31418D-6T-4	FNMA PASSTHRU MA4481		11/01/2022	VARIOUS		333,155	333,155	360,549	338,727	0	(5,572)	0	(5,572)	0	333,155	0	0	0	5,258	10/25/2051
31418D-7D-8	FNMA PASSTHRU MA4491		11/01/2022	VARIOUS		1,166	1,166	1,122	1,164	0	1	0	1	0	1,166	0	0	0	8	12/25/2051
31418D-DS-8	FEDERAL NATL MG		11/01/2022	VARIOUS		327,175	327,175	344,454	327,913	0	(738)	0	(738)	0	327,175	0	0	0	7,083	06/01/2039
31418D-FP-2	FEDERAL NATL MG		11/01/2022	VARIOUS		1,099,541	1,099,541	1,151,769	1,108,238	0	(8,697)	0	(8,697)	0	1,099,541	0	0	0	14,939	09/01/2039
31418D-GM-8	FNMA PASSTHRU MA3803		11/01/2022	VARIOUS		1,530,905	1,530,905	1,575,641	1,535,880	0	(4,975)	0	(4,975)	0	1,530,905	0	0	0	19,688	10/25/2049
31418D-V6-6	FNMA PASSTHRU MA4236		11/01/2022	VARIOUS		62,361	62,361	60,422	62,272	0	89	0	89	0	62,361	0	0	0	430	01/25/2051
31418D-V7-4	FNMA PASSTHRU MA4237		11/01/2022	VARIOUS		54,003	54,003	53,792	53,987	0	16	0	16	0	54,003	0	0	0	464	01/25/2051
31418D-VB-5	FNMA PASSTHRU MA4209		11/01/2022	VARIOUS		84,781	84,781	80,343	66,271	0	200	0	200	0	84,781	0	0	0	524	12/25/2050
31418D-WQ-1	FNMA PASSTHRU MA4254		08/23/2022	VARIOUS		9,166,709	10,898,078	9,097,399	0	0	90,647	0	90,647	0	9,188,122	0	(21,413)	(21,413)	45,715	02/25/2051
31418D-YB-2	FNMA PASSTHRU MA4305		11/01/2022	VARIOUS		230,323	230,323	229,603	230,289	0	34	0	34	0	230,323	0	0	0	2,056	04/25/2051
31418D-YC-0	FNMA PASSTHRU MA4306		12/20/2022	VARIOUS		1,838,206	1,959,211	2,004,185	1,992,018	0	(3,567)	0	(3,567)	0	1,991,882	0	(153,676)	(153,676)	28,732	04/25/2051
31418D-YX-4	FNMA PASSTHRU MA4325		11/01/2022	VARIOUS		52,367	52,367	45,870	0	0	88	0	88	0	52,367	0	0	0	178	05/25/2051
31418D-ZM-7	UMBS MORTPASS		12/01/2021	VARIOUS		52,359	52,359	55,468	55,228	0	(2,869)	0	(2,869)	0	52,359	0	0	0	1,852	05/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418E-AB-6	FNMA PASSTHRU MA4501		11/01/2022	VARIOUS		137,244	137,244	139,045	137,359	0	(115)	0	(115)	0	137,244	0	0	0	1,619	12/25/2041
31418E-AM-2	FNMA PASSTHRU MA4511		08/05/2022	VARIOUS		2,216,083	2,500,000	2,507,188	2,507,183	0	(442)	0	(442)	0	2,506,741	0	(290,658)	(290,658)	34,211	01/25/2052
31418E-AN-0	FNMA PASSTHRU MA4512		11/01/2022	VARIOUS		33,562	33,562	30,636	0	0	70	0	70	0	33,562	0	0	0	199	01/25/2052
31418E-AP-5	FNMA PASSTHRU MA4513		03/25/2022	VARIOUS		1,970,329	1,970,000	2,050,955	2,050,955	0	(14,664)	0	(14,664)	0	2,036,291	0	(65,962)	(65,962)	11,857	01/25/2052
31418E-AQ-3	FNMA PASSTHRU MA4514		03/21/2022	VARIOUS		1,044,310	1,028,316	1,088,951	1,088,933	0	1,784	0	1,784	0	1,090,717	0	(46,407)	(46,407)	9,183	01/25/2052
31418E-BS-8	FNMA PASSTHRU MA4548		12/16/2021	ZERO STAGE CAPITAL		2,045,258	1,999,947	2,032,993	2,032,993	0	0	0	0	0	2,032,993	0	12,265	12,265	1,667	02/25/2052
31418E-CH-1	FNMA PASSTHRU MA4571		11/01/2022	VARIOUS		18,558	18,558	17,157	0	0	42	0	42	0	18,558	0	0	0	117	03/25/2042
31418E-DE-7	FNMA PASSTHRU MA4600		11/28/2022	ZERO STAGE CAPITAL		458,811	501,475	439,418	0	0	0	0	0	0	439,418	0	19,393	19,393	585	05/25/2052
31418E-DM-9	FNMA PASSTHRU MA4607		11/01/2022	VARIOUS		60,582	60,582	56,284	0	0	142	0	142	0	60,582	0	0	0	368	05/25/2042
31418E-DY-3	FNMA PASSTHRU MA4618		11/01/2022	VARIOUS		12,522	12,522	12,335	0	0	3	0	3	0	12,522	0	0	0	40	04/25/2052
31418E-E3-0	FNMA PASSTHRU MA4653		11/01/2022	VARIOUS		13,698	13,698	12,666	0	0	5	0	5	0	13,698	0	0	0	48	07/25/2052
31418E-E4-8	FNMA PASSTHRU MA4654		11/01/2022	VARIOUS		3,764	3,764	3,391	0	0	1	0	1	0	3,764	0	0	0	11	07/25/2052
31418E-EB-2	FNMA PASSTHRU MA4629		11/01/2022	VARIOUS		83,768	83,768	82,773	0	0	43	0	43	0	83,768	0	0	0	695	06/25/2037
31418E-J7-6	FNMA PASSTHRU MA4785		11/01/2022	VARIOUS		3,452	3,452	3,424	0	0	0	0	0	0	3,452	0	0	0	14	10/25/2052
31418E-KV-1	FNMA PASSTHRU MA4807		11/30/2022	VARIOUS		506,652	504,308	511,374	0	0	0	0	0	0	511,417	0	(4,766)	(4,766)	936	11/25/2052
31418E-LU-2	FNMA PASSTHRU MA4838		11/18/2022	ZERO STAGE CAPITAL		893,237	999,951	887,769	0	0	72	0	72	0	887,841	0	5,396	5,396	1,215	11/25/2052
31418P-UE-3	FEDERAL NATL MG FNMA		11/01/2022	VARIOUS		201,226	201,226	205,797	201,444	0	(218)	0	(218)	0	201,226	0	0	0	2,927	03/01/2040
31418U-4W-1	FNMA PASSTHRU AD7136		11/01/2022	VARIOUS		356,431	356,431	393,299	359,746	0	(3,315)	0	(3,315)	0	356,431	0	0	0	7,452	07/01/2040
31419A-DS-3	FNMA PASS-THRU LNG 30 Y		11/01/2022	VARIOUS		86,388	86,388	93,946	87,014	0	(626)	0	(626)	0	86,388	0	0	0	2,471	09/01/2039
31419J-SH-2	FNMA		11/01/2022	VARIOUS		698,569	698,569	694,967	698,309	0	260	0	260	0	698,569	0	0	0	12,117	11/01/2040
31419M-AU-5	FNMA PASS-THRU INT 15 Y		11/01/2022	VARIOUS		542,574	542,574	572,161	545,726	0	(3,151)	0	(3,151)	0	542,574	0	0	0	9,053	12/01/2025
35564K-AA-7	FHLMC STACR		05/25/2022	VARIOUS		155,337	155,337	155,337	155,337	0	0	0	0	0	155,337	0	0	0	260	01/25/2051
35564K-BK-4	FHLMC STACR		11/25/2022	VARIOUS		671,524	671,524	671,524	671,524	0	0	0	0	0	671,524	0	0	0	3,874	08/25/2033
35564K-CU-1	FHLMC STACR		11/25/2022	VARIOUS		506,712	506,712	506,712	506,712	0	0	0	0	0	506,712	0	0	0	3,094	08/25/2033
35564K-ED-7	FHLMC STACR		11/25/2022	VARIOUS		326,848	326,848	326,848	326,848	0	0	0	0	0	326,848	0	0	0	1,719	10/25/2033
35566C-AA-3	FHLMC STACR		07/25/2022	VARIOUS		149,750	149,750	149,750	149,750	0	0	0	0	0	149,750	0	0	0	427	12/27/2050
69357X-AA-9	PFP III 21-8		12/16/2022	MORTGAGE PAYDOWN		248,206	248,206	248,206	248,206	0	0	0	0	0	248,206	0	0	0	4,073	08/14/2037
69346W-AA-5	PFP 2019-6 LTD A		07/15/2022	VARIOUS		467,556	467,556	435,796	435,796	0	0	0	0	0	435,796	0	31,760	31,760	2,254	04/14/2037
0909999999. Subtotal - Bonds - U.S. Special Revenues						782,530,971	745,846,707	836,728,046	772,394,104	0	(5,196,607)	0	(5,196,607)	0	805,632,396	0	(23,101,436)	(23,101,436)	16,623,411	XXX
00138C-AN-8	AIG GLOBAL FDG SR SE		08/01/2022	MK TAXES SYS		681,233	750,000	749,378	749,534	0	73	0	73	0	749,606	0	(68,374)	(68,374)	5,831	09/22/2025
00164V-AD-5	AMC NETWORKS INC		08/18/2022	ZERO STAGE CAPITAL		73,272	74,000	73,787	73,901	0	27	0	27	0	73,928	0	(656)	(656)	3,299	04/01/2024
00164V-AE-3	AMC NETWORKS INC		08/19/2022	ZERO STAGE CAPITAL		28,823	30,500	30,418	30,452	0	8	0	8	0	30,460	0	(1,637)	(1,637)	1,537	08/01/2025
001846-AA-2	ANGI GROUP LLC		06/06/2022	ZERO STAGE CAPITAL		392,108	471,000	470,719	461,114	9,646	14	0	9,660	0	470,774	0	(78,666)	(78,666)	14,854	08/15/2028
001877-AA-7	API GROUP DE INC		06/06/2022	ZERO STAGE CAPITAL		186,175	220,000	220,800	220,730	0	(64)	0	(64)	0	220,666	0	(34,491)	(34,491)	8,722	07/15/2029
00191A-AD-8	ARD FIN S A		01/19/2022	ZERO STAGE CAPITAL		255,494	245,667	245,667	245,667	0	0	0	0	0	245,667	0	9,827	9,827	8,827	06/30/2027
00206R-DQ-2	AT & T INC		04/04/2022	USBCORP		2,087,140	2,000,000	1,998,940	1,999,351	0	30	0	30	0	1,999,381	0	87,759	87,759	50,764	03/01/2027
00206R-HJ-4	AT&T INC		04/11/2022	ZERO STAGE CAPITAL		1,498,635	1,455,000	1,705,568	1,665,930	0	(7,987)	0	(7,987)	0	1,657,944	0	(159,308)	(159,308)	38,855	03/01/2029
00206R-MJ-8	AT&T INC		03/10/2022	ZERO STAGE CAPITAL		2,280,881	2,330,000	2,327,787	2,328,350	0	139	0	139	0	2,328,489	0	(47,608)	(47,608)	9,577	03/25/2024
00206R-MM-1	AT&T INC		10/14/2022	ZERO STAGE CAPITAL		390,584	530,000	512,834	512,947	0	969	0	969	0	513,916	0	(123,333)	(123,333)	11,901	12/01/2033
00213M-AV-6	APX GROUP INC		07/28/2022	ZERO STAGE CAPITAL		555,363	560,000	598,175	588,610	2,309	(6,150)	0	(3,841)	0	584,769	0	(29,407)	(29,407)	36,264	02/15/2027
00213M-AW-4	APX GROUP INC		06/06/2022	ZERO STAGE CAPITAL		282,975	330,000	330,000	325,515	4,485	0	0	4,485	0	330,000	0	(47,025)	(47,025)	17,341	07/15/2029
00229*-AA-3	AP TUNDRA HLDGS 4.75% 02/15/42		08/15/2022	JP MORGAN		330,811	330,811	330,811	0	0	0	0	0	0	330,811	0	0	0	7,835	02/15/2042
00253X-AA-9	AADVANTAGE LOYALTY I		03/07/2022	ZERO STAGE CAPITAL		91,655	92,000	92,000	92,000	0	0	0	0	0	92,000	0	(345)	(345)	1,926	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY I		03/07/2022	ZERO STAGE CAPITAL		122,385	123,000	127,459	127,113	0	(85)	0	(85)	0	127,028	0	(4,643)	(4,643)	2,691	04/20/2029
00287Y-AX-7	ABBVIE INC		05/26/2022	ZERO STAGE CAPITAL		250,775	250,000	263,223	256,497	0	(2,244)	0	(2,244)	0	254,253	0	(3,478)	(3,478)	3,899	05/14/2023
00287Y-BX-6	ABBVIE INC		08/18/2022	ZERO STAGE CAPITAL		223,722	238,000	253,044	252,905	0	(1,153)	0	(1,153)	0	251,751	0	(28,029)	(28,029)	5,733	11/21/2029
00287Y-BZ-1	ABBVIE INC		03/21/2022	ZERO STAGE CAPITAL		895,284	900,000	948,348	942,831	0	(3,439)	0	(3,439)	0	939,392	0	(44,108)	(44,108)	7,930	11/21/2024
00287Y-CX-5	ABBVIE INC		05/25/2022	ZERO STAGE CAPITAL		950,519	940,000	1,050,553	1,016,211	0	(10,252)	0	(10,252)	0	1,005,958	0	(55,440)	(55,440)	24,905	03/15/2025
00489L-AA-1	ACRISURE LLC / FIN INC		10/21/2022	ZERO STAGE CAPITAL		171,345	186,000	167,168	173,611	0	2,265	0	2,265	0	175,876	0	(4,531)	(4,531)	12,279	11/15/2025

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
00489L-AF-0	ACRISURE LLC / ACRIS		06/06/2022	ZERO STAGE CAPITAL		295,638	335,000	335,000	326,293	8,707	0	0	8,707	0	335,000	0	(39,363)	(39,363)	11,588	02/15/2029
00489L-AH-6	ACRISURE LLC / ACRIS		06/06/2022	ZERO STAGE CAPITAL		112,938	130,000	129,650	128,557	1,106	15	0	1,121	0	129,678	0	(16,741)	(16,741)	6,457	08/01/2029
00653V-AC-5	ADAPTHEALTH LLC		06/06/2022	ZERO STAGE CAPITAL		65,719	75,000	75,000	75,000	0	0	0	0	0	75,000	0	(9,281)	(9,281)	2,958	08/01/2029
00688J-AB-3	ADIENT US LLC		02/10/2022	ZERO STAGE CAPITAL		206,456	195,000	195,000	195,000	0	0	0	0	0	195,000	0	11,456	11,456	5,606	04/15/2025
00774C-AB-3	AECOM		06/06/2022	ZERO STAGE CAPITAL		297,375	300,000	291,750	0	0	113	0	113	0	291,863	0	5,512	5,512	3,545	03/15/2027
007903-AX-5	ADVANCED MICRO DEVIC		08/15/2022	MATURITY		36,000	36,000	34,920	35,864	0	136	0	136	0	36,000	0	0	0	2,700	08/15/2022
011642-AB-1	ALARM.COM HOLDINGS		06/06/2022	ZERO STAGE CAPITAL		227,105	271,000	279,995	245,255	33,007	(680)	0	32,327	0	277,582	0	(50,477)	(50,477)	0	01/15/2026
013092-AA-9	ALBERTSONS COS INC /		06/06/2022	ZERO STAGE CAPITAL		320,918	306,000	306,000	306,000	0	0	0	0	0	306,000	0	14,918	14,918	16,766	03/15/2026
013092-AB-7	ALBERTSONS COS INC /		08/10/2022	ZERO STAGE CAPITAL		446,755	455,000	455,000	455,000	0	0	0	0	0	455,000	0	(8,245)	(8,245)	48,723	02/15/2028
013092-AC-5	ALBERTSONS COS INC /		01/31/2022	ZERO STAGE CAPITAL		514,000	500,000	501,371	501,053	0	(16)	0	(16)	0	501,038	0	12,962	12,962	12,619	01/15/2027
013092-AE-1	ALBERTSONS COS INC /		08/03/2022	ZERO STAGE CAPITAL		295,713	320,000	332,550	329,751	721	(828)	0	(107)	0	329,644	0	(33,932)	(33,932)	14,279	02/15/2030
03104-AF-1	ALBERTSONS INC		06/06/2022	ZERO STAGE CAPITAL		109,463	105,000	98,569	99,782	0	221	0	221	0	100,003	0	9,460	9,460	6,671	08/01/2029
01883L-AA-1	ALLIANT HLDGS INTER		10/27/2022	ZERO STAGE CAPITAL		598,431	630,000	635,370	633,871	0	(565)	0	(565)	0	633,307	0	(34,875)	(34,875)	35,419	10/15/2027
01883L-AD-5	ALLIANT HLDGS INTER		04/12/2022	ZERO STAGE CAPITAL		404,938	425,000	427,394	427,326	0	(112)	0	(112)	0	427,214	0	(22,276)	(22,276)	10,742	11/01/2029
019579-AA-9	ALLIED UNIVERSAL HOL		06/06/2022	ZERO STAGE CAPITAL		294,525	330,000	328,344	328,478	0	90	0	90	0	328,567	0	(34,042)	(34,042)	7,928	06/01/2028
02154C-AF-0	ALTICE FINANCING S.A		06/06/2022	ZERO STAGE CAPITAL		397,556	455,000	454,794	439,853	10,148	11	0	10,159	0	454,805	0	(57,248)	(57,248)	20,287	01/15/2028
02406P-BB-5	AMERICAN AXLE & MFG		06/06/2022	ZERO STAGE CAPITAL		161,100	180,000	180,000	176,855	3,145	0	0	3,145	0	180,000	0	(18,900)	(18,900)	7,225	10/01/2029
024747-AG-2	AMERICAN BLDRS & CON		06/06/2022	ZERO STAGE CAPITAL		296,056	335,000	335,000	334,655	345	0	0	345	0	335,000	0	(38,944)	(38,944)	7,320	11/15/2029
025537-AQ-4	AMERICAN ELEC PWR IN		08/03/2022	ZERO STAGE CAPITAL		96,359	100,000	99,916	99,947	0	17	0	17	0	99,964	0	(3,605)	(3,605)	571	11/01/2023
025537-AS-0	AMERICAN ELEC PWR IN		03/17/2022	ZERO STAGE CAPITAL		99,692	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(308)	(308)	263	11/01/2023
025816-CK-3	AMERICAN EXPRESS CO		02/09/2022	ZERO STAGE CAPITAL		1,022,787	1,035,000	1,034,897	1,034,905	0	6	0	6	0	1,034,910	0	(12,123)	(12,123)	2,092	11/03/2023
025816-CQ-0	AMERICAN EXPRESS CO		06/09/2022	ZERO STAGE CAPITAL		212,958	220,000	219,778	0	0	19	0	19	0	219,797	0	(6,839)	(6,839)	1,320	03/04/2025
02665W-CQ-2	AMERICAN HONDA FIN C		01/25/2022	MK TAXES SYS		1,041,830	1,000,000	999,180	999,692	0	12	0	12	0	999,704	0	42,126	42,126	10,774	10/10/2023
02665W-DY-4	AMERICAN HONDA FIN C		03/10/2022	ZERO STAGE CAPITAL		2,477,234	2,570,000	2,568,304	2,568,481	0	108	0	108	0	2,568,590	0	(91,356)	(91,356)	9,632	08/09/2024
026874-DD-6	AMERICAN INTL GROUP		04/08/2022	ZERO STAGE CAPITAL		457,439	450,000	440,951	445,084	0	353	0	353	0	445,437	0	12,002	12,002	12,563	07/10/2025
026874-DH-7	AMERICAN INTL GROUP		10/24/2022	ISSUE CALLED at 100.000		984,000	984,000	1,024,029	1,004,808	0	(3,758)	0	(3,758)	0	1,001,050	0	(17,050)	(17,050)	40,828	04/01/2026
03027X-BH-2	AMERICAN TOWER CORP		05/26/2022	ZERO STAGE CAPITAL		523,451	545,000	544,046	544,382	0	126	0	126	0	544,507	0	(21,057)	(21,057)	2,870	01/15/2024
030981-AL-8	AMERIGAS PARTNERS LP		06/06/2022	ZERO STAGE CAPITAL		548,978	540,000	534,349	536,291	0	256	0	256	0	536,547	0	12,431	12,431	14,274	05/20/2027
031162-CT-5	AMGEN INC		12/21/2022	ZERO STAGE CAPITAL		524,865	580,000	618,036	610,141	0	(5,780)	0	(5,780)	0	604,361	0	(79,496)	(79,496)	17,049	02/21/2027
031652-BK-5	AMKOR TECHNOLOGY INC		06/06/2022	ZERO STAGE CAPITAL		535,325	532,000	534,690	534,339	0	(155)	0	(155)	0	534,184	0	1,141	1,141	25,748	09/15/2027
03674X-AJ-5	ANTERO RESOURCES CORP		03/01/2022	ISSUE CALLED at 101.250		430,313	425,000	429,625	427,999	0	(417)	0	(417)	0	427,582	0	(2,582)	(2,582)	15,938	03/01/2025
036752-AQ-6	ANTHEM INC		08/03/2022	ZERO STAGE CAPITAL		1,474,695	1,500,000	1,499,610	1,499,764	0	116	0	116	0	1,499,880	0	(25,185)	(25,185)	6,000	03/15/2023
037411-BF-1	APACHE CORP		06/06/2022	ZERO STAGE CAPITAL		183,825	190,000	168,150	170,812	0	830	0	830	0	171,642	0	12,183	12,183	7,245	01/15/2030
037833-BG-4	APPLE INC		01/25/2022	MK TAXES SYS		3,677,450	3,500,000	3,485,455	3,494,511	0	112	0	112	0	3,494,623	0	182,827	182,827	23,022	05/13/2025
037833-DB-3	APPLE INC		04/01/2022	MK TAXES SYS		2,987,100	3,000,000	2,877,925	2,919,534	0	3,325	0	3,325	0	2,922,859	0	64,241	64,241	49,058	09/12/2027
037833-EH-9	APPLE INC		12/21/2022	ZERO STAGE CAPITAL		1,589,522	1,835,000	1,830,853	1,831,082	0	497	0	497	0	1,831,579	0	(242,057)	(242,057)	32,806	08/05/2028
041242-AA-6	ARKO CORP		06/06/2022	ZERO STAGE CAPITAL		402,563	475,000	470,050	353,207	11,793	187	0	11,980	0	470,237	0	(67,675)	(67,675)	15,350	11/15/2029
043436-AW-4	ASBURY AUTOMOTIVE GR		04/26/2022	ZERO STAGE CAPITAL		551,963	615,000	615,000	615,000	0	0	0	0	0	615,000	0	(63,038)	(63,038)	12,563	11/15/2029
04636N-AC-7	ASTRAZENECA FINANCE		03/10/2022	ZERO STAGE CAPITAL		1,445,115	1,500,000	1,499,865	1,499,891	0	9	0	9	0	1,499,900	0	(54,785)	(54,785)	3,004	05/28/2024
04650Y-AA-8	AT HOME GROUP INC		04/28/2022	ZERO STAGE CAPITAL		517,500	625,000	623,438	616,650	6,811	80	0	6,891	0	623,541	0	(106,041)	(106,041)	24,544	07/15/2028
04650Y-AB-6	AT HOME GROUP INC		04/18/2022	ZERO STAGE CAPITAL		405,563	525,000	528,894	516,548	12,039	(207)	0	11,832	0	528,380	0	(122,817)	(122,817)	28,886	07/15/2029
049560-AU-9	ATMOS ENERGY CORP		05/26/2022	ZERO STAGE CAPITAL		192,475	195,000	194,992	194,995	0	2	0	2	0	194,997	0	(2,522)	(2,522)	887	03/09/2023
05352T-AA-7	AVANTOR FDG INC		03/16/2022	ZERO STAGE CAPITAL		196,825	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(3,175)	(3,175)	6,232	07/15/2028
053611-AL-3	AVERY DENNISON CORP		10/20/2022	ZERO STAGE CAPITAL		115,029	124,000	123,989	123,990	0	3	0	3	0	123,993	0	(8,964)	(8,964)	1,202	08/15/2024
05453G-AC-9	AXALTA COATING SYS L		06/06/2022	ZERO STAGE CAPITAL		637,838	730,000	723,250	707,348	16,560	328	0	16,888	0	724,236	0	(86,399)	(86,399)	20,052	02/15/2029
05454N-AA-7	AXALTA COATING SYS L		06/06/2022	ZERO STAGE CAPITAL		148,758	157,000	157,000	157,000	0	0	0	0	0	157,000	0	(8,243)	(8,243)	3,584	06/15/2027
05508R-AE-6	B&G FOODS INC		06/06/2022	ZERO STAGE CAPITAL		766,178	814,000	798,469	804,811	0	866	0	866	0	805,676	0	(39,499)	(39,499)	29,321	04/01/2025

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
05526D-BR-5	BAT CAPITAL CORP		12/01/2022	ZERO STAGE CAPITAL		79,653	95,000	95,000	95,000	0	0	0	0	0	95,000	0	(15,347)	(15,347)	2,545	03/25/2028
05552V-AA-0	BCPE EMPIRE TOPCO IN		06/06/2022	ZERO STAGE CAPITAL		296,000	320,000	323,631	323,312	0	(395)	0	(395)	0	322,916	0	(26,916)	(26,916)	14,708	05/01/2027
056752-AB-4	BAIDU INC		10/27/2022	ZERO STAGE CAPITAL		999,100	1,000,000	1,031,250	1,024,946	0	(22,883)	0	(22,883)	0	1,002,063	0	(2,963)	(2,963)	32,278	11/28/2022
059165-EF-3	BALTIMORE GAS & ELEC CO		08/01/2022	MK TAXES SYS		999,310	1,000,000	999,570	999,928	0	28	0	28	0	999,956	0	(646)	(646)	36,478	07/01/2023
060505-FQ-2	BK OF AMERICA CORP		12/13/2022	TENDER EX		787,770	900,000	909,350	909,350	0	0	0	0	0	909,350	0	(121,580)	(121,580)	53,213	01/01/9999
06051G-FF-1	BANK AMER CORP		04/01/2022	MK TAXES SYS		4,350,215	4,250,000	4,399,433	4,294,555	0	(4,978)	0	(4,978)	0	4,289,577	0	60,638	60,638	86,889	04/01/2024
06051G-FU-8	BANK AMER CORP		12/21/2022	ZERO STAGE CAPITAL		632,248	645,000	737,862	713,995	0	(15,675)	0	(15,675)	0	698,321	0	(66,072)	(66,072)	37,393	03/03/2026
06051G-GT-0	BANK AMER CORP		05/12/2022	ZERO STAGE CAPITAL		220,619	225,000	242,312	237,416	0	(1,182)	0	(1,182)	0	236,234	0	(15,615)	(15,615)	4,292	10/01/2025
06051G-HC-6	BANK AMER CORP		12/15/2022	ISSUE CALLED at 100.000		1,700,000	1,700,000	1,762,919	1,724,835	0	(24,764)	0	(24,764)	0	1,700,071	0	(71)	(71)	51,068	12/20/2023
06051G-HF-9	BANK AMER CORP		08/01/2022	GOLDMAN SACHS		499,255	500,000	491,475	496,337	0	960	0	960	0	497,297	0	1,958	1,958	16,172	03/05/2024
06051G-HQ-5	BANK AMER CORP		12/28/2022	CITIGROUP		1,817,040	2,000,000	1,920,610	1,003,953	0	603	0	603	0	1,920,085	0	(103,045)	(103,045)	71,311	02/07/2030
06051G-KW-8	BK OF AMERICA CORP		10/04/2022	ZERO STAGE CAPITAL		219,218	225,000	225,000	0	0	0	0	0	0	225,000	0	(5,783)	(5,783)	2,288	07/22/2028
06406R-AD-9	BANK NEW YORK MELLON		04/01/2022	GOLDMAN SACHS		1,987,403	1,975,000	1,922,973	1,941,430	0	1,482	0	1,482	0	1,942,912	0	44,491	44,491	24,784	05/16/2027
071813-CF-4	BAXTER INTL INC		02/25/2022	ZERO STAGE CAPITAL		1,056,308	1,090,000	1,090,000	1,090,000	0	0	0	0	0	1,090,000	0	(33,692)	(33,692)	3,602	11/29/2024
07274N-AV-5	BAYER US FINANCE II LLC		04/19/2022	ISSUE CALLED at 100.000		500,000	500,000	499,420	499,965	0	19	0	19	0	499,985	0	15	15	8,281	07/15/2022
07274N-AX-1	BAYER US FINANCE II LLC		08/01/2022	MK TAXES SYS		480,910	500,000	497,970	499,269	0	126	0	126	0	499,395	0	(18,485)	(18,485)	11,400	04/15/2025
073685-AH-2	BEACON ROOFING SUPPLY INC		06/06/2022	ZERO STAGE CAPITAL		270,306	305,000	305,000	305,000	0	0	0	0	0	305,000	0	(34,694)	(34,694)	8,937	05/15/2029
081331-AE-0	BELVOIR LD LLC		12/15/2022	MORTGAGE PAYDOWN		4,566	4,566	4,512	0	0	1	0	1	0	4,513	0	52	52	121	12/15/2035
084659-AT-8	BERKSHIRE HATHAWAY E		01/31/2022	ZERO STAGE CAPITAL		581,188	545,000	616,499	593,700	0	(1,243)	0	(1,243)	0	592,457	0	(11,269)	(11,269)	6,499	04/15/2025
084659-AV-3	BERKSHIRE HATHAWAY E		12/21/2022	ZERO STAGE CAPITAL		209,043	225,000	273,967	267,268	0	(4,739)	0	(4,739)	0	262,529	0	(53,486)	(53,486)	11,956	07/15/2030
08576P-AG-6	BERRY GLOBAL INC		08/12/2022	ZERO STAGE CAPITAL		375,444	396,000	396,380	396,352	0	(109)	0	(109)	0	396,243	0	(20,799)	(20,799)	3,772	02/15/2024
085770-AB-1	BERRY GLOBAL ESCROW CORP		05/18/2022	ZERO STAGE CAPITAL		379,270	388,000	388,550	388,289	0	(42)	0	(42)	0	388,248	0	(8,978)	(8,978)	18,491	07/15/2027
09261H-AA-5	BLACKSTONE PRIVATE C		08/10/2022	CORPORATE REORG		215,000	215,000	214,525	214,570	0	95	0	95	0	214,665	0	335	335	1,881	09/15/2024
094234-AA-9	BLOOMIN BRANDS INC /		06/06/2022	ZERO STAGE CAPITAL		57,785	65,000	65,000	65,000	0	0	0	0	0	65,000	0	(7,215)	(7,215)	2,156	04/15/2029
097023-BJ-3	BOEING CO		08/01/2022	MK TAXES SYS		962,190	1,000,000	975,890	991,661	0	1,496	0	1,496	0	993,156	0	(30,966)	(30,966)	23,056	03/01/2025
097023-BN-4	BOEING CO		04/01/2022	GOLDMAN SACHS		1,996,300	2,000,000	1,969,900	1,996,161	0	1,198	0	1,198	0	1,997,359	0	(1,059)	(1,059)	18,944	10/30/2022
097023-CM-5	BOEING CO		09/08/2022	ZERO STAGE CAPITAL		980,984	1,065,000	1,013,728	1,024,594	0	3,574	0	3,574	0	1,028,167	0	(47,183)	(47,183)	25,782	02/01/2027
097023-DC-6	BOEING CO		01/12/2022	ZERO STAGE CAPITAL		274,416	262,000	261,832	261,839	0	1	0	1	0	261,839	0	12,577	12,577	4,300	02/01/2031
097023-DE-2	BOEING CO		03/10/2022	ZERO STAGE CAPITAL		2,189,678	2,250,000	2,254,253	2,250,621	0	(621)	0	(621)	0	2,250,000	0	(60,323)	(60,323)	19,435	02/04/2024
097751-BM-2	BOMBARDIER INC		11/22/2022	VARIOUS		516,335	529,000	532,023	531,113	0	(1,162)	0	(1,162)	0	529,952	0	(15,192)	(15,192)	41,882	03/15/2025
10112R-AV-6	BOSTON PPTYS LTD PARTNERS		08/01/2022	MK TAXES SYS		496,645	500,000	496,895	499,429	0	198	0	198	0	499,627	0	(2,982)	(2,982)	14,410	09/01/2023
103304-BS-9	BOYD GAMING CORP		06/01/2022	ZERO STAGE CAPITAL		128,305	123,000	123,000	123,000	0	0	0	0	0	123,000	0	0	0	10,609	06/01/2025
109696-AB-0	BRINKS CO		06/08/2022	ZERO STAGE CAPITAL		544,500	550,000	550,000	550,000	0	0	0	0	0	550,000	0	(5,500)	(5,500)	27,309	07/15/2025
11134L-AF-6	BROADCOM CORP/BROADC		07/11/2022	ZERO STAGE CAPITAL		724,630	725,000	770,813	763,988	0	(11,050)	0	(11,050)	0	752,938	0	(28,308)	(28,308)	26,135	01/15/2024
11135F-AS-0	BROADCOM INC		01/10/2022	ZERO STAGE CAPITAL		229,160	209,000	208,737	208,766	0	1	0	1	0	208,766	0	20,394	20,394	1,423	11/15/2032
118230-AQ-4	BUCKEYE PARTNERS L P		06/06/2022	ZERO STAGE CAPITAL		186,469	195,000	181,872	185,316	0	764	0	764	0	186,080	0	389	389	4,001	12/01/2026
118230-AU-5	BUCKEYE PARTNERS L P		06/06/2022	ZERO STAGE CAPITAL		149,600	160,000	160,000	160,000	0	0	0	0	0	160,000	0	(10,400)	(10,400)	5,540	03/01/2028
12008R-AM-9	BUILDERS FIRSTSOURCE		04/27/2022	ZERO STAGE CAPITAL		754,758	731,000	727,593	728,207	0	141	0	141	0	728,347	0	26,410	26,410	20,285	06/01/2027
12008R-AN-7	BUILDERS FIRSTSOURCE N		01/25/2022	ZERO STAGE CAPITAL		178,063	170,000	180,100	179,443	0	(104)	0	(104)	0	179,339	0	(1,276)	(1,276)	3,410	03/01/2030
12189L-AY-7	BURLINGTON NORTH SANTA FE		08/01/2022	MK TAXES SYS		1,014,770	1,000,000	997,820	1,000,000	0	0	0	0	0	1,000,000	0	14,770	14,770	33,661	09/01/2025
12189L-BA-8	BURLINGTON NORTHN SA		08/01/2022	BARCLAYS		1,154,175	1,150,000	1,147,091	1,148,404	0	159	0	159	0	1,148,563	0	5,612	5,612	23,671	06/15/2027
12429T-AD-6	BWAY HOLDING COMPANY		07/15/2022	ZERO STAGE CAPITAL		263,313	275,000	278,006	275,907	0	(907)	0	(907)	0	275,000	0	(11,688)	(11,688)	11,512	04/15/2024
12429T-AE-4	BWAY HOLDING CO		09/27/2022	ZERO STAGE CAPITAL		522,705	567,000	522,025	540,542	0	4,247	0	4,247	0	544,790	0	(22,085)	(22,085)	32,462	04/15/2025
124857-AX-1	CBS CORP NEW		11/03/2022	JP MORGAN		436,285	500,000	472,970	481,106	0	2,211	0	2,211	0	483,317	0	(47,032)	(47,032)	17,267	06/01/2028
1248EP-BR-3	CCO HLDGS LLC/CAP CORP CORPORATE		09/21/2022	ZERO STAGE CAPITAL		246,606	250,000	247,017	248,038	0	234	0	234	0	248,272	0	(1,666)	(1,666)	10,595	05/01/2026
1248EP-BX-0	CCO HLDGS LLC / CCO		06/06/2022	ZERO STAGE CAPITAL		589,775	620,000	619,453	182,000	0	33	0	33	0	619,485	0	(29,710)	(29,710)	15,486	02/01/2028
1248EP-CE-1	CCO HLDGS LLC / CCO		06/06/2022	ZERO STAGE CAPITAL		481,938	550,000	503,000	509,116	0	1,607	0	1,607	0	510,723	0	(28,785)	(28,785)	20,144	08/15/2030

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
12510C-AA-9	CD&R SMOKEY BUYER IN		06/08/2022	ZERO STAGE CAPITAL		640,342	691,000	737,888	721,283	0	(8,046)	0	(8,046)	0	713,237	0	(72,896)	(72,896)	41,994	07/15/2025
12543D-BC-3	CHS / CMNTY HEALTH S		10/12/2022	ZERO STAGE CAPITAL		221,275	240,000	257,100	252,562	2,695	(2,374)	0	321	0	252,883	0	(31,608)	(31,608)	19,694	03/15/2026
12543D-BF-6	CHS / CMNTY HEALTH S		02/04/2022	ISSUE CALLED at 103.477		620,862	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	39,522	02/15/2025
12543D-BL-3	COMMUNITY HEALTH SYS		06/27/2022	ZERO STAGE CAPITAL		146,300	220,000	220,000	217,983	2,017	0	0	2,017	0	220,000	0	(73,700)	(73,700)	10,031	04/01/2030
125581-GX-0	CIT GROUP INC		06/06/2022	ZERO STAGE CAPITAL		23,324	22,000	22,000	22,000	0	0	0	0	0	22,000	0	1,324	1,324	1,007	03/09/2028
12597Y-AA-7	CP ATLAS BUYER INC.		06/06/2022	ZERO STAGE CAPITAL		292,950	360,000	372,609	358,704	12,461	(1,118)	0	11,343	0	370,047	0	(77,097)	(77,097)	13,090	12/01/2028
126307-BD-8	CSC HLDGS INC		07/01/2022	ZERO STAGE CAPITAL		1,702,250	2,150,000	2,157,060	2,038,071	117,129	199	0	117,328	0	2,155,399	0	(453,149)	(453,149)	38,128	12/01/2030
126307-BF-3	CSC HLDGS LLC		06/06/2022	ZERO STAGE CAPITAL		349,800	440,000	437,580	412,663	25,151	89	0	25,240	0	437,903	0	(88,103)	(88,103)	12,086	02/15/2031
126408-HH-9	CSX CORP		04/04/2022	MK TAXES SYS		1,848,557	1,850,000	1,831,375	1,837,940	0	533	0	533	0	1,838,473	0	10,084	10,084	20,877	06/01/2027
126458-AE-8	CTR PARTNERSHIP LP/		01/31/2022	ZERO STAGE CAPITAL		99,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(1,000)	(1,000)	2,422	06/30/2028
12657N-AA-8	CQP HOLDCO LP & BIP-		01/25/2022	ZERO STAGE CAPITAL		410,569	405,000	405,000	405,000	0	0	0	0	0	405,000	0	5,569	5,569	2,537	06/15/2031
126650-CL-2	CVS HEALTH CORP CORPORATE		04/04/2022	GOLDMAN SACHS		1,119,998	1,100,000	1,116,511	1,106,626	0	(464)	0	(464)	0	1,106,162	0	13,836	13,836	30,311	07/20/2025
126650-DJ-6	CVS HEALTH CORP		12/21/2022	ZERO STAGE CAPITAL		230,130	250,000	291,057	285,240	0	(4,029)	0	(4,029)	0	281,211	0	(51,081)	(51,081)	11,484	04/01/2030
12769G-AA-8	CAESARS ENTERTAINMEN		06/27/2022	ZERO STAGE CAPITAL		220,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	(55,000)	(55,000)	9,716	10/15/2029
12770R-AA-1	CRC ESCROW ISSUER LL		05/04/2022	ZERO STAGE CAPITAL		236,495	233,000	235,688	234,909	0	(327)	0	(327)	0	234,582	0	1,914	1,914	11,351	07/01/2025
131347-CK-0	CALLPINE CORP		12/29/2021	ISSUE CALLED at 102.625		139,570	136,000	121,081	124,698	0	(12)	0	(12)	0	124,686	0	11,314	11,314	4,125	06/01/2026
133131-AZ-5	CAMDEN PPTY TR		04/08/2022	ZERO STAGE CAPITAL		121,739	130,000	142,191	140,592	0	(338)	0	(338)	0	140,253	0	(18,515)	(18,515)	1,476	05/15/2030
14040H-BT-1	CAPITAL ONE FINL COR		12/13/2022	ZERO STAGE CAPITAL		874,098	900,000	967,410	959,575	0	(20,541)	0	(20,541)	0	939,034	0	(64,936)	(64,936)	33,413	10/30/2024
14575E-AA-3	CARS COM INC		06/06/2022	ZERO STAGE CAPITAL		186,900	210,000	210,000	210,000	0	0	0	0	0	210,000	0	(23,100)	(23,100)	8,070	11/01/2028
146869-AB-8	CORPORATE		06/13/2022	ZERO STAGE CAPITAL		427,635	525,000	522,406	522,976	0	223	0	223	0	523,199	0	(95,564)	(95,564)	20,617	10/01/2025
146869-AH-5	CARVANA CO		12/06/2022	ZERO STAGE CAPITAL		191,764	583,000	579,650	556,153	23,614	337	0	23,951	0	580,104	0	(388,340)	(388,340)	37,263	09/01/2029
14912L-5X-5	CATERPILLAR FINL SVCS MTN		08/01/2022	MK TAXES SYS		479,399	475,000	482,985	478,029	0	(920)	0	(920)	0	477,109	0	2,290	2,290	12,320	11/24/2023
14913R-2P-1	CATERPILLAR FINL SVC		03/21/2022	ZERO STAGE CAPITAL		266,650	280,000	279,619	279,657	0	29	0	29	0	279,685	0	(13,036)	(13,036)	882	09/13/2024
14987B-AE-3	CC HLDGS GS V LLC/ C		03/21/2022	ISSUE CALLED at 102.161		1,430,254	1,400,000	1,492,097	1,456,899	0	(9,772)	0	(9,772)	0	1,447,127	0	(47,127)	(47,127)	53,605	04/15/2023
150190-AF-3	CEDAR FAIR L P / CAN		06/06/2022	ZERO STAGE CAPITAL		238,231	235,000	235,000	235,000	0	0	0	0	0	235,000	0	3,231	3,231	7,791	05/01/2025
15089Q-AJ-3	CELANESE US HLDGS LL		08/25/2022	MORGAN STANLEY		186,489	191,000	203,946	202,176	0	(3,233)	0	(3,233)	0	198,943	0	(12,454)	(12,454)	5,404	05/08/2024
15135B-AT-8	CENTENE CORP DEL		01/28/2022	ZERO STAGE CAPITAL		124,800	120,000	133,200	129,623	753	(208)	0	545	0	130,168	0	(5,368)	(5,368)	709	12/15/2029
15135B-AV-3	CENTENE CORP DEL		06/06/2022	ZERO STAGE CAPITAL		481,950	540,000	540,000	540,000	0	0	0	0	0	540,000	0	(58,050)	(58,050)	14,833	02/15/2030
15189T-AV-9	CENTERPOINT ENERGY I		03/30/2022	ZERO STAGE CAPITAL		774,373	706,000	704,997	705,293	0	22	0	22	0	705,315	0	69,057	69,057	12,419	11/01/2028
15189W-AM-2	CENTERPOINT ENERGY R		05/31/2022	ZERO STAGE CAPITAL		167,413	170,000	169,835	169,903	0	35	0	35	0	169,938	0	(2,525)	(2,525)	893	03/02/2023
156686-AM-9	CENTURY TEL ENTERPRI		06/06/2022	ZERO STAGE CAPITAL		705,001	728,000	731,529	734,852	0	(109)	0	(109)	0	734,743	0	(29,742)	(29,742)	40,188	01/15/2028
156700-AZ-9	CENTURYLINK INC		06/06/2022	ZERO STAGE CAPITAL		29,700	30,000	31,997	31,281	0	(162)	0	(162)	0	31,119	0	(1,419)	(1,419)	1,158	04/01/2025
156700-BD-7	LUMEN TECHNOLOGIES I		06/06/2022	ZERO STAGE CAPITAL		90,750	110,000	111,375	106,597	4,546	(114)	0	4,432	0	111,029	0	(20,279)	(20,279)	4,441	01/15/2029
15911N-AA-3	CHANGE HEALTHCARE HL		09/29/2022	VARIOUS		1,050,325	1,055,000	1,016,550	1,027,907	0	5,763	0	5,763	0	1,033,670	0	16,655	16,655	63,447	03/01/2025
159864-AG-2	CHARLES RIV LABS INT		06/06/2022	ZERO STAGE CAPITAL		69,375	75,000	75,000	75,000	0	0	0	0	0	75,000	0	(5,625)	(5,625)	2,055	03/15/2029
16411Q-AL-5	CHENIERE ENERGY PART		07/07/2022	VARIOUS		548,606	575,000	575,000	575,000	0	0	0	0	0	575,000	0	(26,394)	(26,394)	4,664	01/31/2032
16411R-AK-5	CHENIERE ENERGY INC		06/06/2022	ZERO STAGE CAPITAL		87,300	90,000	90,000	90,000	0	0	0	0	0	90,000	0	(2,700)	(2,700)	2,694	10/15/2028
165167-DF-1	CHESAPEAKE ENERGY CO		04/13/2022	ZERO STAGE CAPITAL		508,788	505,000	505,000	505,000	0	0	0	0	0	505,000	0	3,788	3,788	19,828	02/01/2026
165167-DG-9	CHESAPEAKE ENERGY CO		04/28/2022	ZERO STAGE CAPITAL		338,725	340,000	340,000	340,000	0	0	0	0	0	340,000	0	(1,275)	(1,275)	15,037	02/01/2029
166756-AL-0	CHEVRON USA INC		06/09/2022	ZERO STAGE CAPITAL		457,775	515,000	514,177	514,330	0	51	0	51	0	514,382	0	(56,607)	(56,607)	3,998	08/12/2027
166764-BL-3	CHEVRON CORP NEW		01/25/2022	MK TAXES SYS		2,871,083	2,750,000	2,698,823	2,723,917	0	403	0	403	0	2,724,321	0	146,762	146,762	16,021	05/16/2026
166764-BX-7	CHEVRON CORP NEW		07/19/2022	ZERO STAGE CAPITAL		1,075,786	1,155,000	1,205,220	1,194,320	0	(3,539)	0	(3,539)	0	1,190,781	0	(114,994)	(114,994)	14,971	05/11/2027
17027N-AA-0	CHOBANI LLC/FINANCE CORP		10/20/2022	ZERO STAGE CAPITAL		667,308	711,000	714,710	427,326	0	(402)	0	(402)	0	709,435	0	(42,127)	(42,127)	38,922	04/15/2025
172967-JP-7	CITIGROUP INC		04/01/2022	MK TAXES SYS		4,261,603	4,250,000	4,142,770	4,208,493	0	3,080	0	3,080	0	4,211,573	0	50,029	50,029	61,554	04/27/2025
172967-LN-9	CITIGROUP INC		07/25/2022	VARIOUS		2,501,710	2,500,000	2,456,491	2,481,300	0	6,853	0	6,853	0	2,488,153	0	13,557	13,557	21,006	07/24/2023
172967-MF-5	CITIGROUP INC		12/21/2022	ZERO STAGE CAPITAL		1,058,019	1,090,000	1,184,094	1,148,818	0	(24,627)	0	(24,627)	0	1,124,190	0	(66,171)	(66,171)	42,423	04/24/2025

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
185899-AK-7	CLEVELAND-CLIFFS INC		02/23/2022	ZERO STAGE CAPITAL		530,025	555,000	555,000	555,000	0	0	0	0	0	555,000	0	(24,975)	(24,975)	12,407	03/01/2029
185899-AL-5	CLEVELAND-CLIFFS INC		02/16/2022	ZERO STAGE CAPITAL		528,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	(22,000)	(22,000)	12,438	03/01/2031
19240C-AE-3	COGENT COMMUNICATION		09/20/2022	ZERO STAGE CAPITAL		296,888	315,000	315,000	0	0	0	0	0	0	315,000	0	(18,113)	(18,113)	5,513	06/15/2027
19260Q-AC-1	COINBASE GLOBAL INC		08/23/2022	ZERO STAGE CAPITAL		419,640	620,000	603,271	577,135	26,220	1,396	0	27,616	0	604,751	0	(185,111)	(185,111)	19,572	10/01/2028
20030N-CS-8	COMCAST CORP NEW		01/26/2022	ZERO STAGE CAPITAL		571,743	530,000	597,209	585,104	0	(809)	0	(809)	0	584,295	0	(12,552)	(12,552)	5,554	10/15/2025
20030N-CT-6	COMCAST CORP NEW		12/28/2022	MORGAN STANLEY		1,921,320	2,000,000	1,999,000	1,999,297	0	91	0	91	0	1,999,388	0	(78,068)	(78,068)	100,292	10/15/2028
20030N-DK-4	COMCAST CORP NEW		07/27/2022	ZERO STAGE CAPITAL		1,471,221	1,495,000	1,680,339	1,639,511	0	(14,192)	0	(14,192)	0	1,625,320	0	(154,098)	(154,098)	38,263	04/01/2027
20337Y-AA-5	COMMSCOPE HLDG CO IN		09/14/2022	ZERO STAGE CAPITAL		204,600	220,000	223,850	220,244	2,877	(594)	0	2,283	0	222,527	0	(17,927)	(17,927)	9,937	06/15/2025
20338H-AB-9	COMMSCOPE TECHNOLOGI		06/21/2022	ZERO STAGE CAPITAL		566,260	705,000	671,513	659,880	19,474	1,773	0	21,247	0	681,126	0	(114,866)	(114,866)	24,978	03/15/2027
20752T-AA-2	CONNECT FINCO SARL		05/05/2022	ZERO STAGE CAPITAL		450,038	460,000	461,050	460,623	0	(73)	0	(73)	0	460,550	0	(10,513)	(10,513)	18,572	10/01/2026
21871D-AD-5	CORELOGIC INC		10/03/2022	ZERO STAGE CAPITAL		314,425	425,000	425,000	424,027	973	0	0	973	0	425,000	0	(110,575)	(110,575)	15,501	05/01/2028
22282E-AH-5	COVANTA HLDG CORP		01/04/2022	ZERO STAGE CAPITAL		433,125	420,000	444,775	432,600	0	0	0	0	0	432,600	0	525	525	12,880	01/01/2027
22304L-AA-8	COVEY PARK ENERGY LL		05/16/2022	ISSUE CALLED at 101.875		87,613	86,000	88,580	87,586	0	(419)	0	(419)	0	87,166	0	(1,166)	(1,166)	4,838	05/15/2025
22410J-AB-2	CRACKER BARREL OLD C		04/18/2022	ZERO STAGE CAPITAL		103,738	115,000	116,725	110,759	5,782	(103)	0	5,679	0	116,438	0	(12,700)	(12,700)	248	06/15/2026
22788C-AA-3	CROWDSTRIKE HLDGS IN		06/06/2022	ZERO STAGE CAPITAL		542,845	604,000	611,598	597,386	12,891	(632)	0	12,259	0	609,645	0	(66,800)	(66,800)	14,748	02/15/2029
228701-AF-5	CROWNROCK LP/CROWNROCK FIN		06/06/2022	ZERO STAGE CAPITAL		186,156	185,000	186,388	185,946	0	(223)	0	(223)	0	185,724	0	433	433	6,735	10/15/2025
23166M-AA-1	CUSHMAN & WAKEFIELD		10/04/2022	ZERO STAGE CAPITAL		1,019,900	1,095,000	1,177,938	1,159,048	177	(18,180)	0	(18,003)	0	1,141,045	0	(121,145)	(121,145)	64,988	05/15/2028
23311V-AG-2	DCP MIDSTREAM OPERAT		04/05/2022	ZERO STAGE CAPITAL		594,880	572,000	576,290	574,517	0	(175)	0	(175)	0	574,343	0	20,537	20,537	22,376	07/15/2025
23345M-AB-3	DT MIDSTREAM INC		04/26/2022	ZERO STAGE CAPITAL		506,800	560,000	560,000	560,000	0	0	0	0	0	560,000	0	(53,200)	(53,200)	9,051	06/15/2031
233851-DY-7	DAIMLER FINANCE NORT		05/26/2022	ZERO STAGE CAPITAL		694,638	700,000	715,295	707,486	0	(2,610)	0	(2,610)	0	704,877	0	(10,239)	(10,239)	8,881	03/10/2023
235825-AF-3	DANA INCORPORATED		06/06/2022	ZERO STAGE CAPITAL		296,825	310,000	310,464	310,360	0	(23)	0	(23)	0	310,337	0	(13,512)	(13,512)	9,396	11/15/2027
23918K-AS-7	DAVITA INC		06/13/2022	ZERO STAGE CAPITAL		399,338	495,000	500,863	500,287	0	(319)	0	(319)	0	499,968	0	(100,631)	(100,631)	12,123	06/01/2030
23918K-AT-5	DAVITA INC		05/09/2022	ZERO STAGE CAPITAL		488,731	630,000	624,700	614,968	10,265	158	0	10,423	0	625,392	0	(136,660)	(136,660)	17,441	02/15/2031
24023K-AE-8	DBS GROUP		04/16/2022	MATURITY		600,000	600,000	599,676	599,967	0	33	0	33	0	600,000	0	0	0	8,550	04/16/2022
24422E-TT-6	DEERE JOHN CAP CORP MTNS BE CORPORATE		08/01/2022	MITSUBISHI		496,595	500,000	480,490	491,221	0	2,020	0	2,020	0	493,241	0	3,354	3,354	14,685	06/24/2024
24422E-UX-5	DEERE JOHN CAP CORP		08/02/2022	MK TAXES SYS		496,620	500,000	505,185	502,485	0	(661)	0	(661)	0	501,824	0	(5,204)	(5,204)	11,808	03/07/2024
247361-ZZ-4	DELTA AIR LINES INC		07/25/2022	VARIOUS		901,025	834,000	880,429	874,937	0	(1,022)	0	(1,022)	0	873,915	0	27,110	27,110	49,286	01/15/2026
251526-BN-8	DEUTSCHE BANK NY		07/21/2022	ZERO STAGE CAPITAL		504,132	600,000	544,578	552,697	0	1,687	0	1,687	0	554,384	0	(50,252)	(50,252)	18,904	12/01/2032
25179M-AX-1	WPX ENERGY INC CORPORATE		12/30/2021	ZERO STAGE CAPITAL		1,000,000	1,000,000	1,110,710	1,097,665	0	109	0	109	0	1,097,773	0	(97,773)	(97,773)	0	09/15/2024
25179M-AZ-6	WPX ENERGY INC		12/30/2021	ZERO STAGE CAPITAL		1,676,000	1,676,000	1,802,008	1,796,378	0	151	0	151	0	1,796,529	0	(120,529)	(120,529)	0	06/15/2028
25179M-BC-6	DEVON ENERGY CORP NE		12/13/2022	ZERO STAGE CAPITAL		1,000,820	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	820	820	64,021	09/15/2024
25179M-BE-2	DEVON ENERGY CORP NE		01/28/2022	ZERO STAGE CAPITAL		323,205	301,000	301,000	301,000	0	0	0	0	0	301,000	0	22,205	22,205	2,260	06/15/2028
25277L-AC-0	DIAMOND SPORTS GROUP		01/26/2022	ZERO STAGE CAPITAL		143,063	545,000	114,197	114,197	0	0	0	0	0	114,197	0	28,866	28,866	16,348	08/15/2027
25461L-AA-0	DIRECTV FING LLC / D		06/06/2022	ZERO STAGE CAPITAL		188,500	200,000	203,500	203,467	0	(279)	0	(279)	0	203,188	0	(14,688)	(14,688)	9,988	08/15/2027
25466A-AK-7	DISCOVER BK		05/31/2022	ZERO STAGE CAPITAL		401,524	400,000	422,948	410,304	0	(4,254)	0	(4,254)	0	406,050	0	(4,526)	(4,526)	11,018	02/06/2023
254687-CR-5	DISNEY WALT CO		01/25/2022	MK TAXES SYS		1,044,920	1,000,000	996,934	998,745	0	50	0	50	0	998,795	0	46,125	46,125	12,889	10/01/2023
254687-CZ-7	DISNEY WALT CO		08/01/2022	CITIGROUP		251,718	250,000	246,734	248,301	0	354	0	354	0	248,656	0	3,062	3,062	8,171	09/15/2024
25468P-DF-0	DISNEY WALT CO CORPORATE		04/04/2022	USBCORP		1,955,304	1,950,000	1,945,359	1,948,105	0	127	0	127	0	1,948,233	0	7,071	7,071	33,954	09/17/2025
25470D-AM-1	DISCOVERY COMMUNICAT		08/01/2022	MK TAXES SYS		498,375	500,000	492,050	496,606	0	879	0	879	0	497,485	0	890	890	16,889	03/13/2024
25470D-AQ-2	DISCOVERY COMMUNICATIIONS		08/02/2022	VARIOUS		799,339	802,000	808,732	813,086	0	(5,391)	0	(5,391)	0	807,695	0	(8,356)	(8,356)	20,611	03/20/2023
25470X-AL-9	DISH DBS CORP PRIV PLACE		06/06/2022	ZERO STAGE CAPITAL		294,750	300,000	310,500	305,045	0	(1,802)	0	(1,802)	0	303,243	0	(8,493)	(8,493)	10,958	03/15/2023
25470X-AW-5	DISH DBS CORP		02/07/2022	ZERO STAGE CAPITAL		375,000	375,000	391,206	385,278	2,711	(450)	0	2,261	0	387,540	0	(12,540)	(12,540)	5,141	11/15/2024
25470X-AY-1	DISH DBS CORP		02/07/2022	ZERO STAGE CAPITAL		215,605	214,000	184,765	193,835	0	383	0	383	0	194,218	0	21,387	21,387	10,043	07/01/2026
25470X-BD-6	DISH DBS CORPORATION		06/06/2022	ZERO STAGE CAPITAL		135,375	190,000	190,000	173,208	16,792	0	0	16,792	0	190,000	0	(54,625)	(54,625)	5,058	06/01/2029
25470X-BE-4	DISH DBS CORPORATION		06/27/2022	ZERO STAGE CAPITAL		355,938	430,000	429,986	429,986	0	2	0	2	0	429,988	0	(74,050)	(74,050)	12,974	12/01/2026
25525P-AA-5	DIVERSIFIED HEALTHCA		06/23/2022	ISSUE CALLED at 104.875		392,233	374,000	406,127	403,480	0	(11,247)	0	(11,247)	0	392,233	0	(18,233)	(18,233)	37,275	06/15/2025
26210C-AD-6	DROPBOX INC		04/12/2022	ZERO STAGE CAPITAL		116,865	126,000	126,473	124,346	2,070	(19)	0	2,051	0	126,396	0	(9,531)	(9,531)	0	03/01/2028

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
26441C-BD-6	DUKE ENERGY CORP NEW		03/11/2022	MATURITY ISSUE CALLED at 106.702		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	2,127	03/11/2022
26441Y-AY-3	DUKE RLTY LTD PARTNE		02/14/2022			1,067,024	1,000,000	987,950	996,012	0	155	0	155	0	996,167	0	3,833	3,833	74,524	12/01/2024
26441Y-AZ-0	DUKE REALTY CORP		10/06/2022	CORPORATE REORG		925,040	1,000,000	990,700	995,438	0	728	0	728	0	996,167	0	(71,127)	(71,127)	41,167	06/30/2026
26441Y-BB-2	DUKE RLTY LTD PARTNE		10/06/2022	CORPORATE REORG		466,450	500,000	494,630	496,169	0	385	0	385	0	496,554	0	(30,104)	(30,104)	21,167	09/15/2028
26441Y-BE-6	DUKE RLTY LTD PARTNE		10/06/2022	CORPORATE REORG		976,100	1,250,000	1,238,400	1,240,012	0	836	0	836	0	1,240,848	0	(264,748)	(264,748)	27,648	07/01/2030
26483E-AJ-9	DUN & BRADSTREET COR		01/18/2022	J P MORGAN		200,487	193,000	193,000	193,000	0	0	0	0	0	193,000	0	0	0	13,126	08/15/2026
26483E-AL-4	DUN & BRADSTREET COR		06/06/2022	ZERO STAGE CAPITAL		36,029	40,000	40,000	40,000	0	0	0	0	0	40,000	0	(3,971)	(3,971)	933	12/15/2029
267475-AD-3	DYCOM INDS INC		06/06/2022	ZERO STAGE CAPITAL		189,720	204,000	204,000	204,000	0	0	0	0	0	204,000	0	(14,280)	(14,280)	5,942	04/15/2029
26884L-AE-9	EQT CORPORATION		01/14/2022	CORPORATE REORG		329,063	325,000	273,000	307,972	0	792	0	792	0	308,764	0	20,298	20,298	2,790	10/01/2022
26884L-AH-2	EQT CORPORATION		06/06/2022	ZERO STAGE CAPITAL		259,768	250,000	192,548	209,440	0	4,829	0	4,829	0	214,269	0	45,498	45,498	14,124	02/01/2025
26884L-AL-3	EQT CORPORATION		04/07/2022	ZERO STAGE CAPITAL		204,454	200,000	216,875	215,492	0	(570)	0	(570)	0	214,922	0	(10,468)	(10,468)	7,306	01/15/2029
26884L-AN-9	EQT CORP		04/06/2022	ZERO STAGE CAPITAL		417,642	440,000	441,235	441,166	0	(23)	0	(23)	0	441,143	0	(23,501)	(23,501)	5,804	05/15/2031
26885B-AL-4	EQUITRANS MIDSTREAM		02/03/2022	ZERO STAGE CAPITAL		126,900	135,000	135,000	135,000	0	0	0	0	0	135,000	0	(8,100)	(8,100)	3,598	01/15/2031
28035Q-AB-8	EDGEWELL PERSONAL CA		05/04/2022	ZERO STAGE CAPITAL		299,063	335,000	335,000	335,000	0	0	0	0	0	335,000	0	(35,938)	(35,938)	8,244	04/01/2029
28470R-AH-5	ELDORADO RESORTS INC		06/06/2022	ZERO STAGE CAPITAL		237,475	236,000	236,000	236,000	0	0	0	0	0	236,000	0	1,475	1,475	13,808	07/01/2025
28470R-AK-8	ELDORADO RESORTS INC		10/25/2022	ZERO STAGE CAPITAL		423,054	437,000	437,000	437,000	0	0	0	0	0	437,000	0	(13,946)	(13,946)	45,925	07/01/2027
29272W-AD-1	ENERGIZER HLDGS INC		06/27/2022	ZERO STAGE CAPITAL		279,979	365,000	364,876	356,773	8,119	6	0	8,125	0	364,898	0	(84,919)	(84,919)	11,932	03/31/2029
29278N-AL-7	ENERGY TRANSFER EQUITY		12/13/2022	ZERO STAGE CAPITAL		369,064	370,000	392,722	383,357	0	(10,574)	0	(10,574)	0	372,783	0	(3,719)	(3,719)	19,656	03/15/2023
29336T-AD-2	ENLINK MIDSTREAM LLC		08/22/2022	ZERO STAGE CAPITAL		235,588	235,000	235,000	0	0	0	0	0	0	235,000	0	588	588	0	09/01/2030
29336U-AB-3	ENLINK MIDSTREAM PARTNER CORPORATE		08/31/2022	VARIOUS		352,275	350,000	335,125	342,092	0	2,008	0	2,008	0	344,100	0	6,031	6,031	15,195	04/01/2024
29336U-AG-2	ENLINK MIDSTREAM PAR		06/06/2022	ZERO STAGE CAPITAL		188,313	230,000	145,763	147,023	0	380	0	380	0	147,403	0	40,910	40,910	6,511	06/01/2047
29364W-BF-4	ENTERGY LA LLC		08/03/2022	VARIOUS		979,884	1,000,000	999,820	999,886	0	31	0	31	0	999,917	0	(20,033)	(20,033)	3,951	11/17/2023
29379V-AZ-6	ENTERPRISE PRODS OPER LLC		08/01/2022	MK TAXES SYS		500,070	500,000	489,955	498,563	0	695	0	695	0	499,257	0	813	813	14,796	03/15/2023
29444U-BC-9	EQUINIX INC		12/13/2022	ZERO STAGE CAPITAL		693,057	725,000	762,381	758,485	0	(11,338)	0	(11,338)	0	747,147	0	(54,090)	(54,090)	20,459	11/18/2024
30161N-AN-1	EXELON CORP CORPORATE		04/08/2022	ZERO STAGE CAPITAL		111,863	110,000	126,889	121,796	0	(1,014)	0	(1,014)	0	120,782	0	(8,918)	(8,918)	1,400	06/15/2025
30212P-AS-4	EXPEDIA GROUP INC		01/12/2022	ZERO STAGE CAPITAL		359,955	320,000	320,000	320,000	0	0	0	0	0	320,000	0	39,955	39,955	4,056	05/01/2025
30231G-AF-9	EXXON MOBIL CORP		04/01/2022	BARCLAYS		1,989,640	2,000,000	1,967,900	1,988,247	0	921	0	921	0	1,989,168	0	472	472	31,455	03/06/2025
30231G-AT-9	EXXON MOBIL CORP CORPORATE		01/25/2022	MK TAXES SYS		5,476,643	5,250,000	5,211,040	5,227,490	0	362	0	362	0	5,227,852	0	248,790	248,790	64,791	03/01/2026
30231G-BE-1	EXXON MOBIL CORP		10/27/2022	USBCORP		861,760	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(138,240)	(138,240)	29,483	08/16/2029
30231G-BH-4	EXXON MOBIL CORP		07/27/2022	ZERO STAGE CAPITAL		1,002,177	985,000	1,073,633	1,046,025	0	(3,870)	0	(3,870)	0	1,042,155	0	(39,978)	(39,978)	14,615	03/19/2025
31556T-AC-3	FERTITTA ENTMT LLC /		04/21/2022	VARIOUS		373,088	415,000	415,000	0	0	0	0	0	0	415,000	0	(41,913)	(41,913)	6,684	01/15/2030
31944T-AA-8	FIRSTCASH HOLDINGS I		06/15/2022	ZERO STAGE CAPITAL		306,000	340,000	342,813	342,790	0	(220)	0	(220)	0	342,570	0	(36,570)	(36,570)	9,775	01/01/2030
337738-AQ-1	FISERV INC		05/24/2022	ZERO STAGE CAPITAL		1,010,550	1,000,000	1,046,670	1,044,891	0	(10,772)	0	(10,772)	0	1,034,119	0	(23,569)	(23,569)	24,806	10/01/2023
337932-AJ-6	FIRSTENERGY CORP		03/28/2022	ZERO STAGE CAPITAL		429,975	420,000	504,838	492,536	10,485	(482)	0	10,003	0	502,540	0	(72,565)	(72,565)	15,916	07/15/2047
337932-AL-1	FIRSTENERGY CORP		06/06/2022	ZERO STAGE CAPITAL ISSUE CALLED at 100.000		153,344	175,000	172,611	172,866	0	102	0	102	0	172,968	0	(19,625)	(19,625)	3,568	03/01/2030
33936Y-AA-3	FLEX ACQUISITION CO INC		04/13/2022			310,000	310,000	298,051	302,361	0	644	0	644	0	303,005	0	6,995	6,995	15,866	01/15/2025
341081-FJ-1	FLORIDA PWR & LT CO		08/02/2022	MK TAXES SYS		995,390	1,000,000	996,190	999,393	0	251	0	251	0	999,644	0	(4,254)	(4,254)	18,563	06/01/2023
344849-AA-2	FOOT LOCKER INC		03/07/2022	ZERO STAGE CAPITAL		238,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	(42,000)	(42,000)	4,791	10/01/2029
345370-CQ-1	FORD MTR CO DEL		06/06/2022	ZERO STAGE CAPITAL		600,000	750,000	615,000	619,987	0	1,338	0	1,338	0	621,325	0	(21,325)	(21,325)	31,964	01/15/2043
345370-CS-7	FORD MOTOR CREDIT		08/03/2022	ZERO STAGE CAPITAL		87,000	100,000	113,565	113,534	0	(188)	0	(188)	0	113,347	0	(26,347)	(26,347)	3,483	12/08/2046
345370-CY-4	FORD MTR CO DEL		04/13/2022	ZERO STAGE CAPITAL		439,833	395,000	395,000	395,000	0	0	0	0	0	395,000	0	44,833	44,833	0	03/15/2026
345397-WK-5	FORD MOTOR CREDIT CO		06/21/2022	TENDER EX		502,250	500,000	418,125	457,582	0	11,868	0	11,868	0	469,450	0	32,800	32,800	19,141	08/06/2023
345397-YG-2	FORD MOTOR CREDIT CO		06/06/2022	ZERO STAGE CAPITAL		197,750	200,000	158,000	175,479	0	4,876	0	4,876	0	180,355	0	17,395	17,395	6,964	01/09/2024
345397-YT-4	FORD MOTOR CREDIT CO		06/06/2022	ZERO STAGE CAPITAL		707,393	771,000	801,840	799,378	0	(2,042)	0	(2,042)	0	797,336	0	(89,943)	(89,943)	17,648	11/02/2027
345397-ZB-2	FORD MOTOR CREDIT CO		06/21/2022	VARIOUS		608,322	600,000	587,250	594,761	0	1,143	0	1,143	0	595,904	0	12,418	12,418	15,560	02/15/2023
347466-AE-4	FORT IRWIN LD LLC		12/15/2022	MORTGAGE PAYDOWN		4,570	4,570	4,517	0	0	1	0	1	0	4,518	0	52	52	121	12/15/2035
347466-AG-9	FORT IRWIN LD LLC		12/15/2022	MORTGAGE PAYDOWN		22,309	22,309	22,413	0	0	(5)	0	(5)	0	22,408	0	(99)	(99)	597	12/15/2025

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
34960P-AB-7	FORTRESS TRANS INFRS		08/01/2022	ZERO STAGE CAPITAL		37,170	36,000	36,900	0	0	(252)	0	(252)	0	36,648	0	522	522	1,950	10/01/2025
350392-AA-4	FOUNDATION BLDG MATL		09/07/2022	VARIOUS		346,133	425,000	424,281	418,158	6,189	51	0	6,240	0	424,397	0	(78,265)	(78,265)	25,687	03/01/2029
35640Y-AF-4	FREEDOM MORTGAGE COR		05/26/2022	ZERO STAGE CAPITAL		502,406	575,000	575,000	575,000	0	0	0	0	0	575,000	0	(72,594)	(72,594)	25,576	05/01/2026
35640Y-AG-2	FREEDOM MORTGAGE COR		05/19/2022	ZERO STAGE CAPITAL		318,713	385,000	385,000	376,738	8,262	0	0	8,262	0	385,000	0	(66,288)	(66,288)	22,162	01/15/2027
35671D-CG-8	FREEPORT-MCMORAN COP		01/26/2022	ZERO STAGE CAPITAL		331,038	318,000	318,000	318,000	0	0	0	0	0	318,000	0	13,038	13,038	6,840	08/01/2028
35671D-CH-6	FREEPORT-MCMORAN COP		01/12/2022	ZERO STAGE CAPITAL		377,908	355,000	355,000	355,000	0	0	0	0	0	355,000	0	22,908	22,908	7,434	08/01/2030
36267V-AC-7	GE HEALTHCARE HLDG L		12/13/2022	ZERO STAGE CAPITAL		710,514	700,000	698,453	0	0	30	0	30	0	698,483	0	12,031	12,031	2,504	11/15/2025
364760-AP-3	GAP INC		01/04/2022	ZERO STAGE CAPITAL		83,300	85,000	85,000	84,205	795	0	0	795	0	85,000	0	(1,700)	(1,700)	847	10/01/2029
364760-AQ-1	GAP INC		04/13/2022	ZERO STAGE CAPITAL		72,250	85,000	85,000	83,971	1,029	0	0	1,029	0	85,000	0	(12,750)	(12,750)	1,839	10/01/2031
369550-BL-1	GENERAL DYNAMICS COR		07/27/2022	ZERO STAGE CAPITAL		1,280,242	1,285,000	1,455,404	1,417,100	0	(14,273)	0	(14,273)	0	1,402,827	0	(122,585)	(122,585)	36,743	04/01/2027
37045X-BY-1	GENERAL MTRS FINL CO		05/31/2022	ZERO STAGE CAPITAL		750,000	750,000	770,640	755,169	0	(5,169)	0	(5,169)	0	750,000	0	0	0	21,656	06/30/2022
37185L-AF-9	GENESIS ENERGY LP/ G		06/06/2022	ZERO STAGE CAPITAL		270,875	275,000	268,193	270,999	0	667	0	667	0	271,665	0	(790)	(790)	7,434	06/15/2024
373334-KK-6	GEORGIA PWR CO		05/25/2022	ZERO STAGE CAPITAL		614,363	630,000	664,789	655,751	0	(3,955)	0	(3,955)	0	651,796	0	(37,433)	(37,433)	9,702	09/15/2024
374276-AJ-2	GETTY IMAGES INC		12/01/2022	ZERO STAGE CAPITAL		195,480	197,000	187,150	188,353	0	790	0	790	0	189,143	0	6,337	6,337	24,039	03/01/2027
375558-BW-2	GILEAD SCIENCES		08/03/2022	ZERO STAGE CAPITAL		1,087,751	1,124,000	1,123,607	1,123,770	0	78	0	78	0	1,123,848	0	(36,097)	(36,097)	7,166	09/29/2023
377320-AA-4	GLATFELTER CORPORATI		01/27/2022	ZERO STAGE CAPITAL		268,644	265,000	265,000	265,000	0	0	0	0	0	265,000	0	3,644	3,644	3,357	11/15/2029
37954F-AG-9	GLOBAL PARTNERS / GL		01/26/2022	ZERO STAGE CAPITAL		317,925	305,000	305,000	305,000	0	0	0	0	0	305,000	0	12,925	12,925	10,426	08/01/2027
37954F-AJ-3	GLOBAL PART/GLP FINANCE		01/26/2022	ZERO STAGE CAPITAL		229,418	220,000	220,000	220,000	0	0	0	0	0	220,000	0	9,418	9,418	8,109	01/15/2029
37960X-AB-3	GLOBAL INFRASTRUCTUR		06/06/2022	ZERO STAGE CAPITAL		186,450	220,000	220,000	0	0	0	0	0	0	220,000	0	(33,550)	(33,550)	2,796	04/15/2032
38016L-AA-3	GO DADDY OPER CO LLC		06/06/2022	ZERO STAGE CAPITAL		280,399	283,000	283,000	283,000	0	0	0	0	0	283,000	0	(2,601)	(2,601)	7,718	12/01/2027
38016L-AC-9	GO DADDY OPER CO LLC		06/06/2022	ZERO STAGE CAPITAL		467,650	518,000	518,000	514,778	3,222	0	0	3,222	0	518,000	0	(50,350)	(50,350)	13,950	03/01/2029
38141G-RD-8	GOLDMAN SACHS GROUP INC		08/03/2022	VARIOUS		2,305,209	2,300,000	2,355,206	2,319,510	0	(10,911)	0	(10,911)	0	2,308,599	0	(3,390)	(3,390)	86,285	01/22/2023
38141G-WM-2	GOLDMAN SACHS GROUP		07/25/2022	VARIOUS		2,806,162	2,805,000	2,897,431	2,830,491	0	(23,449)	0	(23,449)	0	2,807,042	0	(880)	(880)	78,548	07/24/2023
38141G-XJ-8	GOLDMAN SACHS GROUP		08/08/2022	ZERO STAGE CAPITAL		890,235	900,000	974,844	967,211	0	(12,731)	0	(12,731)	0	954,480	0	(64,245)	(64,245)	27,038	04/01/2025
38141G-XL-3	GOLDMAN SACHS GROUP		03/02/2022	ZERO STAGE CAPITAL		520,727	525,000	525,000	525,000	0	0	0	0	0	525,000	0	(4,274)	(4,274)	978	11/17/2023
38143U-8H-7	GOLDMAN SACHS GROUP INC		12/21/2022	ZERO STAGE CAPITAL		685,939	705,000	798,028	774,689	0	(14,479)	0	(14,479)	0	760,210	0	(74,271)	(74,271)	31,205	02/25/2026
38148L-AC-0	THE GOLDMAN SACHS GR		04/04/2022	MK TAXES SYS		1,560,339	1,550,000	1,549,349	1,549,776	0	18	0	18	0	1,549,795	0	10,544	10,544	38,126	01/23/2025
382550-BH-3	GOODYEAR TIRE & RUBR		06/06/2022	ZERO STAGE CAPITAL		292,950	280,000	310,805	299,070	0	(7,480)	0	(7,480)	0	291,590	0	1,360	1,360	13,891	05/31/2025
382550-BL-4	GOODYEAR TIRE & RUBR		04/28/2022	ZERO STAGE CAPITAL		299,000	299,000	299,000	299,000	0	0	0	0	0	299,000	0	0	0	9,842	07/15/2029
382550-BP-5	GOODYEAR TIRE & RUBR		04/28/2022	ZERO STAGE CAPITAL		299,000	299,000	299,000	299,000	0	0	0	0	0	299,000	0	0	0	10,334	07/15/2031
384637-AA-2	GRAHAM HOLDINGS CO		06/06/2022	ZERO STAGE CAPITAL		438,725	436,000	436,000	436,000	0	0	0	0	0	436,000	0	2,725	2,725	13,022	06/01/2026
38869P-AN-4	GRAPHIC PACKAGING IN		08/24/2022	ZERO STAGE CAPITAL		291,226	310,000	310,000	310,000	0	0	0	0	0	310,000	0	(18,774)	(18,774)	2,199	04/15/2024
389284-AA-8	GRAY ESCROW INC		11/29/2022	ZERO STAGE CAPITAL		321,645	334,000	333,999	333,999	0	0	0	0	0	333,999	0	(12,354)	(12,354)	19,037	05/15/2027
389286-AA-3	GRAY ESCROW II INC		06/06/2022	ZERO STAGE CAPITAL		188,213	210,000	210,000	210,000	0	0	0	0	0	210,000	0	(21,788)	(21,788)	6,553	11/15/2031
389375-AJ-5	GRAY TELEVISION INC CORPORATE		11/29/2022	ZERO STAGE CAPITAL		2,753	3,000	2,850	2,906	0	17	0	17	0	2,923	0	(170)	(170)	243	07/15/2026
40010P-AA-6	GRUBHUB HLDGS INC		08/08/2022	ZERO STAGE CAPITAL		312,628	440,000	420,529	422,585	2,098	1,343	0	3,441	0	426,026	0	(113,398)	(113,398)	26,550	07/01/2027
40390D-AC-9	HLF FING SARL LLC /		12/22/2022	ZERO STAGE CAPITAL		373,032	522,000	522,000	512,943	9,057	0	0	9,057	0	522,000	0	(148,968)	(148,968)	19,644	06/01/2029
404119-BR-9	HCA INC		06/06/2022	ZERO STAGE CAPITAL		478,242	466,000	490,790	477,297	0	(1,507)	0	(1,507)	0	475,790	0	2,452	2,452	21,360	02/01/2025
404119-BW-8	HCA INC.		06/06/2022	ZERO STAGE CAPITAL		78,488	75,000	90,281	88,442	0	(815)	0	(815)	0	87,627	0	(9,140)	(9,140)	3,758	02/01/2029
404119-CA-5	HCA INC		06/06/2022	ZERO STAGE CAPITAL		927,587	1,030,000	987,675	993,316	0	1,513	0	1,513	0	994,829	0	(67,242)	(67,242)	27,738	09/01/2030
404121-AJ-4	HCA INC		01/11/2022	ZERO STAGE CAPITAL		573,750	500,000	550,650	538,677	0	(167)	0	(167)	0	538,511	0	35,239	35,239	10,313	09/01/2028
406216-BG-5	HALLIBURTON CO		10/18/2022	VARIOUS		63,276	62,000	61,826	61,925	0	7	0	7	0	61,932	0	1,344	1,344	1,242	11/15/2025
41984L-AA-5	HAWAIIAN BRAND INTEL		06/06/2022	ZERO STAGE CAPITAL		156,400	160,000	159,118	159,283	0	69	0	69	0	159,352	0	(2,952)	(2,952)	5,827	01/20/2026
42226A-AA-5	HEALTHEQUITY INC		11/29/2022	ZERO STAGE CAPITAL		134,656	155,000	155,420	153,644	1,758	(72)	0	1,686	0	155,331	0	(20,674)	(20,674)	8,002	10/01/2029
423012-AD-5	HEINEKEN NV PRIV PLACE		08/02/2022	JP MORGAN		498,085	500,000	499,055	499,873	0	60	0	60	0	499,932	0	(1,847)	(1,847)	11,573	04/01/2023
42704L-AA-2	HERC HLDGS INC		06/06/2022	ZERO STAGE CAPITAL		189,050	190,000	197,363	197,100	0	(1,516)	0	(1,516)	0	195,583	0	(6,533)	(6,533)	9,376	07/15/2027
427169-AA-5	HERENS HOLDCO S A R		06/06/2022	ZERO STAGE CAPITAL		296,650	340,000	339,738	333,737	6,024	14	0	6,038	0	339,775	0	(43,125)	(43,125)	9,107	05/15/2028
42824C-BJ-7	HEWLETT PACKARD ENTE		08/01/2022	CITIGROUP		968,040	1,000,000	998,830	999,292	0	183	0	183	0	999,475	0	(31,435)	(31,435)	12,164	04/01/2024
432833-AF-8	HILTON DOMESSTIC OPERATING		06/06/2022	ZERO STAGE CAPITAL		296,613	305,000	311,938	310,700	0	(365)	0	(365)	0	310,335	0	(13,723)	(13,723)	13,341	01/15/2030

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
432833-AN-1	HILTON DOMESTIC OPER		06/06/2022	ZERO STAGE CAPITAL		97,180	113,000	113,000	112,593	407	0	0	407	0	113,000	0	(15,820)	(15,820)	3,334	02/15/2032
43284M-AA-6	HILTON GRAND VACATIO		06/06/2022	ZERO STAGE CAPITAL		189,113	205,000	205,000	205,000	0	0	0	0	0	205,000	0	(15,888)	(15,888)	5,324	06/01/2029
43734L-AA-4	HOME POINT CAPITAL INC		05/12/2022	ZERO STAGE CAPITAL		219,750	300,000	278,400	278,574	1,536	1,611	0	3,147	0	281,721	0	(61,971)	(61,971)	11,875	02/01/2026
440452-AG-5	HORMEL FOODS CORP		08/03/2022	ZERO STAGE CAPITAL		1,430,865	1,500,000	1,499,730	1,499,782	0	53	0	53	0	1,499,835	0	(68,970)	(68,970)	6,554	06/03/2024
44106M-AZ-5	HOSPITALITY PPTYS TR		06/06/2022	ZERO STAGE CAPITAL		331,238	363,000	338,245	345,998	0	2,506	0	2,506	0	348,504	0	(17,266)	(17,266)	10,834	10/01/2024
44267D-AD-9	HOWARD HUGHES CORP		01/04/2022	ZERO STAGE CAPITAL		80,363	76,000	76,000	76,000	0	0	0	0	0	76,000	0	4,363	4,363	1,759	08/01/2028
44267D-AE-7	HOWARD HUGHES CORP		01/04/2022	ZERO STAGE CAPITAL		123,220	122,000	122,000	122,000	0	0	0	0	0	122,000	0	1,220	1,220	2,167	02/01/2029
44267D-AF-4	HOWARD HUGHES CORP		01/04/2022	ZERO STAGE CAPITAL		123,220	122,000	122,000	122,000	0	0	0	0	0	122,000	0	1,220	1,220	2,298	02/01/2031
44332P-AD-3	HUB INTL LTD		10/20/2022	ZERO STAGE CAPITAL		204,143	211,000	212,553	208,589	0	(352)	0	(352)	0	211,229	0	(7,087)	(7,087)	14,378	05/01/2026
44332P-AG-6	HUB INTL LTD		04/12/2022	ZERO STAGE CAPITAL		351,850	365,000	365,000	365,000	0	0	0	0	0	365,000	0	(13,150)	(13,150)	6,291	12/01/2029
446413-AU-0	HUNTINGTON INGALLS I		06/27/2022	CORPORATE REORG		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	704	08/16/2023
44891A-BQ-9	HYUNDAI CAP AMER		10/31/2022	ZERO STAGE CAPITAL		269,768	270,000	269,984	269,993	0	7	0	7	0	270,000	0	(232)	(232)	3,036	11/10/2022
44988M-AA-3	IRB HLDG CORP		04/15/2022	ISSUE CALLED at 101.688		1,149,074	1,130,000	1,125,400	1,125,539	0	(45)	0	(45)	0	1,125,494	0	4,506	4,506	57,212	02/15/2026
45074J-AA-2	ITT HOLDINGS LLC		05/18/2022	ZERO STAGE CAPITAL		104,063	125,000	125,000	123,955	1,045	0	0	1,045	0	125,000	0	(20,938)	(20,938)	7,042	08/01/2029
45174H-BG-1	IHEARTCOMMUNICATIONS		06/06/2022	ZERO STAGE CAPITAL		135,188	150,000	150,000	150,000	0	0	0	0	0	150,000	0	(14,813)	(14,813)	6,393	01/15/2028
45232T-AA-9	ILLUMINATE BUYER LLC		10/21/2022	ZERO STAGE CAPITAL		758,863	851,000	899,450	882,883	5,577	(5,655)	0	(78)	0	882,804	0	(123,942)	(123,942)	80,988	07/01/2028
45258L-AA-5	IMOLA MERGER CORPORA		05/03/2022	ZERO STAGE CAPITAL		644,656	690,000	690,000	690,000	0	0	0	0	0	690,000	0	(45,344)	(45,344)	15,356	05/15/2029
45688C-AA-5	INGEVITY CORP		04/27/2022	ISSUE CALLED at 101.125		259,891	257,000	256,295	256,554	0	32	0	32	0	256,586	0	414	414	11,437	02/01/2026
45790V-AB-6	INTELSAT SA		02/24/2022	ZERO STAGE CAPITAL		77,299	886,000	132,900	132,900	0	0	0	0	0	132,900	0	(55,601)	(55,601)	0	06/15/2025
458204-AQ-7	INTELSAT BERMUDA LTD		02/24/2022	ZERO STAGE CAPITAL		1	1,750,000	8,750	8,750	0	0	0	0	0	8,750	0	(8,749)	(8,749)	0	06/01/2023
45824T-AR-6	INTELSAT JACKSON HLD		02/02/2022	ZERO STAGE CAPITAL		1,317,808	1,290,000	1,324,013	1,289,387	0	23	0	23	0	1,289,409	0	28,399	28,399	8,600	02/15/2024
45824T-AY-1	INTELSAT JACKSON HLD		02/24/2022	EXCHANGE		227,157	2,491,000	1,220,590	1,146,259	74,331	0	0	74,331	0	1,220,590	0	(993,433)	(993,433)	0	07/15/2025
45824T-BA-2	INTELSAT JACKSON HLD		02/24/2022	EXCHANGE		53,321	575,000	288,938	264,138	24,800	0	0	24,800	0	288,938	0	(235,617)	(235,617)	0	10/15/2024
458665-AS-5	INTERFACE INC		08/22/2022	ZERO STAGE CAPITAL		75,956	85,000	90,738	89,162	509	(770)	0	(261)	0	88,901	0	(12,945)	(12,945)	3,415	12/01/2028
459506-AM-3	INTERNATIONAL FLAVORS & FRAGRANCES		06/01/2022	ZERO STAGE CAPITAL		746,205	750,000	751,575	750,569	0	(341)	0	(341)	0	750,229	0	(4,024)	(4,024)	3,746	09/15/2022
46284V-AN-1	IRON MTN INC DEL		06/06/2022	ZERO STAGE CAPITAL		271,250	310,000	310,000	310,000	0	0	0	0	0	310,000	0	(38,750)	(38,750)	11,354	02/15/2031
46590X-AB-2	JBS USA LUX S A / JB		06/06/2022	ZERO STAGE CAPITAL		505,778	520,000	520,000	520,000	0	0	0	0	0	520,000	0	(14,222)	(14,222)	25,661	01/15/2030
46625H-JX-9	JP MORGAN CHASE & CO CORPORATE		08/01/2022	CITIGROUP		1,764,805	1,750,000	1,793,330	1,762,209	0	(2,952)	0	(2,952)	0	1,759,257	0	5,548	5,548	45,816	05/13/2024
46625H-KC-3	JPMORGAN CHASE & CO		12/14/2022	GOLDMAN SACHS		1,749,240	1,800,000	1,785,207	1,794,777	0	1,575	0	1,575	0	1,796,353	0	(47,113)	(47,113)	78,594	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO		12/21/2022	ZERO STAGE CAPITAL		1,616,052	1,615,000	1,823,701	1,759,684	0	(23,551)	0	(23,551)	0	1,736,133	0	(120,081)	(120,081)	63,526	07/15/2025
46625H-RS-1	JP MORGAN CHASE & CO		04/04/2022	CITIGROUP		2,000,480	2,000,000	1,944,400	1,971,149	0	1,590	0	1,590	0	1,972,738	0	27,742	27,742	19,733	06/15/2026
46647P-AD-8	JP MORGAN CHASE BANK		04/25/2022	VARIOUS		1,900,235	1,900,000	1,893,112	1,895,726	0	1,966	0	1,966	0	1,897,692	0	2,543	2,543	9,168	04/25/2023
46647P-AE-6	JP MORGAN CHASE BANK		04/25/2022	VARIOUS		1,000,000	1,000,000	1,019,500	1,002,829	0	(2,829)	0	(2,829)	0	1,000,000	0	0	0	13,880	04/25/2023
46647P-BE-5	JPMORGAN CHASE & CO		01/26/2022	ZERO STAGE CAPITAL		199,760	200,000	215,738	213,891	0	(120)	0	(120)	0	213,771	0	(14,011)	(14,011)	1,552	10/15/2030
47232M-AF-9	JEFFERIES FINANCE LL		03/21/2022	ZERO STAGE CAPITAL		460,688	480,000	479,625	470,000	0	0	0	0	0	479,625	0	(18,938)	(18,938)	14,664	08/15/2028
475795-AC-4	JELD-WEN INC		04/27/2022	ZERO STAGE CAPITAL		321,725	340,000	340,700	340,222	0	(75)	0	(75)	0	340,146	0	(18,421)	(18,421)	5,853	12/15/2025
48123V-AF-9	J2 GLOBAL INC		06/06/2022	ZERO STAGE CAPITAL		901,316	967,000	975,525	971,672	2,977	(434)	0	2,543	0	974,215	0	(72,899)	(72,899)	18,802	10/15/2030
48850P-AA-2	KEN GARFF AUTOMOTIVE		06/06/2022	ZERO STAGE CAPITAL		186,513	215,000	221,150	160,443	4,123	(559)	0	3,564	0	219,558	0	(33,046)	(33,046)	7,657	09/15/2028
489399-AN-5	KENNEDY WILSON INC		06/06/2022	ZERO STAGE CAPITAL		294,525	330,000	321,750	180,000	0	179	0	179	0	321,929	0	(27,404)	(27,404)	8,689	02/01/2030
49271V-AL-4	KEURIG DR PEPPER INC		05/26/2022	ZERO STAGE CAPITAL		360,454	375,000	374,989	374,992	0	2	0	2	0	374,993	0	(14,540)	(14,540)	2,000	03/15/2024
49326E-EK-5	KEYCORP MEDIUM TERM		05/17/2022	ZERO STAGE CAPITAL		456,015	500,000	522,301	517,659	0	(1,235)	0	(1,235)	0	516,424	0	(60,409)	(60,409)	6,938	04/06/2027
494368-BR-3	KIMBERLY CLARK CORP		08/01/2022	MITSUBISHI		995,720	1,000,000	996,310	998,537	0	227	0	227	0	998,764	0	(3,044)	(3,044)	29,483	08/15/2025
50076Q-AN-6	KRAFT FOODS GROUP IN		03/16/2022	ZERO STAGE CAPITAL		882,000	735,000	865,130	857,828	0	(896)	0	(896)	0	856,932	0	25,068	25,068	29,063	02/09/2040
50076Q-AR-7	KRAFT FOODS GROUP IN		03/16/2022	ZERO STAGE CAPITAL		779,750	622,000	747,063	739,554	0	(849)	0	(849)	0	738,705	0	41,045	41,045	26,853	01/26/2039
50076X-AC-5	KRATON POLYMERS LLC		03/17/2022	VARIOUS		1,095,670	1,055,000	1,061,675	1,060,046	0	(343)	0	(343)	0	1,059,702	0	141	141	46,443	12/15/2025
50077L-AB-2	KRAFT HEINZ FOODS CO		04/06/2022	ZERO STAGE CAPITAL		1,035,846	1,049,000	931,149	934,931	0	534	0	534	0	935,465	0	100,382	100,382	13,660	06/01/2046
50077L-AD-8	KRAFT HEINZ FOODS CO		06/06/2022	ZERO STAGE CAPITAL		1,102,239	1,115,000	1,113,355	1,113,833	0	81	0	81	0	1,113,914	0	(11,675)	(11,675)	11,082	06/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50077L-AX-4	KRAFT HEINZ FOODS CO		06/06/2022	ZERO STAGE CAPITAL		543,104	595,000	662,463	660,091	0	(1,137)	0	(1,137)	0	658,954	0	(115,850)	(115,850)	18,881	10/01/2039
50077L-AZ-9	KRAFT HEINZ FOODS CO		04/06/2022	ZERO STAGE CAPITAL		1,309,462	1,225,000	1,291,475	1,290,057	0	(193)	0	(193)	0	1,289,865	0	19,598	19,598	26,562	10/01/2049
50077L-BC-9	KRAFT HEINZ FOODS CO		06/06/2022	ZERO STAGE CAPITAL		189,816	193,000	209,646	207,878	0	(1,200)	0	(1,200)	0	206,678	0	(16,863)	(16,863)	4,217	05/15/2027
501044-CS-8	KROGER CO		08/01/2022	MK TAXES SYS		502,220	500,000	499,790	499,962	0	14	0	14	0	499,976	0	2,244	2,244	19,357	08/01/2023
50168A-AA-8	LABL ESCROW ISSUER L		06/06/2022	ZERO STAGE CAPITAL		297,988	310,000	326,298	322,239	3,075	(2,405)	0	670	0	322,908	0	(24,921)	(24,921)	29,205	07/15/2027
50168Q-AC-9	LABL INC		04/12/2022	ZERO STAGE CAPITAL		285,700	305,000	309,100	308,974	0	(202)	0	(202)	0	308,772	0	(23,072)	(23,072)	8,112	11/01/2028
501797-AN-4	L BRNADS INC		06/06/2022	ZERO STAGE CAPITAL		293,725	310,000	277,838	285,903	0	1,421	0	1,421	0	287,324	0	6,401	6,401	13,879	02/01/2028
501797-AR-5	L BRANDS INC		08/02/2022	ZERO STAGE CAPITAL		1,393,781	1,410,000	1,402,175	1,390,092	0	(3,447)	0	(3,447)	0	1,386,645	0	7,136	7,136	66,858	06/15/2029
50187T-AF-3	LGI HOMES INC		05/13/2022	ZERO STAGE CAPITAL		138,238	168,000	170,633	167,617	2,892	(116)	0	2,776	0	170,394	0	(32,156)	(32,156)	5,901	07/15/2029
50212Y-AF-1	LPL HLDGS INC		05/04/2022	ZERO STAGE CAPITAL		257,375	284,000	284,000	284,000	0	0	0	0	0	284,000	0	(26,625)	(26,625)	5,902	05/15/2031
513075-BR-1	LAMAR MEDIA CORP		06/06/2022	ZERO STAGE CAPITAL		199,823	214,000	214,000	214,000	0	0	0	0	0	214,000	0	(14,178)	(14,178)	7,200	02/15/2028
513272-AD-6	LAMB WESTON HLDGS IN		11/01/2022	ZERO STAGE CAPITAL		130,750	150,000	149,925	149,929	0	24	0	24	0	149,953	0	(19,203)	(19,203)	5,818	01/31/2030
516806-AF-3	LAREDO PETROLEUM INC		11/08/2022	ZERO STAGE CAPITAL		442,015	442,000	442,000	442,000	0	0	0	0	0	442,000	0	15	15	55,112	01/15/2025
521088-AA-2	LD HOLDINGS GROUP LL		11/02/2022	ZERO STAGE CAPITAL		61,425	90,000	90,000	88,892	1,108	0	0	1,108	0	90,000	0	(28,575)	(28,575)	5,888	11/01/2025
521088-AC-8	LD HOLDINGS GROUP LL		04/29/2022	ZERO STAGE CAPITAL		334,465	443,000	435,038	418,157	17,123	337	0	17,460	0	435,617	0	(101,152)	(101,152)	15,979	04/01/2028
524590-AA-4	LEEWARD RENEWABLE EN		01/04/2022	ZERO STAGE CAPITAL		141,925	140,000	140,000	140,000	0	0	0	0	0	140,000	0	1,925	1,925	2,942	07/01/2029
527298-BM-4	LEVEL 3 FINANCING INC		09/28/2022	VARIOUS		539,990	534,000	530,436	531,735	0	320	0	320	0	532,056	0	724	724	33,049	03/15/2026
527298-BN-2	LEVEL 3 FING INC		06/06/2022	ZERO STAGE CAPITAL		186,806	205,000	214,063	209,212	1,626	(1,113)	0	513	0	209,725	0	(22,919)	(22,919)	6,927	09/15/2027
527298-BS-1	LEVEL 3 FING INC		11/28/2022	ZERO STAGE CAPITAL		84,150	115,000	113,994	109,428	4,697	101	0	4,798	0	114,226	0	(30,076)	(30,076)	3,977	01/15/2029
527298-BT-9	LEVEL 3 FING INC		11/22/2022	ZERO STAGE CAPITAL		422,200	512,000	512,000	487,229	24,771	0	0	24,771	0	512,000	0	(89,800)	(89,800)	17,783	07/15/2029
53219L-AS-8	LIFEPOINT HEALTH INC		10/24/2022	ZERO STAGE CAPITAL		789,163	1,015,000	1,037,838	1,023,699	7,446	(6,094)	0	1,352	0	1,025,050	0	(235,888)	(235,888)	53,164	02/15/2027
539830-BE-8	LOCKHEED MARTIN CORP		05/11/2022	ISSUE CALLED at 100.000		500,000	500,000	498,570	499,504	0	54	0	54	0	499,558	0	442	442	10,069	03/01/2025
539830-BH-1	LOCKHEED MARTIN CORP		04/01/2022	CITIGROUP		3,619,190	3,550,000	3,522,435	3,537,295	0	769	0	769	0	3,538,064	0	81,126	81,126	91,018	01/15/2026
548661-CZ-8	LOWES COS INC		01/25/2022	MK TAXES SYS		1,037,900	1,000,000	994,010	998,809	0	49	0	49	0	998,857	0	39,043	39,043	14,208	09/15/2023
548661-DH-7	LOWES COS INC CORPORATE		08/01/2022	GOLDMAN SACHS		997,190	1,000,000	994,210	997,621	0	358	0	358	0	997,980	0	(790)	(790)	29,813	09/15/2025
548661-DX-2	LOWES COS INC		06/09/2022	ZERO STAGE CAPITAL		213,315	250,000	249,823	249,849	0	10	0	10	0	249,860	0	(36,545)	(36,545)	2,122	04/15/2028
549463-AE-7	NOKIA OF AMERICA CORP		06/06/2022	ZERO STAGE CAPITAL		679,863	685,000	603,950	628,390	0	1,864	0	1,864	0	630,254	0	49,609	49,609	32,278	03/15/2029
552953-BX-8	MGM RESORTS INTERNATIONAL		03/15/2022	MATURITY		350,000	350,000	360,000	350,402	0	(402)	0	(402)	0	350,000	0	0	0	13,563	03/15/2022
552953-CC-3	MGM GRAND INC CORPORATE		08/09/2022	ZERO STAGE CAPITAL		292,475	290,000	303,038	294,418	0	(1,801)	0	(1,801)	0	292,617	0	(142)	(142)	13,814	03/15/2023
552953-CH-2	MGM RESORTS INTERNAT		06/27/2022	ZERO STAGE CAPITAL		499,995	567,000	567,000	567,000	0	0	0	0	0	567,000	0	(67,005)	(67,005)	18,088	10/15/2028
55300R-AE-1	MGM CHINA HOLDINGS L		09/26/2022	ZERO STAGE CAPITAL		344,500	400,000	406,750	397,424	6,419	(3,843)	0	2,576	0	400,000	0	(55,500)	(55,500)	16,333	06/18/2025
55303X-AC-9	MGP ESCROW ISSUER/CO-ISS CORPORATE		04/29/2022	ZERO STAGE CAPITAL		405,000	405,000	405,451	405,238	0	(34)	0	(34)	0	405,203	0	(203)	(203)	0	05/01/2024
55303X-AK-1	MGM GROWTH PPTYS OPE		04/29/2022	ZERO STAGE CAPITAL		431,000	431,000	438,188	436,408	0	(528)	0	(528)	0	435,880	0	(4,880)	(4,880)	0	06/15/2025
55303X-AL-9	MGM GROWTH PPTYS OPE		04/29/2022	ZERO STAGE CAPITAL		159,000	159,000	159,000	159,000	0	0	0	0	0	159,000	0	0	0	3,081	02/15/2029
553283-AC-6	MPH ACQUISITION HLDG		06/06/2022	ZERO STAGE CAPITAL		1,142,963	1,250,000	1,246,006	1,190,638	55,594	7	0	55,601	0	1,246,239	0	(103,277)	(103,277)	23,905	11/01/2028
553283-AD-4	MPH ACQUISITION HLDG		07/07/2022	ZERO STAGE CAPITAL		356,138	395,000	396,725	71,313	0	(155)	0	(155)	0	396,570	0	(40,433)	(40,433)	18,991	09/01/2028
55342U-AG-9	MPT OPER PARTNERESP / FINL CORPORATE		01/19/2022	ZERO STAGE CAPITAL		2,060	2,000	1,998	1,999	0	0	0	0	0	1,999	0	61	61	50	08/01/2026
55342U-AH-7	MPT OPERATING PARTNE		06/06/2022	ZERO STAGE CAPITAL		482,038	490,000	487,692	488,325	0	110	0	110	0	488,435	0	(6,397)	(6,397)	15,857	10/15/2027
55342U-AJ-3	MPT OPERATING PARTNE		06/06/2022	ZERO STAGE CAPITAL		235,810	245,000	243,841	244,076	0	38	0	38	0	244,113	0	(8,303)	(8,303)	8,694	08/01/2029
55354G-AK-6	MSCI INC		06/06/2022	ZERO STAGE CAPITAL		183,502	203,000	204,523	204,375	0	(88)	0	(88)	0	204,287	0	(20,786)	(20,786)	5,662	09/01/2030
55354G-AM-2	MSCI INC		06/06/2022	ZERO STAGE CAPITAL		138,135	157,000	157,000	157,000	0	0	0	0	0	157,000	0	(18,865)	(18,865)	3,431	11/01/2031
55405Y-AB-6	MACOM TECH SOLUTIONS		04/19/2022	ZERO STAGE CAPITAL		124,793	131,000	131,675	131,571	0	(41)	0	(41)	0	131,530	0	(6,737)	(6,737)	196	03/15/2026
571903-BE-2	MARRIOTT INTL INC NE		01/10/2022	ZERO STAGE CAPITAL		164,421	148,000	147,081	147,202	0	2	0	2	0	147,204	0	17,216	17,216	513	06/15/2030
576323-AP-4	MASTEC INC		06/06/2022	ZERO STAGE CAPITAL		469,611	494,000	516,920	511,533	213	(4,719)	0	(4,506)	0	507,027	0	(37,416)	(37,416)	18,093	08/15/2028
57636Q-AR-5	MASTERCARD INCORPORA		05/24/2022	VARIOUS		520,415	520,000	593,783	577,513	0	(4,193)	0	(4,193)	0	573,320	0	(52,905)	(52,905)	11,071	03/26/2027
577081-BD-3	MATTEL INC		06/06/2022	ZERO STAGE CAPITAL		145,550	142,000	140,864	141,119	0	54	0	54	0	141,173	0	4,377	4,377	4,009	12/15/2027
577081-BF-8	MATTEL INC		06/06/2022	ZERO STAGE CAPITAL		293,338	310,000	325,855	320,513	3,772	(1,720)	0	2,052	0	322,565	0	(29,227)	(29,227)	7,976	04/01/2029
577088-AA-5	MATTERHORN MERGER SU		01/24/2022	ZERO STAGE CAPITAL		340,148	341,000	260,053	279,132	0	725	0	725	0	279,857	0	60,291	60,291	4,428	06/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57767X-AB-6	MAV ACQUISITION CORP		06/06/2022	ZERO STAGE CAPITAL		292,400	340,000	332,506	332,777	0	309	0	309	0	333,085	0	(40,685)	(40,685)	23,271	08/01/2029
58013M-FP-4	MCDONALDS CORP MED T		07/27/2022	ZERO STAGE CAPITAL		733,863	740,000	836,897	816,568	0	(6,812)	0	(6,812)	0	809,757	0	(75,894)	(75,894)	25,790	07/01/2027
58502B-AC-0	MEDNAX INC		02/03/2022	ZERO STAGE CAPITAL ISSUE CALLED at 103.125		1,319,850	1,260,000	1,294,192	1,285,568	0	(483)	0	(483)	0	1,285,085	0	34,765	34,765	43,313	01/15/2027
59001K-AG-5	MERITOR INC		09/02/2022			88,688	86,000	86,000	86,000	0	0	0	0	0	86,000	0	0	0	6,734	06/01/2025
59156R-BM-9	METLIFE INC		08/01/2022	MK TAXES SYS		990,680	1,000,000	994,280	997,995	0	358	0	358	0	998,353	0	(7,673)	(7,673)	27,667	03/01/2025
595017-AX-2	MICROCHIP TECHNOLOGY		03/10/2022	ZERO STAGE CAPITAL		143,033	150,000	150,000	150,000	0	0	0	0	0	150,000	0	(6,968)	(6,968)	778	09/01/2024
595620-AK-1	MIDAMERICAN ENERGY CO		01/25/2022	MK TAXES SYS		3,258,077	3,150,000	3,139,605	3,147,941	0	84	0	84	0	3,148,026	0	110,051	110,051	42,735	09/15/2023
59567L-AA-2	MIDCAP FINANCIAL ISS		12/12/2022	ZERO STAGE CAPITAL		174,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(26,000)	(26,000)	14,553	05/01/2028
59590A-AA-7	MIDCAP FINANCIAL ISS		06/27/2022	ZERO STAGE CAPITAL		156,500	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(43,500)	(43,500)	11,219	01/15/2030
603158-AA-4	MINERALS TECHNOLOGIE		06/06/2022	ZERO STAGE CAPITAL		187,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(13,000)	(13,000)	9,361	07/01/2028
60337J-AA-4	MINERVA MERGER SUB I		06/06/2022	ZERO STAGE CAPITAL		190,050	210,000	210,000	0	0	0	0	0	0	210,000	0	(19,950)	(19,950)	4,285	02/15/2030
60855R-AK-6	MOLINA HEALTHCARE IN		01/25/2022	ZERO STAGE CAPITAL		227,562	230,000	230,000	230,000	0	0	0	0	0	230,000	0	(2,438)	(2,438)	1,783	11/15/2030
609207-AT-2	MONDELEZ INTL INC		03/18/2022	ZERO STAGE CAPITAL		601,653	616,000	665,862	658,650	0	(1,059)	0	(1,059)	0	657,590	0	(55,937)	(55,937)	7,294	04/13/2030
617446-8C-6	MORGAN STANLEY		12/21/2022	ZERO STAGE CAPITAL		691,013	705,000	800,700	772,908	0	(18,307)	0	(18,307)	0	754,601	0	(63,588)	(63,588)	39,872	07/23/2025
617446-8T-9	MORGAN STANLEY		03/02/2022	ZERO STAGE CAPITAL		416,569	420,000	420,000	420,000	0	0	0	0	0	420,000	0	(3,431)	(3,431)	745	11/10/2023
61744Y-AN-8	MORGAN STANELY		03/11/2022	ZERO STAGE CAPITAL		2,120,664	2,100,000	2,152,297	2,116,704	0	(3,035)	0	(3,035)	0	2,113,669	0	6,995	6,995	41,563	01/23/2023
61744Y-AQ-1	MORGAN STANLEY		12/13/2022	ZERO STAGE CAPITAL		695,961	700,000	751,884	726,663	0	(19,366)	0	(19,366)	0	707,297	0	(11,336)	(11,336)	29,865	04/24/2024
61746B-DQ-6	MORGAN STANLEY		10/18/2022	JP MORGAN		489,945	500,000	498,420	499,306	0	232	0	232	0	499,538	0	(9,593)	(9,593)	18,891	04/29/2024
62482B-AA-0	MOZART DEBT MERGER S		12/15/2022	ZERO STAGE CAPITAL		194,463	220,000	218,147	209,679	321	42	0	363	0	218,189	0	(23,727)	(23,727)	5,351	04/01/2029
62922L-AA-6	NGL ENERGY OPERATING		10/31/2022	ZERO STAGE CAPITAL		378,130	420,000	420,000	420,000	0	0	0	0	0	420,000	0	(41,870)	(41,870)	39,313	02/01/2026
629377-CH-3	NRG ENERGY INC		01/25/2022	ZERO STAGE CAPITAL		112,932	110,000	110,000	110,000	0	0	0	0	0	110,000	0	2,932	2,932	658	06/15/2029
62957H-AH-8	NABORS INDUSTRIES LTD		06/06/2022	ZERO STAGE CAPITAL		189,856	185,000	386,661	191,216	130,388	(23,339)	0	107,049	0	298,265	0	(108,408)	(108,408)	14,199	02/01/2025
63530Q-AJ-8	NATIONAL CINEMEDIA L		06/06/2022	ZERO STAGE CAPITAL		170,820	223,000	238,053	200,457	32,599	(1,164)	0	31,435	0	231,892	0	(61,071)	(61,071)	8,479	04/15/2028
63743H-EY-4	NATIONAL RURAL UTILS		01/11/2022	ZERO STAGE CAPITAL		398,132	400,000	399,636	399,658	0	4	0	4	0	399,662	0	(1,530)	(1,530)	867	10/18/2024
63861C-AA-7	NATIONSTAR MTG HLDGS		06/06/2022	ZERO STAGE CAPITAL		291,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(9,000)	(9,000)	16,150	01/15/2027
63861C-AC-3	NATIONSTAR MTG LLC		02/14/2022	ZERO STAGE CAPITAL		408,450	420,000	420,000	420,000	0	0	0	0	0	420,000	0	(11,550)	(11,550)	11,550	08/15/2028
63861C-AE-9	NATIONSTAR MTG LLC		06/09/2022	ZERO STAGE CAPITAL		379,500	425,000	425,000	423,470	1,530	0	0	1,530	0	425,000	0	(45,500)	(45,500)	14,421	11/15/2031
63938C-AK-4	NAVIENT CORPORATION		06/06/2022	ZERO STAGE CAPITAL		483,625	530,000	530,000	530,000	0	0	0	0	0	530,000	0	(46,375)	(46,375)	19,360	03/15/2027
63942X-AA-2	NAVIENT CORP		01/27/2022	VARIOUS		838,125	850,000	848,718	848,720	0	21	0	21	0	848,740	0	(10,616)	(10,616)	2,418	04/15/2070
64110L-AS-5	NETFLIX INC		01/28/2022	ZERO STAGE CAPITAL		198,919	181,000	176,934	178,146	0	32	0	32	0	178,178	0	20,741	20,741	2,598	04/15/2028
64110L-AT-3	NETFLIX INC.		01/28/2022	ZERO STAGE CAPITAL		80,780	70,000	83,869	82,277	0	(135)	0	(135)	0	82,143	0	(1,363)	(1,363)	868	11/15/2028
64110L-AY-2	NETFLIX INC		01/28/2022	ZERO STAGE CAPITAL		456,986	441,000	441,000	441,000	0	0	0	0	0	441,000	0	15,986	15,986	2,043	06/15/2025
64952W-DL-4	NEW YORK LIFE GBL FD		08/01/2022	WELLS FARGO		1,926,340	2,000,000	1,992,820	1,995,521	0	841	0	841	0	1,996,361	0	(70,021)	(70,021)	41,222	01/22/2025
651229-AW-6	NEWELL BRANDS INC		06/06/2022	ZERO STAGE CAPITAL		292,050	295,000	304,280	301,435	0	(610)	0	(610)	0	300,825	0	(8,775)	(8,775)	9,376	04/01/2026
65129Q-AQ-1	NEWFIELD EXPLORATION CO CORPORATE		06/10/2022	ISSUE CALLED at 104.747		1,440,264	1,375,000	1,511,827	1,506,485	0	(22,840)	0	(22,840)	0	1,483,644	0	(108,644)	(108,644)	138,097	07/01/2024
65249B-AA-7	NEWS CORP NEW		01/25/2022	ZERO STAGE CAPITAL		213,950	220,000	220,000	220,000	0	0	0	0	0	220,000	0	(6,050)	(6,050)	1,681	05/15/2029
65342Q-AK-8	NEXTERA ENERGY OPER		06/06/2022	ZERO STAGE CAPITAL		289,909	291,000	258,478	270,643	0	3,245	0	3,245	0	273,888	0	16,021	16,021	11,096	07/15/2024
65364U-AB-2	NIAGARA MOHAWK PWR C		11/28/2022	VARIOUS		450,000	450,000	437,724	447,256	0	2,744	0	2,744	0	450,000	0	0	0	12,245	11/28/2022
65409Q-BH-4	NIELSEN FIN LLC/ NIE		10/11/2022	ISSUE CALLED at 101.125		146,631	145,000	145,000	142,861	2,139	0	0	2,139	0	145,000	0	0	0	10,567	07/15/2029
65409Q-BK-7	NIELSEN FIN LLC/ NIE		10/11/2022	ISSUE CALLED at 101.125		182,025	180,000	180,000	178,022	1,978	0	0	1,978	0	180,000	0	0	0	13,734	07/15/2031
65410C-AC-4	NIELSEN COMPANY		10/11/2022	ISSUE CALLED at 101.125		128,429	127,000	126,048	126,426	0	136	0	136	0	126,563	0	437	437	9,013	02/01/2025
65473P-AL-9	NISOURCE INC		09/08/2022	ZERO STAGE CAPITAL		407,135	515,000	483,011	483,316	0	2,065	0	2,065	0	485,381	0	(78,246)	(78,246)	9,079	02/15/2031
655664-AT-7	NORDSTROM INC		06/06/2022	ZERO STAGE CAPITAL		226,906	265,000	271,294	267,730	3,408	(285)	0	3,123	0	270,852	0	(43,946)	(43,946)	7,955	04/01/2030
664397-AK-2	EVERSOURCE ENERGY		08/01/2022	MK TAXES SYS		1,145,426	1,154,000	1,116,253	1,147,312	0	2,921	0	2,921	0	1,150,233	0	(4,807)	(4,807)	24,414	05/01/2023
66980P-2A-6	BOC AVIATION USA COR		03/11/2022	ZERO STAGE CAPITAL		967,920	1,000,000	997,000	997,659	0	192	0	192	0	997,851	0	(29,931)	(29,931)	5,958	04/29/2024

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
669810-AA-4	BRUNDAGE-BONE CONCRE		06/06/2022	ZERO STAGE CAPITAL		192,375	225,000	229,585	228,641	0	(482)	0	(482)	0	228,158	0	(35,783)	(35,783)	11,513	02/01/2026
670001-AE-6	NOVELIS CORP		06/06/2022	ZERO STAGE CAPITAL		400,563	425,000	451,200	447,517	1,832	(1,928)	0	(96)	0	447,420	0	(46,858)	(46,858)	17,272	01/30/2030
67020Y-AQ-3	NUANCE COMMUNICATIONS CORP		04/04/2022	ISSUE CALLED at 102.813		448,265	436,000	431,910	433,595	0	110	0	110	0	433,704	0	2,296	2,296	19,554	12/15/2026
67059T-AE-5	NUSTAR LOGISTICS L P		06/06/2022	ZERO STAGE CAPITAL		189,288	190,000	196,175	194,668	0	(355)	0	(355)	0	194,313	0	(5,025)	(5,025)	6,531	04/28/2027
67066G-AF-1	NVIDIA CORPORATION		07/19/2022	ZERO STAGE CAPITAL		421,329	445,000	495,532	488,582	0	(2,045)	0	(2,045)	0	486,537	0	(65,208)	(65,208)	8,324	04/01/2030
670837-AC-7	OGE ENERGY CORP		10/31/2022	ZERO STAGE CAPITAL		150,995	155,000	155,000	155,000	0	0	0	0	0	155,000	0	(4,005)	(4,005)	1,017	05/26/2023
674599-CJ-2	OCCIDENTAL PETE CORP		06/06/2022	ZERO STAGE CAPITAL		945,488	1,020,000	708,750	714,731	0	1,295	0	1,295	0	716,026	0	229,462	229,462	24,403	04/15/2046
674599-CN-3	OCCIDENTAL PETE CORP		05/26/2022	ZERO STAGE CAPITAL		1,997,403	2,182,000	1,808,160	1,812,888	0	1,388	0	1,388	0	1,814,276	0	183,127	183,127	50,767	03/15/2048
674599-CY-9	OCCIDENTAL PETE CORP		05/26/2022	ZERO STAGE CAPITAL		632,176	704,000	384,180	388,285	0	907	0	907	0	389,191	0	242,985	242,985	22,308	08/15/2049
674599-DK-8	OCCIDENTAL PETE CORP		03/17/2022	ZERO STAGE CAPITAL		720,250	760,000	747,563	747,705	0	71	0	71	0	747,776	0	(27,526)	(27,526)	23,239	07/15/2044
674599-DY-8	OCCIDENTAL PETE CORP		11/16/2022	VARIOUS		1,277,967	1,185,000	1,183,425	1,183,823	0	262	0	262	0	1,184,085	0	84,184	84,184	112,694	07/15/2025
678858-BW-0	OKLAHOMA GAS & ELEC		03/02/2022	ZERO STAGE CAPITAL		221,659	225,000	225,000	225,000	0	0	0	0	0	225,000	0	(3,341)	(3,341)	339	05/26/2023
680665-AJ-5	OLIN CORP		09/29/2022	ZERO STAGE CAPITAL		299,825	335,000	345,888	342,496	0	(1,088)	0	(1,088)	0	341,408	0	(41,583)	(41,583)	17,884	09/15/2027
680665-AK-2	OLIN CORP		05/05/2022	ZERO STAGE CAPITAL		1,036,750	1,100,000	997,050	1,010,684	0	2,962	0	2,962	0	1,013,646	0	23,104	23,104	42,472	02/01/2030
680665-AL-0	OLIN CORP		06/15/2022	ZERO STAGE CAPITAL		180,500	190,000	190,000	190,000	0	0	0	0	0	190,000	0	(9,500)	(9,500)	9,381	08/01/2029
682189-AQ-8	ON SEMICONDUCTOR COR		06/06/2022	ZERO STAGE CAPITAL		258,588	274,000	274,000	274,000	0	0	0	0	0	274,000	0	(15,413)	(15,413)	8,170	09/01/2028
682357-AA-6	180 MED INC		06/06/2022	ZERO STAGE CAPITAL		182,250	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(17,750)	(17,750)	5,188	10/15/2029
68235P-AL-2	ONE GAS INC		11/22/2022	ISSUE CALLED at 100.000		248,000	248,000	247,715	247,790	0	75	0	75	0	247,865	0	135	135	3,055	03/11/2024
68268N-AJ-2	ONEOK PARTNERS LP		07/12/2022	ISSUE CALLED at 100.000		400,000	400,000	403,432	400,772	0	(545)	0	(545)	0	400,227	0	(227)	(227)	10,538	10/01/2022
682691-AA-8	ONEMAIN FINANCIAL CO		06/06/2022	ZERO STAGE CAPITAL		132,765	159,000	159,000	156,623	2,377	0	0	2,377	0	159,000	0	(26,235)	(26,235)	4,646	09/15/2030
68404L-AA-0	OPTION CARE HEALTH I		01/28/2022	ZERO STAGE CAPITAL		172,575	177,000	177,000	177,000	0	0	0	0	0	177,000	0	(4,425)	(4,425)	2,043	10/31/2029
68622T-AB-7	ORGANON FINANCE 1 LL		06/06/2022	ZERO STAGE CAPITAL		295,706	315,000	323,269	322,674	0	(387)	0	(387)	0	322,288	0	(26,582)	(26,582)	9,776	04/30/2031
68752D-AA-6	ORTHO CLINICAL DIAGN		06/01/2022	ZERO STAGE CAPITAL		476,867	447,000	419,906	424,286	0	1,018	0	1,018	0	425,305	0	21,695	21,695	56,873	02/01/2028
68752D-AC-2	ORTHO CLINICAL DIAGN		06/01/2022	ZERO STAGE CAPITAL		236,409	228,000	228,000	228,000	0	0	0	0	0	228,000	0	0	0	16,816	06/01/2025
69073T-AR-4	OWENS-BROCKWAY GLASS		09/09/2022	ISSUE CALLED at 101.723		69,171	68,000	71,470	69,557	0	(648)	0	(648)	0	68,909	0	(909)	(909)	5,433	08/15/2023
69331C-AH-1	PG&E CORP		06/15/2022	ZERO STAGE CAPITAL		187,275	220,000	220,000	220,000	0	0	0	0	0	220,000	0	(32,725)	(32,725)	10,572	07/01/2028
69331C-AJ-7	PG&E CORP		06/15/2022	ZERO STAGE CAPITAL		739,263	850,000	852,256	851,896	0	(108)	0	(108)	0	851,788	0	(112,525)	(112,525)	42,656	07/01/2030
69357V-AA-3	PMHC II INC		07/18/2022	ZERO STAGE CAPITAL		190,375	260,000	260,000	0	0	0	0	0	0	260,000	0	(69,625)	(69,625)	9,510	02/15/2030
693656-AC-4	PVH CORPORATION		01/12/2022	ZERO STAGE CAPITAL		229,113	212,000	211,205	211,421	0	5	0	5	0	211,426	0	17,687	17,687	5,011	07/10/2025
69370C-AB-6	PTC INC		06/06/2022	ZERO STAGE CAPITAL		85,478	87,000	87,000	87,000	0	0	0	0	0	87,000	0	(1,523)	(1,523)	2,567	02/15/2025
69370C-AC-4	PTC INC		06/06/2022	ZERO STAGE CAPITAL		135,078	142,000	137,740	138,563	0	216	0	216	0	138,779	0	(3,701)	(3,701)	4,623	02/15/2028
694308-JD-0	PACIFIC GAS & ELEC C		05/16/2022	ISSUE CALLED at 100.000		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	9,058	06/16/2022
694308-KE-6	PACIFIC GAS & ELEC C		12/01/2022	ZERO STAGE CAPITAL		206,333	210,000	209,752	0	0	38	0	38	0	209,790	0	(3,456)	(3,456)	5,024	06/08/2025
69888X-AA-7	PAR PHARMACEUTICAL I		08/17/2022	ZERO STAGE CAPITAL		2,283,300	3,034,000	3,101,251	3,052,501	37,791	(5,870)	0	31,921	0	3,084,422	0	(801,122)	(801,122)	170,647	04/01/2027
70082L-AA-5	PARK RIVER HOLDINGS		01/31/2022	VARIOUS		360,563	390,000	390,750	372,996	17,634	(8)	0	17,626	0	390,622	0	(30,059)	(30,059)	10,522	02/01/2029
70339P-AA-7	PATTERN ENERGY OPERA		06/06/2022	ZERO STAGE CAPITAL		204,103	218,000	218,000	218,000	0	0	0	0	0	218,000	0	(13,898)	(13,898)	7,984	08/15/2028
70478J-AA-2	PEARL MERGER SUB INC		02/15/2022	ZERO STAGE CAPITAL		309,471	310,000	310,000	310,000	0	0	0	0	0	310,000	0	(529)	(529)	6,066	10/01/2028
70614W-AB-6	PELOTON INTERACTIVE		04/13/2022	ZERO STAGE CAPITAL		340,553	400,000	398,625	341,000	56,919	424	0	57,343	0	398,343	0	(57,790)	(57,790)	0	02/15/2026
707569-AS-8	PENN NATIONAL GAMING INC N		06/06/2022	ZERO STAGE CAPITAL		297,200	320,000	295,040	0	0	263	0	263	0	295,303	0	1,897	1,897	7,150	01/15/2027
707569-AV-1	PENN NATL GAMING INC		06/28/2022	ZERO STAGE CAPITAL		270,888	350,000	350,000	340,029	9,972	0	0	9,972	0	350,000	0	(79,113)	(79,113)	14,381	07/01/2029
70932M-AA-5	PENNYMAC FINL SVCS I		06/06/2022	ZERO STAGE CAPITAL		120,938	125,000	125,000	125,000	0	0	0	0	0	125,000	0	(4,063)	(4,063)	4,349	10/15/2025
70932M-AB-3	PENNYMAC FINL SVCS I		06/06/2022	ZERO STAGE CAPITAL		216,675	270,000	270,000	259,986	10,014	0	0	10,014	0	270,000	0	(53,325)	(53,325)	9,339	02/15/2029
70932M-AC-1	PENNYMAC FINL SVCS I		06/06/2022	ZERO STAGE CAPITAL		288,135	342,000	342,000	342,000	0	0	0	0	0	342,000	0	(53,865)	(53,865)	14,312	09/15/2031
70959W-AK-9	PENSKE AUTOMOTIVE GR		06/06/2022	ZERO STAGE CAPITAL		399,938	450,000	444,796	439,509	1,545	258	0	1,803	0	445,101	0	(45,164)	(45,164)	8,109	06/15/2029
71376L-AE-0	PERFORMANCE FOOD GRO		06/06/2022	ZERO STAGE CAPITAL		295,219	335,000	328,350	193,768	1,232	199	0	1,431	0	328,549	0	(33,331)	(33,331)	9,282	08/01/2029

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
714046-AK-5	PERKINELMER INC		12/13/2022	ZERO STAGE CAPITAL		202,858	210,000	209,924	209,936	0	36	0	36	0	209,972	0	(7,114)	(7,114)	1,460	09/15/2023
714046-AL-3	PERKINELMER INC		03/18/2022	ZERO STAGE CAPITAL		201,419	210,000	209,870	209,883	0	9	0	9	0	209,892	0	(8,473)	(8,473)	926	09/15/2024
71677K-AA-6	PETSMART INC / PETSM		09/28/2022	ZERO STAGE CAPITAL		511,013	565,000	565,000	565,000	0	0	0	0	0	565,000	0	(53,988)	(53,988)	24,113	02/15/2028
718547-AA-0	PHILLIPS 66 CO		05/05/2022	CORPORATE REORG		740,000	740,000	761,370	760,646	0	(2,432)	0	(2,432)	0	758,214	0	(18,214)	(18,214)	0	12/15/2024
718547-AE-2	PHILLIPS 66 CO		05/05/2022	CORPORATE REORG		500,000	500,000	499,505	499,741	0	17	0	17	0	499,758	0	242	242	8,875	10/01/2026
718547-AG-7	PHILLIPS 66 CO		05/05/2022	CORPORATE REORG		650,000	650,000	647,530	648,406	0	80	0	80	0	648,486	0	1,514	1,514	12,188	03/01/2028
721283-AA-7	PIKE CORP		06/06/2022	ZERO STAGE CAPITAL ISSUE CALLED at 100.000		401,375	475,000	475,718	368,807	943	(103)	0	840	0	475,053	0	(73,678)	(73,678)	20,102	09/01/2028
723787-AS-6	PIONEER NAT RES CO		02/14/2022			185,000	185,000	184,938	184,953	0	3	0	3	0	184,956	0	44	44	806	01/15/2024
723787-AU-1	PIONEER NAT RES CO		08/03/2022	ZERO STAGE CAPITAL		156,835	160,000	160,014	160,010	0	(4)	0	(4)	0	160,006	0	(3,170)	(3,170)	636	05/15/2023
72650R-BB-7	PLAINS ALL AMER PIPELINE CORPORATE		11/16/2022	ZERO STAGE CAPITAL		498,280	500,000	511,390	509,359	0	(7,624)	0	(7,624)	0	501,735	0	(3,455)	(3,455)	18,525	01/31/2023
72815L-AA-5	PLAYTIKA HLDG CORP		06/27/2022	ZERO STAGE CAPITAL		179,889	216,000	216,000	212,006	3,994	0	0	3,994	0	216,000	0	(36,111)	(36,111)	7,242	03/15/2029
73103P-AA-5	POLAR US BORROWER LL		08/08/2022	ZERO STAGE CAPITAL		326,544	415,000	414,713	403,251	6,749	29	0	6,778	0	414,741	0	(88,198)	(88,198)	16,377	05/15/2026
73179P-AM-8	POLYONE CORP		06/06/2022	ZERO STAGE CAPITAL		283,150	280,000	280,000	280,000	0	0	0	0	0	280,000	0	3,150	3,150	9,079	05/15/2025
737446-AM-6	POST HLDGS INC		03/17/2022	ZERO STAGE CAPITAL		695,435	676,000	663,650	667,554	0	293	0	293	0	667,847	0	27,588	27,588	21,163	03/01/2027
73900L-AA-9	POWDR CORPORATION		07/15/2022	ZERO STAGE CAPITAL		663,544	645,000	666,863	660,572	0	(3,157)	0	(3,157)	0	657,415	0	6,129	6,129	37,303	08/01/2025
73939V-AA-2	POWERTEAM SVCS LLC		02/14/2022	ZERO STAGE CAPITAL		881,513	870,000	874,600	871,271	1,919	(73)	0	1,846	0	873,116	0	8,397	8,397	24,138	12/04/2025
74052H-AB-0	PREMIER ENTMT SUB LL		06/27/2022	ZERO STAGE CAPITAL		236,844	325,000	321,961	322,049	0	116	0	116	0	322,165	0	(85,322)	(85,322)	16,389	09/01/2031
74101X-AF-7	PRESIDIO HLDGS INC		06/06/2022	ZERO STAGE CAPITAL		138,180	141,000	141,000	141,000	0	0	0	0	0	141,000	0	(2,820)	(2,820)	9,920	02/01/2028
74112B-AL-9	PRESTIGE BRANDS IN		06/21/2022	ZERO STAGE CAPITAL		37,400	40,000	40,500	40,314	0	(46)	0	(46)	0	40,267	0	(2,867)	(2,867)	1,925	01/15/2028
74153W-CQ-0	PRICOA GLOBAL FDG I		03/21/2022	ZERO STAGE CAPITAL		695,065	725,000	724,253	724,269	0	56	0	56	0	724,325	0	(29,260)	(29,260)	2,432	12/06/2024
74166M-AB-2	PRIME SEC SVCS BORRO		06/06/2022	ZERO STAGE CAPITAL		292,000	292,000	293,375	292,743	0	(135)	0	(135)	0	292,608	0	(608)	(608)	12,477	04/15/2024
74166M-AE-6	PRIME SEC SVCS BORRO		06/07/2022	ZERO STAGE CAPITAL		428,600	475,000	499,344	495,260	0	(2,739)	0	(2,739)	0	492,521	0	(63,921)	(63,921)	26,642	01/15/2028
74251V-AS-1	PRINCIPAL FINANCIAL		11/29/2022	MORGAN STANLEY		817,150	1,000,000	995,170	995,853	0	414	0	414	0	996,267	0	(179,117)	(179,117)	20,424	06/15/2030
74274T-AG-5	PRIVATE EXPT FDG COR		03/09/2022	ZERO STAGE CAPITAL		629,369	650,000	648,921	649,212	0	58	0	58	0	649,270	0	(19,901)	(19,901)	2,185	07/30/2024
744448-CH-2	PUBLIC SERVICE CO COLO		04/01/2022	MK TAXES SYS		1,002,650	1,000,000	995,370	999,376	0	133	0	133	0	999,509	0	3,141	3,141	13,889	03/15/2023
74456Q-BC-9	PUBLIC SVC ELEC GAS CO MT		08/02/2022	MK TAXES SYS		992,410	1,000,000	996,810	999,517	0	207	0	207	0	999,723	0	(7,313)	(7,313)	17,087	05/15/2023
74456Q-BS-4	PUBLIC SVC ELEC GAS		12/21/2022	ZERO STAGE CAPITAL		749,600	800,000	886,436	868,236	0	(12,030)	0	(12,030)	0	856,206	0	(106,606)	(106,606)	26,467	05/15/2027
744573-AT-3	PUBLIC SVC ENTERPRIS		08/02/2022	ZERO STAGE CAPITAL ISSUE CALLED at 100.000		250,078	260,000	260,000	260,000	0	0	0	0	0	260,000	0	(9,922)	(9,922)	1,616	11/08/2023
75281A-BA-6	RANGE RES CORP		12/15/2022			420,000	420,000	422,100	421,096	0	(1,096)	0	(1,096)	0	420,000	0	0	0	26,250	03/15/2023
75508E-AB-4	RAYONIER A.M. PRODS		06/06/2022	ZERO STAGE CAPITAL ISSUE CALLED at 108.311		49,680	54,000	54,000	54,000	0	0	0	0	0	54,000	0	(4,320)	(4,320)	3,694	01/15/2026
75606D-AG-6	REALOGY GRP LLC/REAL		02/04/2022			270,778	250,000	238,825	241,647	0	111	0	111	0	241,758	0	8,242	8,242	28,786	04/01/2027
75606D-AJ-0	REALOGY GRP LLC/REAL		02/04/2022	VARIOUS		921,224	868,000	868,000	868,000	0	0	0	0	0	868,000	0	1,625	1,625	60,590	06/15/2025
75606D-AL-5	REALOGY GRP LLC/REAL		09/12/2022	ZERO STAGE CAPITAL		322,988	405,000	407,956	407,465	0	(392)	0	(392)	0	407,073	0	(84,085)	(84,085)	27,104	01/15/2029
75972A-AD-5	RENEWABLE ENERGY GRO		06/21/2022	VARIOUS		998,060	935,000	948,500	945,404	2,525	(566)	0	1,959	0	947,363	0	42,707	42,707	29,923	06/01/2028
76174L-AA-1	REYNOLDS GROUP ISSUE		05/20/2022	ZERO STAGE CAPITAL ISSUE CALLED at 100.000		463,995	532,000	532,000	518,072	13,928	0	0	13,928	0	532,000	0	(68,005)	(68,005)	12,883	10/15/2027
76774L-AA-5	RITCHIE BROS HLDGS I		05/04/2022			310,000	310,000	310,000	310,000	0	0	0	0	0	310,000	0	0	0	5,440	12/15/2031
767754-CK-8	RITE AID CORP		07/07/2022	VARIOUS		166,875	200,000	207,000	205,620	0	(1,098)	0	(1,098)	0	204,522	0	(37,647)	(37,647)	15,292	07/01/2025
77314E-AA-6	ROCKET SOFTWARE INC		03/31/2022	ZERO STAGE CAPITAL ISSUE CALLED at 100.245		726,975	810,000	807,938	791,370	16,719	55	0	16,774	0	808,144	0	(81,169)	(81,169)	33,491	02/15/2029
780153-AU-6	ROYAL CARIBBEAN GROU		09/26/2022	ISSUE CALLED at 102.439		110,269	110,000	109,175	109,602	0	335	0	335	0	109,937	0	63	63	5,242	11/15/2022
780153-AY-8	ROYAL CARIBBEAN CRUI		10/07/2022			123,952	121,000	118,580	119,764	0	649	0	649	0	120,413	0	587	587	19,108	06/01/2023
780153-AZ-5	ROYAL CARIBBEAN CRUISES		06/06/2022	VARIOUS ISSUE CALLED at 101.918		292,950	270,000	302,063	0	0	(8,775)	0	(8,775)	0	293,288	0	(338)	(338)	34,741	06/01/2025
780153-BC-5	ROYAL CARIBBEAN CRUI		10/07/2022			240,526	236,000	236,000	236,000	0	0	0	0	0	236,000	0	0	0	21,993	06/15/2023
780153-BG-6	ROYAL CARIBBEAN CRUISES		06/06/2022	ZERO STAGE CAPITAL		240,425	295,000	295,000	295,000	0	0	0	0	0	295,000	0	(54,575)	(54,575)	11,132	04/01/2028

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
78016E-ZZ-3	ROYAL BANK CANADA		04/01/2022	WELLS FARGO		2,753,010	3,000,000	2,996,640	2,996,781	0	168	0	168	0	2,996,949	0	(243,939)	(243,939)	20,767	11/02/2026
78355H-KG-3	RYDER SYS INC		08/03/2022	ZERO STAGE CAPITAL		699,181	700,000	742,455	719,760	0	(10,821)	0	(10,821)	0	708,938	0	(9,757)	(9,757)	22,081	03/01/2023
78397U-AA-8	SCIL IV LLC / SCIL U		06/28/2022	ZERO STAGE CAPITAL		175,763	215,000	215,000	215,000	0	0	0	0	0	215,000	0	(39,238)	(39,238)	7,672	11/01/2026
78410G-AE-4	SBA COMMUNICATIONS C		01/20/2022	ZERO STAGE CAPITAL		394,000	394,000	394,550	378,847	15,608	(5)	0	15,603	0	394,449	0	(449)	(449)	0	02/01/2029
78442F-EQ-7	NAVIENT CORP		06/06/2022	ZERO STAGE CAPITAL		296,475	295,000	299,406	297,514	0	(1,019)	0	(1,019)	0	296,495	0	(20)	(20)	14,107	01/25/2023
78454L-AT-7	SM ENERGY CO		06/06/2022	ZERO STAGE CAPITAL		279,073	259,000	416,041	285,327	75,957	(15,141)	0	60,816	0	346,143	0	(67,070)	(67,070)	23,238	01/15/2025
78471R-AD-8	SRS DISTRIBUTION INC		06/06/2022	ZERO STAGE CAPITAL		296,700	345,000	346,450	346,440	0	(85)	0	(85)	0	346,355	0	(49,655)	(49,655)	11,845	12/01/2029
78500A-AA-6	SWF ESCROW ISSUER CO		06/06/2022	ZERO STAGE CAPITAL		469,335	597,000	590,084	574,678	15,572	293	0	15,865	0	590,543	0	(121,208)	(121,208)	24,730	10/01/2029
78573N-AC-6	SABRE GLBL INC		06/08/2022	ZERO STAGE CAPITAL		569,800	560,000	564,125	562,896	0	(347)	0	(347)	0	562,548	0	7,252	7,252	33,814	04/15/2025
80282K-AS-5	SANTANDER HOLDINGS U		12/14/2022	VARIOUS		1,501,852	1,500,000	1,564,950	1,539,806	0	(37,083)	0	(37,083)	0	1,502,724	0	(872)	(872)	69,417	01/18/2023
80286R-AC-1	SANTANDER RETAIL AU		12/20/2022	MORTGAGE PAYDOWN		128,619	128,619	128,684	128,610	0	9	0	9	0	128,619	0	0	0	620	04/22/2024
808513-BY-0	SCHWAB CHARLES CORP		06/09/2022	ZERO STAGE CAPITAL		374,594	395,000	394,573	0	0	15	0	15	0	394,588	0	(19,994)	(19,994)	1,793	03/03/2027
80874Y-BA-7	SCIENTIFIC GAMES INT		04/14/2022	ISSUE CALLED at 104.125		452,944	435,000	435,000	435,000	0	0	0	0	0	435,000	0	0	0	38,778	03/15/2026
810186-AT-3	SCOTTS MIRACLE-GRO C		02/09/2022	ZERO STAGE CAPITAL		329,000	329,000	329,000	325,371	3,629	0	0	3,629	0	329,000	0	0	0	0	04/01/2031
810186-AV-8	SCOTTS MIRACLE-GRO C		01/26/2022	ZERO STAGE CAPITAL		690,000	690,000	690,000	689,317	683	0	0	683	0	690,000	0	0	0	0	02/01/2032
81180W-BE-0	SEAGATE HDD CAYMAN		06/06/2022	VARIOUS		351,643	418,000	418,044	407,199	10,841	(2)	0	10,839	0	418,038	0	(66,395)	(66,395)	12,658	07/15/2031
81282U-AG-7	SEAWORLD PKS & ENTMT		06/06/2022	ZERO STAGE CAPITAL		267,344	295,000	295,000	295,000	0	0	0	0	0	295,000	0	(27,656)	(27,656)	12,175	08/15/2029
81728U-AA-2	SENSATA TECHNOLOGIES		06/06/2022	ZERO STAGE CAPITAL		297,675	315,000	314,450	314,544	0	21	0	21	0	314,564	0	(16,889)	(16,889)	11,216	02/15/2030
817826-AA-8	7-ELEVEN INC		03/10/2022	ZERO STAGE CAPITAL		360,631	365,000	364,697	364,832	0	29	0	29	0	364,861	0	(4,230)	(4,230)	1,337	02/10/2023
817826-AB-6	7-ELEVEN INC		03/02/2022	ZERO STAGE CAPITAL		473,239	485,000	484,597	484,716	0	23	0	23	0	484,739	0	(11,501)	(11,501)	2,199	02/10/2024
827048-AW-9	SILGAN HOLDINGS INC		06/06/2022	ZERO STAGE CAPITAL		166,823	177,000	177,105	177,087	0	(5)	0	(5)	0	177,082	0	(10,259)	(10,259)	5,009	02/01/2028
82873M-AA-1	SIMMONS FOODS INC /		11/30/2022	ZERO STAGE CAPITAL		300,625	370,000	370,000	365,068	4,932	0	0	4,932	0	370,000	0	(69,375)	(69,375)	21,438	03/01/2029
828807-CR-6	SIMON PPTY GROUP LP		08/01/2022	MORGAN STANLEY		501,015	500,000	502,445	500,988	0	(272)	0	(272)	0	500,716	0	299	299	18,854	02/01/2024
828807-CS-4	SIMON PPTY GROUP LP		08/01/2022	GOLDMAN SACHS		1,495,830	1,500,000	1,528,590	1,511,141	0	(2,308)	0	(2,308)	0	1,508,833	0	(13,003)	(13,003)	42,469	10/01/2024
82967N-BA-5	SIRIUS XM RADIO INC		06/06/2022	ZERO STAGE CAPITAL		293,250	300,000	294,886	296,685	0	226	0	226	0	296,911	0	(3,661)	(3,661)	12,792	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC		08/16/2022	ZERO STAGE CAPITAL		1,061,850	1,080,000	1,044,055	53,000	0	382	0	382	0	1,044,437	0	17,413	17,413	10,178	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC		06/06/2022	ZERO STAGE CAPITAL		186,638	210,000	210,000	210,000	0	0	0	0	0	210,000	0	(23,363)	(23,363)	8,109	07/01/2030
83001W-AC-8	SIX FLAGS THEME PKS		07/01/2022	VARIOUS		130,410	126,000	126,000	126,000	0	0	0	0	0	126,000	0	4,410	4,410	8,820	07/01/2025
83419M-AA-0	SOLARIS MIDSTREAM HOLDING		06/06/2022	ZERO STAGE CAPITAL		296,475	295,000	317,863	310,794	5,177	(3,332)	0	1,845	0	312,640	0	(16,165)	(16,165)	15,433	04/01/2026
844741-BJ-6	SOUTHWEST AIRLS CO		08/26/2022	ZERO STAGE CAPITAL		963,209	935,000	1,042,240	1,039,026	0	(20,725)	0	(20,725)	0	1,018,301	0	(55,093)	(55,093)	40,361	05/04/2025
845467-AL-3	SOUTHWESTERN ENERGY		10/04/2022	ZERO STAGE CAPITAL		63,470	59,000	51,568	54,257	0	275	0	275	0	54,532	0	8,938	8,938	2,349	01/23/2025
845467-AP-4	SOUTHWESTERN ENERGY		06/15/2022	ZERO STAGE CAPITAL		404,700	380,000	380,000	380,000	0	0	0	0	0	380,000	0	24,700	24,700	24,046	09/15/2028
845467-AR-0	SOUTHWESTERN ENERGY		06/06/2022	ZERO STAGE CAPITAL		402,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	2,000	2,000	18,335	02/01/2029
85172F-AL-3	SPRINGLEAF FINANCE C		06/06/2022	ZERO STAGE CAPITAL		248,460	246,000	236,958	243,207	0	987	0	987	0	244,194	0	4,266	4,266	10,109	03/15/2023
85172F-AQ-2	SPRINGLEAF FINANCE C		01/26/2022	ZERO STAGE CAPITAL		301,813	275,000	275,000	275,000	0	0	0	0	0	275,000	0	26,813	26,813	9,767	01/15/2028
85172F-AR-0	SPRINGLEAF FINANCE C		06/06/2022	ZERO STAGE CAPITAL		188,344	205,000	205,000	205,000	0	0	0	0	0	205,000	0	(16,656)	(16,656)	6,213	11/15/2029
85172F-AS-8	SPRINGLEAF FINANCE C		06/01/2022	ZERO STAGE CAPITAL		580,527	555,000	577,381	567,386	0	(3,363)	0	(3,363)	0	564,023	0	(360)	(360)	40,241	06/01/2025
85205T-AM-2	SPIRIT AEROSYSTEMS I		06/06/2022	ZERO STAGE CAPITAL		129,350	130,000	136,825	134,586	0	(1,092)	0	(1,092)	0	133,495	0	(4,145)	(4,145)	6,415	01/15/2025
85207U-AF-2	SPRINT CORP CORPORATE		06/06/2022	ZERO STAGE CAPITAL		1,784,080	1,661,000	1,448,040	1,600,242	0	6,528	0	6,528	0	1,606,770	0	177,310	177,310	56,287	09/15/2023
85207U-AK-1	SPRINT CORP		06/06/2022	ZERO STAGE CAPITAL		186,575	170,000	212,075	203,606	0	(3,352)	0	(3,352)	0	200,253	0	(13,678)	(13,678)	9,974	03/01/2026
852234-AL-7	SQUARE INC		06/06/2022	ZERO STAGE CAPITAL		74,391	82,000	82,000	82,000	0	0	0	0	0	82,000	0	(7,609)	(7,609)	1,171	06/01/2026
852234-AM-5	SQUARE INC		06/06/2022	ZERO STAGE CAPITAL		41,975	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(8,025)	(8,025)	909	06/01/2031
85236F-AA-1	SRM ESCROW ISSUER LL		06/06/2022	ZERO STAGE CAPITAL		293,344	315,000	328,300	327,224	0	(656)	0	(656)	0	326,567	0	(33,224)	(33,224)	11,393	11/01/2028
853496-AC-1	STANDARD INDS INC		04/27/2022	ZERO STAGE CAPITAL		39,258	41,000	43,145	42,140	0	83	0	83	0	42,222	0	(2,965)	(2,965)	1,446	02/15/2027
853496-AG-2	STANDARD INDS INC		05/04/2022	ZERO STAGE CAPITAL		470,826	564,000	569,681	565,697	3,064	(251)	0	2,813	0	568,509	0	(97,684)	(97,684)	19,935	07/15/2030
855030-AP-7	STAPLES INC		06/06/2022	ZERO STAGE CAPITAL		186,300	230,000	229,425	217,014	12,605	24	0	12,629	0	229,643	0	(43,343)	(43,343)	16,003	04/15/2027
857477-AM-5	STATE STR CORP		12/15/2022	GOLDMAN SACHS		495,480	500,000	505,790	502,189	0	(1,105)	0	(1,105)	0	501,085	0	(5,605)	(5,605)	19,990	11/20/2023
857691-AH-2	STATION CASINOS LLC		03/16/2022	ZERO STAGE CAPITAL		1,100,694	1,175,000	1,175,000	1,175,000	0	0	0	0	0	1,175,000	0	(74,306)	(74,306)	14,307	12/01/2031

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
86024T-AA-5	STEVENS HLDG CO INC		11/03/2022	ZERO STAGE CAPITAL		581,450	580,000	619,481	602,647	0	(6,552)	0	(6,552)	0	596,095	0	(14,645)	(14,645)	39,078	10/01/2026
863667-BB-6	STRYKER CORPORATION		03/21/2022	ZERO STAGE CAPITAL		884,466	915,000	910,030	910,257	0	560	0	560	0	910,817	0	(26,351)	(26,351)	1,708	12/01/2023
864486-AK-1	SUBURBAN PROPANE PAR		06/06/2022	ZERO STAGE CAPITAL		230,840	232,000	230,385	230,699	0	25	0	25	0	230,724	0	116	116	10,488	03/01/2027
866142-AA-0	SUMMIT MIDSTREAM PAR		01/26/2022	CORPORATE REORG		685,305	1,100,000	685,305	685,305	0	0	0	0	0	685,305	0	0	0	0	01/01/9999
86614R-AN-7	SUMMIT MATERIALS LLC		04/27/2022	ZERO STAGE CAPITAL		236,375	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(13,625)	(13,625)	10,354	01/15/2029
86614W-AD-8	SUMMIT MIDSTREAM HLD		06/06/2022	ZERO STAGE CAPITAL		396,225	495,000	433,470	430,456	13,368	4,595	0	17,963	0	448,419	0	(52,194)	(52,194)	14,612	04/15/2025
86614W-AE-6	SUMMIT MIDSTREAM HLD		01/03/2022	ZERO STAGE CAPITAL		305,325	295,000	290,575	290,687	0	8	0	8	0	290,695	0	14,630	14,630	4,388	10/15/2026
86765L-AU-1	SUNOCO LP/SUNOCO FIN		07/18/2022	CORPORATE REORG		730,000	730,000	729,150	729,168	0	48	0	48	0	729,215	0	785	785	17,338	04/30/2030
87105N-AC-4	SWITCH LTD		06/06/2022	ZERO STAGE CAPITAL		206,538	205,000	205,000	205,000	0	0	0	0	0	205,000	0	1,538	1,538	4,064	06/15/2029
87157D-AG-4	SYNAPTICS INC		01/28/2022	ZERO STAGE CAPITAL		396,930	404,000	404,000	404,000	0	0	0	0	0	404,000	0	(7,070)	(7,070)	1,930	06/15/2029
87164D-QS-2	SYNOVUS BK COLUMBUS		02/10/2022	ISSUE CALLED at 100.000		350,000	350,000	354,718	350,377	0	(377)	0	(377)	0	350,000	0	0	0	4,006	02/10/2023
87264A-AR-6	T-MOBILE USA INC		03/16/2022	ISSUE CALLED at 100.000		130,000	130,000	129,900	129,988	0	9	0	9	0	129,997	0	3	3	2,181	04/15/2022
87264A-BF-1	T MOBILE USA INC		01/10/2022	ZERO STAGE CAPITAL		265,925	249,000	247,202	247,466	0	5	0	5	0	247,470	0	18,454	18,454	2,332	04/15/2030
87264A-BR-5	T MOBILE USA INC		06/06/2022	ZERO STAGE CAPITAL		177,630	191,000	191,000	191,000	0	0	0	0	0	191,000	0	(13,370)	(13,370)	3,498	02/15/2026
87264A-BV-6	T-MOBILE USA INC		08/25/2022	ZERO STAGE CAPITAL		442,035	487,000	488,403	488,206	0	(175)	0	(175)	0	488,031	0	(45,995)	(45,995)	14,336	04/15/2029
87264A-CD-5	T MOBILE USA INC		06/06/2022	ZERO STAGE CAPITAL		124,610	136,000	137,360	137,202	0	(115)	0	(115)	0	137,087	0	(12,477)	(12,477)	2,971	04/15/2029
87264A-CR-4	T MOBILE USA INC		07/01/2022	CORPORATE REORG		225,000	225,000	224,852	224,854	0	17	0	17	0	224,871	0	129	129	0	03/15/2029
87264A-CV-5	T MOBILE USA INC		11/03/2022	ZERO STAGE CAPITAL		428,220	450,000	449,285	0	0	0	0	0	0	449,285	0	(21,065)	(21,065)	3,380	01/15/2033
87265H-AG-4	TRI POINTE GROUP INC		06/06/2022	ZERO STAGE CAPITAL		18,121	19,000	19,000	19,000	0	0	0	0	0	19,000	0	(879)	(879)	520	06/15/2028
872898-AA-9	TSMC ARIZ CORP		06/09/2022	ZERO STAGE CAPITAL		202,772	220,000	219,947	219,949	0	4	0	4	0	219,954	0	(17,182)	(17,182)	2,406	10/25/2026
87422V-AF-5	TALEN ENERGY SUPPLY		06/06/2022	ZERO STAGE CAPITAL		430,780	456,000	422,688	404,016	18,851	1,672	0	20,523	0	424,539	0	6,241	6,241	9,022	05/15/2027
87612B-BE-1	TARGA RES PARTNERS /		03/30/2022	ISSUE CALLED at 102.688		1,414,014	1,377,000	1,415,474	1,399,822	0	(1,670)	0	(1,670)	0	1,398,152	0	889	889	64,109	02/01/2027
87612B-BG-6	TARGA RES PARTNERS /		06/06/2022	ZERO STAGE CAPITAL		1,177,704	1,205,000	1,223,928	1,221,249	0	(2,877)	0	(2,877)	0	1,218,372	0	(40,668)	(40,668)	51,548	01/15/2028
87612B-BJ-0	TARGA RES PARTNERS /		04/22/2022	ISSUE CALLED at 103.088		251,382	244,000	244,050	244,029	0	(4)	0	(4)	0	244,025	0	(25)	(25)	14,457	04/15/2026
87612B-BL-5	TARGA RES PARTNERS /		05/04/2022	ZERO STAGE CAPITAL		243,221	237,000	237,049	237,041	0	(2)	0	(2)	0	237,039	0	6,182	6,182	12,452	07/15/2027
87612B-BU-5	TARGA RES PARTNERS /		04/07/2022	ZERO STAGE CAPITAL		426,375	450,000	450,000	450,000	0	0	0	0	0	450,000	0	(23,625)	(23,625)	13,300	01/15/2032
87612E-BD-7	TARGET CORP		01/25/2022	MK TAXES SYS		2,103,340	2,000,000	2,092,460	2,029,654	0	(832)	0	(832)	0	2,028,822	0	74,518	74,518	40,056	07/01/2024
87927V-AR-9	TELECOM ITALIA CAP		06/06/2022	ZERO STAGE CAPITAL		295,763	330,000	350,550	347,581	0	(321)	0	(321)	0	347,260	0	(51,497)	(51,497)	21,120	07/18/2036
88023U-AH-4	TEMPUR SEALY INTL IN		01/25/2022	ZERO STAGE CAPITAL		276,500	280,000	280,000	280,000	0	0	0	0	0	280,000	0	(3,500)	(3,500)	3,173	04/15/2029
88032W-AP-1	TENCENT HLDGS LTD		10/27/2022	ZERO STAGE CAPITAL		991,500	1,000,000	1,006,300	1,005,708	0	592	0	592	0	1,006,300	0	(14,800)	(14,800)	21,478	04/11/2024
88033G-DE-7	TENET HEALTHCARE COR		02/23/2022	ISSUE CALLED at 104.374		417,495	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	29,328	04/01/2025
880349-AT-2	TENNECO INC		11/17/2022	TENDER EX		402,825	410,000	410,000	401,365	8,635	0	0	8,635	0	410,000	0	(7,175)	(7,175)	22,880	04/15/2029
880394-AE-1	TENNECO PACKAGING IN		12/15/2022	TENDER EX		232,800	240,000	283,500	267,521	9,709	(6,100)	0	3,609	0	271,129	0	(38,329)	(38,329)	23,450	04/15/2027
883556-CP-5	THERMO FISHER SCIENT		03/21/2022	ZERO STAGE CAPITAL		845,745	865,000	865,000	865,000	0	0	0	0	0	865,000	0	(19,255)	(19,255)	2,892	10/18/2023
883556-CS-9	THERMO FISHER SCIENT		03/17/2022	ZERO STAGE CAPITAL		1,061,285	1,095,000	1,095,000	1,095,000	0	0	0	0	0	1,095,000	0	(33,715)	(33,715)	5,506	10/18/2024
88632Q-AE-3	TIBCO SOFTWARE INC		11/30/2022	ZERO STAGE CAPITAL		1,053,188	1,230,000	1,027,800	0	0	3,932	0	3,932	0	1,031,732	0	21,455	21,455	13,769	03/31/2029
89236T-FN-0	TOYOTA MOTOR CREDIT		08/02/2022	MK TAXES SYS		853,460	850,000	848,334	849,395	0	204	0	204	0	849,599	0	3,861	3,861	25,578	09/20/2023
89236T-JN-6	TOYOTA MTR CR CORP		03/09/2022	ZERO STAGE CAPITAL		503,286	525,000	524,753	524,778	0	16	0	16	0	524,794	0	(21,508)	(21,508)	1,622	09/13/2024
893526-DM-2	TRANS-CANADA PIPELINE CORPORATE		08/01/2022	MATURITY		1,000,000	1,000,000	999,210	999,948	0	52	0	52	0	1,000,000	0	0	0	25,000	08/01/2022
893647-BB-2	TRANSDIGM INC		06/06/2022	ZERO STAGE CAPITAL		294,631	295,000	282,404	0	0	164	0	164	0	282,567	0	12,064	12,064	9,037	06/15/2026
893647-BL-0	TRANSDIGM INC		06/06/2022	ZERO STAGE CAPITAL		482,588	510,000	510,000	510,000	0	0	0	0	0	510,000	0	(27,413)	(27,413)	15,817	11/15/2027
893647-BQ-9	TRANSDIGM INC		06/06/2022	ZERO STAGE CAPITAL		480,600	540,000	540,000	540,000	0	0	0	0	0	540,000	0	(59,400)	(59,400)	15,868	05/01/2029
893830-BF-5	TRANSOCEAN INC		06/06/2022	ZERO STAGE CAPITAL		522,725	635,000	347,969	341,062	11,991	2,791	0	14,782	0	355,844	0	166,881	166,881	36,475	01/15/2026
893830-BQ-1	TRANSOCEAN INC		10/31/2022	ZERO STAGE CAPITAL		175,875	175,000	150,241	152,578	0	2,653	0	2,653	0	155,230	0	20,645	20,645	25,268	01/30/2027
89383J-AA-6	TRANSOCEAN POSEIDON		08/01/2022	VARIOUS		147,875	153,500	116,153	121,142	0	1,881	0	1,881	0	123,022	0	24,853	24,853	8,581	02/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
894164-AA-0	TRAVEL PLUS LEISURE		06/06/2022	ZERO STAGE CAPITAL		297,313	335,000	335,000	335,000	0	0	0	0	0	335,000	0	(37,688)	(37,688)	8,375	12/01/2029
89616R-AA-7	TRIDENT TPI HLDGS IN		11/15/2022	ZERO STAGE CAPITAL		103,350	120,000	120,600	120,425	131	(548)	0	(417)	0	120,007	0	(16,657)	(16,657)	8,174	11/01/2025
896818-AQ-4	TRIUMPH GROUP INC NE		06/06/2022	ZERO STAGE CAPITAL		186,225	195,000	197,438	196,291	0	(794)	0	(794)	0	195,497	0	(9,272)	(9,272)	8,904	09/15/2024
896818-AS-0	TRIUMPH GROUP INC NE		05/19/2022	ZERO STAGE CAPITAL		91,114	91,000	91,000	91,000	0	0	0	0	0	91,000	0	114	114	3,859	06/01/2024
897051-AB-4	TRONOX INC		04/04/2022	ISSUE CALLED at 103.571		354,214	342,000	342,000	342,000	0	0	0	0	0	342,000	0	0	0	21,661	05/01/2025
897051-AC-2	TRONOX INC		06/07/2022	ZERO STAGE CAPITAL		694,200	780,000	785,775	780,185	5,074	(490)	0	4,584	0	784,769	0	(90,569)	(90,569)	26,237	03/15/2029
90138F-AC-6	TWILIO INC		06/06/2022	ZERO STAGE CAPITAL		142,990	158,000	158,000	158,000	0	0	0	0	0	158,000	0	(15,010)	(15,010)	4,184	03/15/2029
90138F-AD-4	TWILIO INC		04/13/2022	ZERO STAGE CAPITAL		161,980	182,000	182,000	182,000	0	0	0	0	0	182,000	0	(20,020)	(20,020)	4,173	03/15/2031
90184L-AG-7	TWITTER INC		10/04/2022	ZERO STAGE CAPITAL		143,495	144,000	144,146	144,113	0	(1)	0	(1)	0	144,112	0	(617)	(617)	2,252	12/15/2027
902104-AC-2	II-VI INC		05/20/2022	ZERO STAGE CAPITAL		717,063	770,000	776,356	776,290	0	(313)	0	(313)	0	775,977	0	(58,914)	(58,914)	15,168	12/15/2029
90290M-AE-1	US FOODS INC		06/06/2022	ZERO STAGE CAPITAL		245,700	270,000	270,000	270,000	0	0	0	0	0	270,000	0	(24,300)	(24,300)	6,799	06/01/2030
90353T-AK-6	UBER TECHNOLOGIES IN		06/06/2022	ZERO STAGE CAPITAL		332,344	375,000	375,000	375,000	0	0	0	0	0	375,000	0	(42,656)	(42,656)	13,875	08/15/2029
90473L-AA-0	UNIFRAX ESCROW ISSUE		06/14/2022	ZERO STAGE CAPITAL		103,125	125,000	125,000	125,000	0	0	0	0	0	125,000	0	(21,875)	(21,875)	4,667	09/30/2028
904764-AY-3	UNILEVER CAP CORP		04/04/2022	USBCORP		1,631,438	1,650,000	1,624,607	1,635,470	0	662	0	662	0	1,636,133	0	(4,695)	(4,695)	20,070	05/05/2027
907818-FQ-6	UNION PAC CORP		12/21/2022	ZERO STAGE CAPITAL		138,321	170,000	197,814	196,578	0	(1,659)	0	(1,659)	0	194,919	0	(56,599)	(56,599)	5,952	04/06/2036
910047-AJ-8	UNITED AIRLS HLDGS I		02/28/2022	ISSUE CALLED at 101.808		254,521	250,000	230,938	242,384	0	1,563	0	1,563	0	243,947	0	6,053	6,053	8,859	10/01/2022
911163-AA-1	UNITED NAT FOODS INC		06/06/2022	ZERO STAGE CAPITAL		410,710	416,000	424,634	422,787	0	(610)	0	(610)	0	422,177	0	(11,467)	(11,467)	17,092	10/15/2028
911312-BK-1	UNITED PARCEL SERVICE		08/01/2022	GOLDMAN SACHS		498,045	500,000	482,755	495,217	0	2,230	0	2,230	0	497,448	0	597	597	10,486	04/01/2023
91153L-AA-5	UNITED SHORE FINL SV		09/07/2022	ZERO STAGE CAPITAL		232,098	263,000	263,000	263,000	0	0	0	0	0	263,000	0	(30,903)	(30,903)	11,768	11/15/2025
91159H-HR-4	US BANCORP		04/01/2022	WELLS FARGO		4,460,992	4,450,000	4,410,110	4,424,787	0	1,126	0	1,126	0	4,425,913	0	35,079	35,079	61,521	04/27/2027
91159H-JH-4	US BANCORP		12/21/2022	ZERO STAGE CAPITAL		686,455	670,000	668,740	0	0	48	0	48	0	668,789	0	17,667	17,667	6,502	10/21/2026
913017-DD-8	UNITED TECHNOLOGIES		07/27/2022	ZERO STAGE CAPITAL		1,870,258	1,845,000	2,104,851	2,029,008	0	(30,147)	0	(30,147)	0	1,998,861	0	(128,603)	(128,603)	69,234	08/16/2025
913229-AA-8	UNITED WHOLESALE MOR		06/06/2022	ZERO STAGE CAPITAL		401,375	475,000	475,000	466,759	8,241	0	0	8,241	0	475,000	0	(73,625)	(73,625)	16,909	04/15/2029
91324P-CC-4	UNITEDHEALTH GROUP I		08/03/2022	ZERO STAGE CAPITAL		998,150	1,000,000	1,026,310	1,009,748	0	(4,777)	0	(4,777)	0	1,004,970	0	(6,820)	(6,820)	25,556	03/15/2023
914906-AT-9	UNIVISION COMMUNICAT		06/10/2022	ZERO STAGE CAPITAL		508,523	485,000	480,276	481,622	0	396	0	396	0	482,017	0	26,505	26,505	28,413	05/01/2025
914906-AU-6	UNIVISION COMM		06/06/2022	ZERO STAGE CAPITAL		297,950	295,000	295,000	295,000	0	0	0	0	0	295,000	0	2,950	2,950	10,152	06/01/2027
914906-AV-4	UNIVISION COMMUNICAT		09/26/2022	ZERO STAGE CAPITAL		479,544	560,000	560,000	560,000	0	0	0	0	0	560,000	0	(80,456)	(80,456)	19,983	05/01/2029
91705J-AC-9	URBAN ONE INC		06/06/2022	ZERO STAGE CAPITAL		294,500	310,000	320,075	317,604	0	(1,516)	0	(1,516)	0	316,087	0	(21,587)	(21,587)	19,497	02/01/2028
91739V-AA-6	USIS MERGER SUB INC		09/27/2022	ZERO STAGE CAPITAL		389,355	404,000	373,038	382,890	0	4,175	0	4,175	0	387,065	0	2,290	2,290	25,306	05/01/2025
91740P-AC-2	USA COMPRESSION PART		06/06/2022	ZERO STAGE CAPITAL		296,231	305,000	311,100	308,327	0	(609)	0	(609)	0	307,718	0	(11,487)	(11,487)	14,387	04/01/2026
91889F-AA-9	VALARIS LIMITED		01/04/2022	ZERO STAGE CAPITAL		22,935	22,000	10,523	11,007	0	11	0	11	0	11,018	0	11,917	11,917	328	04/30/2028
91911K-AN-2	VALEANT PHARMACEUTICALS		10/13/2022	ZERO STAGE CAPITAL		126,400	160,000	161,598	160,468	0	(446)	0	(446)	0	160,022	0	(33,622)	(33,622)	8,458	11/01/2025
91911X-AV-6	VALEANT PHARMACEUTICALS		09/27/2022	VARIOUS		1,540,170	1,994,000	2,043,961	2,013,854	0	(3,660)	0	(3,660)	0	2,010,194	0	(470,024)	(470,024)	138,892	04/01/2026
91911X-AW-4	VALEANT PHARMACEUTICALS		09/27/2022	CORPORATE REORG		119,510	115,000	129,088	120,916	2,131	(1,858)	0	273	0	121,188	0	(1,678)	(1,678)	9,775	01/31/2027
92328M-AA-1	VENTURE GLOBAL CALCA		06/14/2022	ZERO STAGE CAPITAL		210,875	240,000	240,000	240,000	0	0	0	0	0	240,000	0	(29,125)	(29,125)	7,986	08/15/2029
92328M-AB-9	VENTURE GLOBAL CALCA		06/14/2022	ZERO STAGE CAPITAL		233,475	270,000	270,000	270,000	0	0	0	0	0	270,000	0	(36,525)	(36,525)	9,585	08/15/2031
92343V-CR-3	VERIZON COMMUNICATIO		08/01/2022	MK TAXES SYS		1,003,960	1,000,000	993,400	997,888	0	422	0	422	0	998,310	0	5,650	5,650	26,444	11/01/2024
92343V-EA-8	VERIZON COMMUNICATIO		12/21/2022	ZERO STAGE CAPITAL		292,863	310,000	397,353	389,173	0	(5,970)	0	(5,970)	0	383,203	0	(90,340)	(90,340)	19,065	08/10/2033
92343V-GH-1	VERIZON COMMUNICATIO		02/08/2022	ZERO STAGE CAPITAL		517,891	535,000	534,759	534,784	0	4	0	4	0	534,788	0	(16,897)	(16,897)	4,307	03/22/2028
92343V-GM-0	VERIZON COMMUNICATIONS INC		05/02/2022	CORPORATE REORG		1,004,000	1,004,000	988,216	988,587	0	446	0	446	0	989,033	0	14,967	14,967	11,494	03/15/2032
92343V-GN-8	VERIZON COMMUNICATIO		07/27/2022	ZERO STAGE CAPITAL		286,207	335,000	335,000	0	0	0	0	0	0	335,000	0	(48,793)	(48,793)	2,915	03/15/2032
92535U-AB-0	VERTIV GROUP CORP		06/06/2022	ZERO STAGE CAPITAL		30,931	35,000	35,000	35,000	0	0	0	0	0	35,000	0	(4,069)	(4,069)	906	11/15/2028
92535W-AA-8	VERSCEND ESCROW CORP		06/06/2022	ZERO STAGE CAPITAL		239,406	235,000	255,264	244,335	0	(2,520)	0	(2,520)	0	241,815	0	(2,409)	(2,409)	18,648	08/15/2026
92537V-AA-8	VERTICAL HOLDCO GMBH		06/06/2022	ZERO STAGE CAPITAL		404,813	425,000	454,425	294,228	0	(3,032)	0	(3,032)	0	448,621	0	(43,809)	(43,809)	23,357	07/15/2028
92552V-AL-4	VIASAT INC		05/03/2022	ZERO STAGE CAPITAL		545,750	590,000	616,400	604,980	18	(1,751)	0	(1,733)	0	603,247	0	(57,497)	(57,497)	18,438	04/15/2027
92556V-AC-0	VIATRIS INC		09/15/2022	ZERO STAGE CAPITAL		506,754	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(93,246)	(93,246)	10,120	06/22/2027
92735L-AA-0	VINE ENERGY HOLDINGS		05/11/2022	ZERO STAGE CAPITAL		642,400	640,000	640,000	640,000	0	0	0	0	0	640,000	0	2,400	2,400	24,847	04/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92837T-AA-0	AUSTIN HOLDCO INC AN		06/06/2022	ZERO STAGE CAPITAL		186,450	220,000	217,720	67,000	0	102	0	102	0	217,822	0	(31,372)	(31,372)	8,203	12/15/2028
92840J-AD-1	VISTAJET MALTA FIN P		06/06/2022	ZERO STAGE CAPITAL		188,500	200,000	197,972	0	0	39	0	39	0	198,011	0	(9,511)	(9,511)	1,794	05/01/2027
92840V-AB-8	VISTRA OPERATIONS CO		06/06/2022	ZERO STAGE CAPITAL		144,905	146,000	146,000	146,000	0	0	0	0	0	146,000	0	(1,095)	(1,095)	6,684	02/15/2027
92840V-AF-9	VISTRA OPERATIONS CO		06/06/2022	ZERO STAGE CAPITAL		269,933	279,000	284,580	283,120	0	(285)	0	(285)	0	282,835	0	(12,902)	(12,902)	11,935	07/31/2027
92857W-BK-5	VDAFONE GROUP PLC		12/14/2022	TENDER EX		500,000	500,000	498,715	499,113	0	117	0	117	0	499,230	0	770	770	22,726	05/30/2028
928668-AZ-5	VOLKSWAGEN GROUP AME		05/25/2022	ZERO STAGE CAPITAL		702,995	700,000	726,243	709,745	0	(3,883)	0	(3,883)	0	705,861	0	(2,866)	(2,866)	10,538	09/26/2022
928668-BC-5	VOLKSWAGEN GROUP AME		05/13/2022	MATURITY		930,000	930,000	956,060	935,164	0	(5,164)	0	(5,164)	0	930,000	0	0	0	13,485	05/13/2022
928668-BJ-0	VOLKSWAGEN GROUP AME		05/26/2022	ZERO STAGE CAPITAL		532,224	550,000	549,175	549,476	0	115	0	115	0	549,591	0	(17,367)	(17,367)	2,529	11/22/2023
92943G-AA-9	W. R. GRACE HOLDINGS		06/06/2022	ZERO STAGE CAPITAL		99,600	120,000	120,788	120,782	0	(63)	0	(63)	0	120,719	0	(21,119)	(21,119)	5,306	08/15/2029
94107J-AA-1	WASTE PRO USA INC		06/06/2022	ZERO STAGE CAPITAL		113,340	123,000	118,849	120,546	0	232	0	232	0	120,779	0	(7,439)	(7,439)	5,506	02/15/2026
95000U-2C-6	WELLS FARGO & CO		08/03/2022	ZERO STAGE CAPITAL		702,338	700,000	738,738	719,591	0	(5,546)	0	(5,546)	0	714,046	0	(11,708)	(11,708)	27,052	01/24/2024
95000U-3A-9	WELLS FARGO & CO		12/21/2022	ZERO STAGE CAPITAL		436,959	445,000	445,000	0	0	0	0	0	0	445,000	0	(8,041)	(8,041)	8,737	07/25/2028
960413-AW-2	WESTLAKE CHEM CORP		01/12/2022	ZERO STAGE CAPITAL		89,738	86,000	85,646	85,693	0	1	0	1	0	85,694	0	4,043	4,043	234	06/15/2030
962178-AN-9	TRI POINTE GROUP		06/06/2022	ZERO STAGE CAPITAL		106,313	105,000	103,058	104,410	0	98	0	98	0	104,509	0	1,804	1,804	2,964	06/15/2024
96289W-AA-7	CORPORATE		06/27/2022	ZERO STAGE CAPITAL		392,663	555,000	556,450	533,577	22,707	(128)	0	22,579	0	556,155	0	(163,493)	(163,493)	22,447	05/15/2029
97789L-AB-2	WOLVERINE ESCROW LLC		02/08/2022	ZERO STAGE CAPITAL		25,575	30,000	29,025	28,533	624	15	0	639	0	29,172	0	(3,597)	(3,597)	638	11/15/2026
97789L-AC-0	WOLVERINE ESCROW LLC		02/08/2022	ZERO STAGE CAPITAL		352,140	416,000	404,908	386,273	20,853	286	0	21,139	0	407,411	0	(55,271)	(55,271)	8,329	11/15/2024
983130-AV-7	WYNN LAS VEGAS LLC /		09/26/2022	ZERO STAGE CAPITAL		238,368	257,000	260,213	259,079	0	(494)	0	(494)	0	258,585	0	(20,217)	(20,217)	15,195	03/01/2025
98421M-AA-4	XEROX HOLDINGS CORP		01/24/2022	ZERO STAGE CAPITAL		535,120	519,000	521,030	520,551	0	(27)	0	(27)	0	520,525	0	14,595	14,595	11,575	08/15/2025
BL2678-67-2	STARFRUIT FINCO B.V.		10/03/2022	VARIOUS		3,142	3,142	3,131	3,118	14	1	0	15	0	3,133	0	9	9	54	09/20/2025
BL3256-43-7	LOGMEIN INC		12/14/2022	VARIOUS		319,841	416,850	416,329	413,986	2,365	63	0	2,428	0	416,414	0	(96,573)	(96,573)	19,250	08/31/2027
BL3299-92-4	ZAYO GROUP HOLDINGS INC		09/30/2022	OAKTREE		7,275	7,275	7,093	0	0	11	0	11	0	7,104	0	171	171	82	03/09/2027
G9460G-AA-9	VALARIS LIMITED		01/04/2022	ZERO STAGE CAPITAL		18,720	18,000	8,610	9,006	0	9	0	9	0	9,015	0	9,705	9,705	268	04/30/2028
06368A-AD-2	BANK MONTREAL		02/08/2022	RBC DEXIA		5,597,130	5,500,000	5,620,780	5,570,023	0	(2,623)	0	(2,623)	0	5,567,400	0	29,730	29,730	61,841	09/11/2024
064151-WY-5	BANK NOVA SCOTIA HALIFAX		02/08/2022	RBC DEXIA		5,541,415	5,500,000	5,520,515	5,511,471	0	(495)	0	(495)	0	5,510,976	0	30,439	30,439	78,158	06/28/2024
06415E-4E-2	BANK NOVA SCOTIA		06/14/2022	RBC DEXIA		4,865,376	5,900,000	5,711,967	5,731,786	0	12,667	0	12,667	0	5,744,453	0	(879,077)	(879,077)	51,710	11/01/2027
071734-AH-0	BAUSCH HEALTH COS IN	A	09/27/2022	CORPORATE REORG		297,500	300,000	300,000	276,471	23,529	0	0	23,529	0	300,000	0	(2,500)	(2,500)	15,000	01/30/2028
071734-AJ-6	BAUSCH HEALTH COS IN	A	09/27/2022	CORPORATE REORG		297,375	300,000	300,000	264,465	35,535	0	0	35,535	0	300,000	0	(2,625)	(2,625)	15,750	01/30/2030
071734-AK-3	BAUSCH HEALTH COS IN	A	09/27/2022	VARIOUS		547,427	698,000	698,000	664,412	33,588	0	0	33,588	0	698,000	0	(150,573)	(150,573)	38,798	02/15/2029
071734-AL-1	BAUSCH HEALTH COS IN	A	09/27/2022	CORPORATE REORG		358,631	361,000	361,000	317,788	43,212	0	0	43,212	0	361,000	0	(2,369)	(2,369)	18,953	02/15/2031
071734-AN-7	BAUSCH HEALTH COS IN	A	07/15/2022	ZERO STAGE CAPITAL		876,788	1,135,000	1,152,456	1,147,725	4,135	(1,938)	0	2,197	0	1,149,922	0	(273,135)	(273,135)	35,043	06/01/2028
071734-AP-2	BAUSCH HEALTH COS IN	A	06/17/2022	ZERO STAGE CAPITAL		110,313	125,000	125,938	0	0	(50)	0	(50)	0	125,887	0	(15,575)	(15,575)	2,807	02/01/2027
0778FP-AC-3	BELL TEL CO CDA-BELL	A	05/26/2022	ZERO STAGE CAPITAL		365,533	380,000	379,821	379,868	0	25	0	25	0	379,893	0	(14,359)	(14,359)	2,011	03/17/2024
07813Z-BW-3	BELL CANADA		02/08/2022	RBC DEXIA		10,192,411	10,088,000	10,076,500	10,084,348	0	(46)	0	(46)	0	10,084,302	0	108,109	108,109	124,621	02/27/2024
07813Z-CF-9	BELL CANADA		06/14/2022	RBC DEXIA		2,529,480	3,000,000	3,008,790	3,006,154	0	(839)	0	(839)	0	3,005,316	0	(475,836)	(475,836)	41,024	08/16/2027
07813Z-CG-7	BELL CANADA		06/02/2022	RBC DEXIA		3,952,860	4,360,000	4,356,250	4,356,250	0	0	0	0	0	4,356,250	0	(403,390)	(403,390)	76,262	03/17/2031
097751-BR-1	BOMBARDIER INC	A	06/06/2022	VARIOUS		295,050	300,000	313,500	310,565	0	(2,079)	0	(2,079)	0	308,486	0	(15,986)	(15,986)	13,225	12/01/2024
13607H-C3-4	CIBC		03/03/2022	RBC DEXIA		2,915,190	3,000,000	2,989,590	0	0	418	0	418	0	2,990,008	0	(74,818)	(74,818)	10,911	01/07/2027
136375-CJ-9	CANADIAN NATL RY CO CORPORATE	A	08/01/2022	MK TAXES SYS		1,222,700	1,250,000	1,245,213	1,247,845	0	290	0	290	0	1,248,135	0	(25,435)	(25,435)	31,701	03/01/2026
13645R-AP-9	CANADIAN PAC RY CO NEW	A	01/15/2022	MATURITY		1,000,000	1,000,000	981,510	999,912	0	88	0	88	0	1,000,000	0	0	0	22,500	01/15/2022
13645R-AS-3	CANADIAN PAC RY CO N	A	08/01/2022	MORGAN STANLEY		981,520	1,000,000	999,570	999,854	0	27	0	27	0	999,881	0	(18,361)	(18,361)	29,161	02/01/2025
13645R-BD-5	CANADIAN PAC RY CO N	A	02/22/2022	ZERO STAGE CAPITAL		565,674	580,000	579,234	579,255	0	37	0	37	0	579,292	0	(13,618)	(13,618)	1,784	12/02/2024
15135U-AS-8	CENOVUS ENERGY INC	A	01/12/2022	ZERO STAGE CAPITAL		198,481	180,000	180,000	180,000	0	0	0	0	0	180,000	0	18,481	18,481	4,811	07/15/2025
17039A-AG-1	CHOICE PPTYS REAL ES		02/08/2022	RBC DEXIA		4,139,085	4,085,000	4,276,260	4,196,323	0	(10,271)	0	(10,271)	0	4,186,052	0	(46,967)	(46,967)	55,800	03/07/2023
29163V-AC-7	EMPIRE COMMUNITIES C	A	01/11/2022	ZERO STAGE CAPITAL		171,188	165,000	174,113	170,966	1,140	(75)	0	1,065	0	172,032	0	(845)	(845)	898	12/15/2025
29250N-BG-9	ENBRIDGE INC MTN CDS	A	05/25/2022	ZERO STAGE CAPITAL		314,782	325,000	324,831	324,851	0	34	0	34	0	324,885	0	(10,103)	(10,103)	1,157	10/04/2023
29250Z-AV-0	ENBRIDGE PIPELINES		09/06/2022	RBC DEXIA		1,406,235	1,500,000	1,618,260	1,600,364	0	(14,426)	0	(14,426)	0	1,585,938	0	(179,703)	(179,703)	48,575	08/10/2026
29251Z-BC-0	ENBRIDGE INC		12/05/2022	MATURITY		7,414,000	7,414,000	7,658,373	7,472,018	0	(58,018)	0	(58,018)	0	7,414,000	0	0	0	236,507	12/05/2022
31430W-AD-6	FED DES CAISSES		02/08/2022	RBC DEXIA		7,151,270	7,000,000	6,964,230	6,987,012	0	1,052	0	1,052	0	6,988,065	0	163,205	163,205	89,084	09/11/2023
335934-AP-0	FIRST QUANTUM MINERA	A	11/10/2022	ZERO STAGE CAPITAL		620,550	630,000	622,125	625,025	0	1,917	0	1,917	0	626,943	0	(6,393)	(6,393)	49,368	03/01/2024
36168Q-AK-0	GFL ENVIRONMENTAL IN	A	06/06/2022	ZERO STAGE CAPITAL		291,750	300,000	303,088	301,461	717	(356)	0	361	0	301,822	0	(10,072)	(10,072)	9,594	08/01/2025
36168Q-AM-6	GFL ENVIRONMENTAL IN	A	06/06/2022	ZERO STAGE CAPITAL		291,308	321,000	321,963	316,705	5,141	(54)	0	5,087	0	321,791	0	(30,484)	(30,484)	8,645	09/01/2028

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
36485M-AL-3	GARDA WORLD SECURITY	A	07/12/2022	ZERO STAGE CAPITAL		290,525	385,000	385,000	368,214	16,786	0	0	16,786	0	385,000	0	(94,475)	(94,475)	14,234	06/01/2029
38141G-VY-7	GOLDMAN SACHS GROUP INC		04/26/2022	VARIOUS		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	121,650	04/26/2023
40427H-TC-7	HSBC BANK CDA		02/08/2022	RBC DEXIA		8,084,720	8,000,000	7,852,800	7,963,471	0	3,451	0	3,451	0	7,966,921	0	117,799	117,799	107,252	01/31/2023
438121-AN-5	HONDA CANADA FIN		02/08/2022	RBC DEXIA		4,037,040	4,000,000	4,147,680	4,085,391	0	(7,998)	0	(7,998)	0	4,077,393	0	(40,353)	(40,353)	45,040	03/01/2023
44810Z-CC-2	HYDRO ONE		02/10/2022	RBC DEXIA		2,375,100	2,500,000	2,640,950	2,624,596	0	(1,921)	0	(1,921)	0	2,622,675	0	(247,575)	(247,575)	25,151	02/28/2030
				ISSUE CALLED at 103.670																
460919-AB-9	INTERTAPE POLYMER GR	A	06/28/2022			741,241	715,000	719,888	715,347	3,929	(808)	0	3,121	0	718,468	0	(3,468)	(3,468)	43,011	06/15/2029
47788Z-AC-5	JOHN DEERE FINANCIAL		02/08/2022	RBC DEXIA		6,050,280	6,000,000	5,971,500	5,986,703	0	688	0	688	0	5,987,391	0	62,889	62,889	52,165	04/04/2024
539481-AJ-0	LOBLAW COS LTD CORPORATE		02/08/2022	RBC DEXIA		8,452,433	8,139,000	9,055,261	8,403,115	0	(16,435)	0	(16,435)	0	8,386,680	0	65,753	65,753	163,641	09/12/2023
539481-AN-1	LOBLAW COS LTD		09/14/2022	RBC DEXIA		3,984,995	4,500,000	4,493,420	4,490,074	0	1,574	0	1,574	0	4,491,647	0	(506,652)	(506,652)	55,317	05/07/2030
552704-AE-8	MEG ENERGY CORP	A	06/06/2022	ZERO STAGE CAPITAL		188,550	180,000	180,000	180,000	0	0	0	0	0	180,000	0	8,550	8,550	10,937	02/01/2027
575385-AD-1	MASONITE INTL CORP N	A	08/31/2022	ZERO STAGE CAPITAL		249,981	265,000	265,000	265,000	0	0	0	0	0	265,000	0	(15,019)	(15,019)	15,222	02/01/2028
63306A-GT-7	NATIONAL BK CDA MONT		06/14/2022	RBC DEXIA		2,630,550	3,000,000	3,001,350	3,001,222	0	(58)	0	(58)	0	3,001,165	0	(370,615)	(370,615)	23,136	06/15/2026
68245X-AM-1	1011778 B C UNLTD	A	06/06/2022	ZERO STAGE CAPITAL		267,375	310,000	311,950	305,220	6,488	(93)	0	6,395	0	311,616	0	(44,241)	(44,241)	8,026	10/15/2030
68245X-AP-4	1011778 B.C. UNLIMIT	A	03/17/2022	ZERO STAGE CAPITAL		249,969	275,000	264,633	264,765	0	273	0	273	0	265,038	0	(15,069)	(15,069)	5,690	02/15/2029
683715-AC-0	OPEN TEXT CORP	A	01/26/2022	ZERO STAGE CAPITAL		237,020	239,000	239,000	239,000	0	0	0	0	0	239,000	0	(1,980)	(1,980)	4,177	02/15/2028
683715-AD-8	OPEN TEXT CORP	A	06/06/2022	ZERO STAGE CAPITAL		186,038	205,000	205,000	205,000	0	0	0	0	0	205,000	0	(18,963)	(18,963)	4,281	12/01/2029
69867D-AC-2	PANTHER BG AGGREGATO	A	10/20/2022	ZERO STAGE CAPITAL		1,096,799	1,116,000	1,121,288	1,120,135	0	(226)	0	(226)	0	1,119,910	0	(23,111)	(23,111)	62,688	05/15/2027
766910-BF-9	RIOCAN REIT		06/23/2022	RBC DEXIA		4,398,300	5,000,000	5,025,625	5,021,227	0	(3,183)	0	(3,183)	0	5,018,044	0	(619,744)	(619,744)	94,278	03/10/2027
766910-BG-7	RIOCAN REIT		06/02/2022	RBC DEXIA		3,143,175	3,500,000	3,506,904	3,504,758	0	(801)	0	(801)	0	3,503,957	0	(360,782)	(360,782)	32,747	06/15/2026
775109-BA-8	ROGERS COMMUNICATIONS		02/08/2022	RBC DEXIA		4,127,680	4,000,000	4,302,920	4,107,999	0	(5,268)	0	(5,268)	0	4,102,731	0	24,949	24,949	65,753	03/13/2024
775109-BJ-9	ROGERS COMMUNICATION		10/12/2022	RBC DEXIA		1,743,020	2,000,000	2,172,600	2,144,546	0	(14,395)	0	(14,395)	0	2,130,151	0	(387,131)	(387,131)	62,062	05/01/2029
780086-QC-1	ROYAL BANK CDA		02/08/2022	RBC DEXIA		16,269,760	16,000,000	15,943,500	15,981,891	0	1,798	0	1,798	0	15,983,689	0	286,071	286,071	130,564	05/01/2023
780086-TY-0	ROYAL BANK CDA		06/16/2022	RBC DEXIA		5,659,375	6,500,000	6,379,145	4,004,648	0	6,616	0	6,616	0	6,385,488	0	(726,113)	(726,113)	69,579	07/31/2028
82028K-AX-9	SHAW COMMUNICATIONS		02/08/2022	RBC DEXIA		3,078,690	3,000,000	2,999,130	2,999,701	0	129	0	129	0	2,999,830	0	78,860	78,860	31,233	11/02/2023
86828L-AC-6	SUPERIOR PLUS LP / S	A	01/04/2022	ZERO STAGE CAPITAL		270,631	265,000	265,000	265,000	0	0	0	0	0	265,000	0	5,631	5,631	3,677	03/15/2029
87971M-BN-2	TELUS CORP		10/12/2022	RBC DEXIA		1,716,540	2,000,000	2,001,960	2,001,637	0	9	0	9	0	2,001,645	0	(285,105)	(285,105)	72,666	02/19/2030
89114Q-CQ-9	TORONTO DOMINION BAN	A	03/10/2022	ZERO STAGE CAPITAL		1,251,237	1,300,000	1,298,843	1,299,159	0	75	0	75	0	1,299,234	0	(47,997)	(47,997)	3,714	03/04/2024
89114T-ZE-5	TORONTO DOMINION BAN	A	12/13/2022	ZERO STAGE CAPITAL		998,171	1,070,000	1,069,144	1,069,231	0	271	0	271	0	1,069,502	0	(71,332)	(71,332)	9,467	09/10/2024
89114T-ZT-2	TORONTO DOMINION BAN	A	12/21/2022	ZERO STAGE CAPITAL		477,651	510,000	508,985	0	0	112	0	112	0	509,097	0	(31,446)	(31,446)	8,378	03/10/2027
891160-LV-3	TD BANK		02/08/2022	RBC DEXIA		9,610,528	9,571,000	9,394,295	9,518,906	0	3,616	0	3,616	0	9,522,522	0	88,007	88,007	102,868	07/18/2023
89117F-YZ-6	TD BANK		09/14/2022	RBC DEXIA		7,139,020	8,000,000	8,000,960	7,999,353	0	276	0	276	0	7,999,629	0	(860,609)	(860,609)	68,484	12/09/2025
89117F-Z4-4	TD BANK		03/03/2022	RBC DEXIA		1,946,380	2,000,000	2,000,080	0	0	0	0	0	0	2,000,080	0	(53,700)	(53,700)	7,306	01/07/2027
892329-BK-8	TOYOTA CR CDA INC		09/14/2022	RBC DEXIA		1,877,480	2,000,000	2,004,440	2,002,872	0	(493)	0	(493)	0	2,002,380	0	(124,900)	(124,900)	44,628	02/26/2025
89353Z-CF-3	TRANSCANADA PIPELINE		09/06/2022	RBC DEXIA		1,434,870	1,500,000	1,667,625	1,638,122	0	(18,601)	0	(18,601)	0	1,619,521	0	(184,651)	(184,651)	52,862	04/05/2027
91831A-AC-5	VRX ESCROW CORP	A	05/16/2022	VARIOUS		858,290	850,000	852,060	851,539	145	(167)	0	(22)	0	851,516	0	811	811	36,296	04/15/2025
918423-AS-3	VW CR CDA INC		11/14/2022	MATURITY		2,500,000	2,500,000	2,502,625	2,500,603	0	(603)	0	(603)	0	2,500,000	0	0	0	92,500	11/14/2022
949746-SG-7	WELLS FARGO & CO		02/08/2022	RBC DEXIA		3,388,963	3,362,000	3,362,000	3,362,000	0	0	0	0	0	3,362,000	0	26,963	26,963	24,497	10/27/2023
00216L-AA-1	ASB BK LTD	D	06/01/2022	ZERO STAGE CAPITAL		201,514	200,000	216,396	208,833	0	(2,558)	0	(2,558)	0	206,275	0	(4,761)	(4,761)	3,521	06/14/2023
013822-AE-1	ALCOA NEDERLAND HLDG	D	06/06/2022	ZERO STAGE CAPITAL		297,581	295,000	296,106	295,796	0	(93)	0	(93)	0	295,704	0	1,878	1,878	7,797	12/15/2027
02156L-AA-9	ALTICE FRANCE S A	D	06/06/2022	ZERO STAGE CAPITAL		293,525	295,000	293,825	294,159	0	59	0	59	0	294,218	0	(693)	(693)	20,440	02/01/2027
02156L-AF-8	ALTICE FRANCE S A	D	06/06/2022	ZERO STAGE CAPITAL		402,563	475,000	475,000	464,165	10,835	0	0	10,835	0	475,000	0	(72,438)	(72,438)	15,756	07/15/2029
03969A-AQ-3	ARDAGH PACKAGING	D	06/06/2022	ZERO STAGE CAPITAL		344,313	350,000	371,438	361,736	330	(1,111)	0	(781)	0	360,955	0	(16,642)	(16,642)	11,127	04/30/2025
03969A-AR-1	ARDAGH PACKAGING	D	07/12/2022	ZERO STAGE CAPITAL		1,383,913	1,525,000	1,482,863	1,487,908	2,254	1,117	0	3,371	0	1,491,279	0	(107,366)	(107,366)	28,667	08/15/2027
03969Y-AB-4	ARDAGH METAL PACKAGI	D	06/06/2022	ZERO STAGE CAPITAL		294,544	345,000	345,000	342,354	2,646	0	0	2,646	0	345,000	0	(50,456)	(50,456)	7,782	09/01/2029
05530Q-AP-5	B A T INTL FIN PLC D	D	03/17/2022	ZERO STAGE CAPITAL		361,696	360,000	360,000	0	0	0	0	0	0	360,000	0	1,696	1,696	59	03/16/2028
05946K-AH-4	BANCO BILBAO VIZCAYA	D	01/05/2022	ZERO STAGE CAPITAL		746,063	750,000	749,318	749,603	0	4	0	4	0	749,607	0	(3,545)	(3,545)	1,987	09/18/2023
060335-AA-4	BANIJAY ENTERTAINMENT	D	06/06/2022	ZERO STAGE CAPITAL		439,115	450,000	450,000	450,000	0	0	0	0	0	450,000	0	(10,886)	(10,886)	18,611	03/01/2025
06675F-AV-9	BANQUE FED DU CRED M	D	10/27/2022	ZERO STAGE CAPITAL		450,874	480,000	479,323	479,549	0	174	0	174	0	479,723	0	(28,849)	(28,849)	3,666	02/27/2024
06738E-AN-5	BARCLAYS BANK PLC CORPORATE	D	04/01/2022	CS FIRST		2,848,412	2,800,000	2,782,730	2,791,465	0	510	0	510	0	2,791,975	0	56,438	56,438	89,493	01/12/2026
06738E-AU-9	BARCLAYS PLC	D	03/09/2022	ZERO STAGE CAPITAL		1,173,113	1,135,000	1,245,360	1,243,283	0	(3,974)	0	(3,974)	0	1,239,310	0	(66,196)	(66,196)	32,953	01/10/2028
06738E-BB-0	BARCLAYS PLC	D	03/10/2022	ZERO STAGE CAPITAL		765,053	750,000	793,538	787,572	0	(5,294)	0	(5,294)	0	782,278	0	(17,226)	(17,226)	10,393	05/16/2024

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
				ISSUE CALLED at 100.000																
06738E-BF-1	BARCLAYS PLC	D	02/15/2022			1,400,000	1,400,000	1,372,148	1,390,906	0	975	0	975	0	1,391,881	0	8,119	8,119	5,674	02/15/2023
06738E-BG-9	BARCLAYS PLC	D	08/25/2022	ZERO STAGE CAPITAL		267,319	269,000	291,553	291,553	0	0	0	0	0	291,553	0	(24,234)	(24,234)	15,184	01/01/9999
143658-BL-5	CARNIVAL CORP MTN BE	D	06/06/2022	ZERO STAGE CAPITAL		106,806	115,000	115,000	115,000	0	0	0	0	0	115,000	0	(8,194)	(8,194)	6,747	03/01/2026
143658-BN-1	CARNIVAL CORP MTN BE	D	06/06/2022	ZERO STAGE CAPITAL		186,781	215,000	215,000	215,000	0	0	0	0	0	215,000	0	(28,219)	(28,219)	9,512	03/01/2027
143658-BR-2	CARNIVAL CORP	D	06/27/2022	ZERO STAGE CAPITAL		1,986,638	2,175,000	2,163,483	2,157,956	5,636	607	0	6,243	0	2,164,199	0	(177,562)	(177,562)	56,728	05/01/2029
143658-BS-0	CARNIVAL CORP	D	05/20/2022	ZERO STAGE CAPITAL		286,600	285,000	285,000	0	0	0	0	0	0	285,000	0	1,600	1,600	0	06/01/2030
22546Q-AP-2	CREDIT SUISSE NEW YO	D	08/01/2022	MK TAXES SYS		2,466,525	2,500,000	2,563,860	2,519,816	0	(4,195)	0	(4,195)	0	2,515,621	0	(49,096)	(49,096)	81,563	09/09/2024
251526-CC-1	DEUTSCHE BK AG N Y	D	03/10/2022	ZERO STAGE CAPITAL		2,464,400	2,500,000	2,569,280	2,552,398	0	(5,894)	0	(5,894)	0	2,546,504	0	(82,104)	(82,104)	26,695	09/18/2024
25156P-AV-5	DEUTSCHE TELEKOM INT FIN	D	08/02/2022	JP MORGAN		445,352	450,000	421,169	439,933	0	3,396	0	3,396	0	443,329	0	2,022	2,022	9,785	09/19/2023
25243Y-AU-3	DIAGEO CAP PLC	D	08/01/2022	MK TAXES SYS		497,860	500,000	484,395	495,359	0	2,035	0	2,035	0	497,394	0	466	466	9,990	04/29/2023
258258-AA-0	DORIC NIMROD AIR	C	11/30/2022	VARIOUS		100,669	100,669	103,437	99,707	2,210	(1,249)	0	961	0	100,669	0	0	0	3,885	11/30/2022
28228P-AA-9	EG GLOBAL FIN PLC	D	06/06/2022	ZERO STAGE CAPITAL		292,500	300,000	307,875	304,062	3,130	(568)	0	2,562	0	306,624	0	(14,124)	(14,124)	11,419	02/07/2025
28415L-AA-1	ELASTIC N V	D	06/06/2022	ZERO STAGE CAPITAL		156,406	175,000	175,000	173,427	1,573	0	0	1,573	0	175,000	0	(18,594)	(18,594)	7,936	07/15/2029
29446M-AE-2	EQUINOR ASA	D	12/21/2022	ZERO STAGE CAPITAL		555,697	590,000	649,593	636,629	0	(8,672)	0	(8,672)	0	627,957	0	(72,260)	(72,260)	21,437	04/06/2027
39843U-AA-0	GRIFOLS ESCROW ISSUE	D	01/26/2022	ZERO STAGE CAPITAL		201,390	200,000	200,000	200,000	0	0	0	0	0	200,000	0	1,390	1,390	2,982	10/15/2028
				ISSUE CALLED at 100.000																
404280-BM-0	HSBC HLDGS PLC	D	11/17/2022			1,500,000	1,500,000	1,542,300	1,513,755	0	(13,712)	0	(13,712)	0	1,500,043	0	(43)	(43)	45,495	11/22/2023
404280-CE-7	HSBC HLDGS PLC	D	03/21/2022	ZERO STAGE CAPITAL		1,950,272	1,995,000	2,092,522	2,061,459	0	(5,212)	0	(5,212)	0	2,056,247	0	(105,975)	(105,975)	19,844	11/07/2025
44963B-AE-8	SCHAEFFLER VERWALTUN	D	07/26/2022	ZERO STAGE CAPITAL		376,125	425,000	436,699	431,470	0	(1,499)	0	(1,499)	0	429,971	0	(53,846)	(53,846)	17,921	05/15/2027
46115H-AW-7	INTESA SANPAOLO S P CORPORATE	D	06/06/2022	ZERO STAGE CAPITAL		293,525	295,000	280,113	285,595	0	902	0	902	0	286,497	0	7,028	7,028	15,113	01/15/2026
50201D-AD-5	LCPR SR SECD FING DE	D	06/06/2022	ZERO STAGE CAPITAL		323,050	355,000	355,000	355,000	0	0	0	0	0	355,000	0	(31,950)	(31,950)	16,324	07/15/2029
				ISSUE CALLED at 100.000																
53944Y-AM-5	LLOYDS TSB GROUP PLC	D	06/15/2022			1,100,000	1,100,000	1,107,964	1,104,432	0	(4,432)	0	(4,432)	0	1,100,000	0	0	0	7,293	06/15/2023
603051-AC-7	MINERAL RES LTD	D	06/06/2022	ZERO STAGE CAPITAL		294,619	285,000	285,000	0	0	0	0	0	0	285,000	0	9,619	9,619	2,280	11/01/2027
606822-BV-5	MITSUBISHI UFJ FINAN	D	03/09/2022	ZERO STAGE CAPITAL		731,228	750,000	750,098	750,057	0	(6)	0	(6)	0	750,050	0	(18,823)	(18,823)	3,109	09/15/2024
606822-BW-3	MITSUBISHI UFJ FINAN	D	12/13/2022	ZERO STAGE CAPITAL		703,260	755,000	755,000	755,000	0	0	0	0	0	755,000	0	(51,740)	(51,740)	10,093	07/19/2025
				ISSUE CALLED at 117.239																
62886H-AY-7	NCL CORP LTD	D	02/22/2022			274,340	234,000	234,000	234,000	0	0	0	0	0	234,000	0	0	0	53,598	02/01/2026
62954H-AC-2	NXP B V / NXP FDG LL	D	01/12/2022	ZERO STAGE CAPITAL		200,461	193,000	192,616	192,700	0	2	0	2	0	192,702	0	7,760	7,760	1,233	05/01/2027
62954W-AB-1	NTT FINANCE CORP	D	12/13/2022	ZERO STAGE CAPITAL		318,391	335,000	335,000	335,000	0	0	0	0	0	335,000	0	(16,609)	(16,609)	2,517	03/01/2024
63859U-BG-7	NATIONWIDE BLDG SOC	D	12/13/2022	ZERO STAGE CAPITAL		717,899	755,000	754,419	754,600	0	185	0	185	0	754,785	0	(36,886)	(36,886)	5,802	01/22/2024
639057-AA-6	NATWEST GROUP PLC	D	03/31/2022	VARIOUS		500,000	500,000	474,500	474,500	0	0	0	0	0	474,500	0	25,500	25,500	6,312	01/01/9999
67052N-AA-3	NUFARM AUSTRALIA LIM	D	01/28/2022	ZERO STAGE CAPITAL		1,143,633	1,110,000	1,087,650	1,095,671	0	230	0	230	0	1,095,901	0	47,732	47,732	15,956	04/30/2026
67091G-AE-3	OCI N V	D	06/13/2022	ZERO STAGE CAPITAL		671,888	690,000	690,000	690,000	0	0	0	0	0	690,000	0	(18,113)	(18,113)	21,275	10/15/2025
71429M-AC-9	PERRIGO FINANCE UNLI	D	06/06/2022	ZERO STAGE CAPITAL		366,000	400,000	414,500	405,872	8,184	(672)	0	7,512	0	413,385	0	(47,385)	(47,385)	7,497	06/15/2030
780097-BE-0	ROYAL BK SCOTLAND GR	D	03/10/2022	ZERO STAGE CAPITAL		1,503,253	1,500,000	1,543,305	1,507,229	0	(3,776)	0	(3,776)	0	1,503,453	0	(200)	(200)	16,907	05/15/2023
				ISSUE CALLED at 101.000																
81725W-AG-8	SENSATA TECH BV	D	09/28/2022			235,330	233,000	216,338	224,102	0	3,551	0	3,551	0	227,653	0	5,347	5,347	13,152	10/15/2023
822582-BT-8	SHELL INTERNATIONAL	D	12/28/2022	T D SECURITIES		1,884,820	2,000,000	1,906,499	1,338,923	0	8,686	0	8,686	0	1,939,896	0	(55,076)	(55,076)	47,517	05/10/2026
82481L-AC-3	SHIRE ACQUISITIONS I	D	09/20/2022	VARIOUS		699,479	700,000	743,463	724,185	0	(6,590)	0	(6,590)	0	717,596	0	(22,341)	(22,341)	18,294	09/23/2023
84859B-AA-9	SPIRIT IP CAYMAN LTD	D	03/16/2022	ZERO STAGE CAPITAL		186,313	175,000	197,714	193,395	259	(1,372)	0	(1,113)	0	192,282	0	(5,969)	(5,969)	5,678	09/20/2025
86562M-BV-1	SUMITOMO MITSUI FIN	D	12/13/2022	ZERO STAGE CAPITAL		1,806,843	1,900,000	1,985,006	1,975,998	0	(23,650)	0	(23,650)	0	1,952,348	0	(145,505)	(145,505)	63,200	01/15/2025
87854X-AE-1	TECHNIPFMC PLC	D	05/04/2022	TENDER EX		367,500	350,000	350,340	350,268	0	(27)	0	(27)	0	350,241	0	17,259	17,259	17,252	02/01/2026
90352J-AE-3	UBS GROUP FDG SWITZ	D	02/09/2022	ZERO STAGE CAPITAL		705,306	700,000	726,096	708,692	0	(1,547)	0	(1,547)	0	707,145	0	(1,839)	(1,839)	9,784	08/15/2023
92769V-AJ-8	VIRGIN MEDIA FIN PLC	D	06/30/2022	ZERO STAGE CAPITAL		1,547,450	1,755,000	1,757,050	1,748,963	7,779	(30)	0	7,749	0	1,756,712	0	(209,262)	(209,262)	64,933	07/15/2030
961214-EU-3	WESTPAC BKG CORP	D	01/06/2022	ZERO STAGE CAPITAL		993,470	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(6,530)	(6,530)	1,472	11/18/2024
98954N-AA-7	ZIGGO SECD FIN B V	D	01/10/2022	ZERO STAGE CAPITAL		381,425	371,000	375,638	374,300	0	(16)	0	(16)	0	374,284	0	7,141	7,141	9,976	01/15/2027
98955D-AA-8	ZIGGO B V	D	06/06/2022	ZERO STAGE CAPITAL		292,400	320,000	333,600	328,710	3,261	(867)	0	2,394	0	331,105	0	(38,705)	(38,705)	10,097	01/15/2030
00192N-AA-5	AOA MTG TR 2021-1177		05/18/2022	ZERO STAGE CAPITAL		1,636,250	1,700,000	1,697,871	1,697,932	0	52	0	52	0	1,697,984	0	(61,734)	(61,734)	8,587	10/15/2036
037980-AA-7	AQUA ASSETCO FINANCE TRUST 2022-A		12/19/2022	VARIOUS		999,139	999,139	979,318	0	0	0	0	0	0	979,318	0	19,820	19,820	13,009	07/21/2046
07336L-AB-9	BAYVIEW MSR OPP FUND		04/13/2022	VARIOUS		613,437	680,571	697,585	697,397	0	(853)	0	(853)	0	696,544	0	(83,107)	(83,107)	6,176	06/25/2051
10569J-AB-6	BRAVO RES FDG TR		11/25/2022	VARIOUS		8,705	8,705	8,670	0	0	0	0	0	0	8,705	0	0	0	66	07/25/2062
10569J-AC-4	BRAVO RES FDG TR		11/25/2022	VARIOUS		8,705	8,705	8,599	0	0	1	0	1	0	8,705	0	0	0	66	07/25/2062
12553X-AD-5	CIM TR 2018-INV1		11/25/2022	VARIOUS		35,141	35,141	36,217	35,412	0	(271)	0	(271)	0	35,141	0	0	0	429	08/25/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12555D-AB-1	CIM TRUST		11/25/2022	VARIOUS		28,778	28,778	28,721	28,759	0	19	0	19	0	28,778	0	0	0	131	02/25/2049
126670-QT-8	COUNTRYWIDE ASSET-BACKED CERTIFICATES		11/25/2022	VARIOUS		321,544	321,544	85,471	86,725	0	0	0	0	0	86,725	0	234,819	234,819	6,111	05/25/2036
14687K-AE-6	CARVANA AUTO REC TR		05/19/2022	ZERO STAGE CAPITAL		90,000	100,000	99,961	99,961	0	2	0	2	0	99,963	0	(9,963)	(9,963)	792	02/10/2028
14687T-AB-3	CARVANA AUTO REC		11/09/2022	VARIOUS		1,213,504	1,213,504	1,213,408	1,213,423	0	81	0	81	0	1,213,504	0	0	0	1,578	07/10/2024
17329P-AY-8	CITIGROUP MTG LN TR		12/05/2022	VARIOUS		336,602	406,525	412,012	413,688	0	(740)	0	(740)	0	412,948	0	(76,346)	(76,346)	9,843	05/25/2051
17329R-AY-4	'CITIGROUP MTG LN TR		11/25/2022	VARIOUS		334,001	422,699	432,375	432,294	0	(1,200)	0	(1,200)	0	431,094	0	(97,093)	(97,093)	10,150	05/25/2051
17330V-AA-4	CITIGROUP MORTGAGE LOAN TRUST		10/25/2022	MORTGAGE PAYDOWN		3,717	3,717	3,714	0	0	0	0	0	0	3,717	0	0	0	19	09/25/2062
19688G-AA-1	COLT MORTGAGE LOAN T		11/25/2022	VARIOUS		276,657	276,657	276,654	276,657	0	0	0	0	0	276,657	0	0	0	1,953	10/25/2066
20753K-AB-8	CONN AVE SECS		11/25/2022	VARIOUS		1,151,760	1,151,760	1,160,343	1,156,455	0	(4,695)	0	(4,695)	0	1,151,760	0	0	0	14,460	08/25/2031
20754D-AA-5	CONNECTICUT AVE SEC		11/25/2022	VARIOUS		194,496	194,496	194,496	0	0	0	0	0	0	194,496	0	0	0	1,662	04/25/2042
20755D-AA-4	CONNECTICUT AVN SEC		11/25/2022	VARIOUS		78,134	78,134	78,278	0	0	(3)	0	(3)	0	78,134	0	0	0	710	07/25/2042
3136B9-GC-5	FNMA REMIC TRUST		11/25/2022	INTEREST ONLY PAYMENT		0	0	1,361	0	0	(1,361)	0	(1,361)	0	0	0	0	0	55	04/25/2050
3136B9-LQ-8	FNMA REMIC TRUST		11/25/2022	VARIOUS		0	0	25,243	22,681	0	(22,681)	0	(22,681)	0	0	0	0	0	2,488	01/25/2047
3136BD-Q2-7	FNMA REMIC TRUST		11/25/2022	VARIOUS		0	0	7,827	0	0	(7,827)	0	(7,827)	0	0	0	0	0	587	02/25/2051
3136BN-CL-8	FNMA REMIC TRUST		11/25/2022	VARIOUS		32,846	32,846	32,677	0	0	3	0	3	0	32,846	0	0	0	207	01/25/2050
3136BN-CN-4	FNMA REMIC TRUST		11/25/2022	VARIOUS		13,080	13,080	12,945	0	0	1	0	1	0	13,080	0	0	0	73	01/25/2050
3137FW-N2-2	FHLMC REMIC SERIES		11/25/2022	INTEREST ONLY PAYMENT		0	0	1,022	0	0	(1,022)	0	(1,022)	0	0	0	0	0	38	10/25/2050
33767J-AA-0	FIRSTKEY HOMES 2020-		11/21/2022	VARIOUS		3,025,159	3,370,385	3,377,699	3,377,534	0	(434)	0	(434)	0	3,377,100	0	(351,941)	(351,941)	33,340	10/17/2037
33767M-AA-3	FIRSTKEY HOMES TR		04/28/2022	VARIOUS		471,332	509,149	511,476	511,420	0	(57)	0	(57)	0	511,363	0	(40,031)	(40,031)	2,859	08/19/2037
33767T-AA-8	FIRSTKEY HOMES TRUST		05/19/2022	VARIOUS		653,401	729,339	729,317	729,318	0	1	0	1	0	729,318	0	(75,917)	(75,917)	4,206	09/17/2038
33767W-AA-1	FIRSTKEY HOMES 2020-SFR1 TRUST		04/20/2022	VARIOUS		690,736	754,326	754,321	754,322	0	0	0	0	0	754,322	0	(63,587)	(63,587)	4,254	08/17/2026
33768J-AA-9	FIRSTKEY HOMES 2021		06/02/2022	VARIOUS		1,237,038	1,350,000	1,349,965	1,349,965	0	1	0	1	0	1,349,966	0	(112,928)	(112,928)	13,927	12/17/2038
33853H-AB-7	FLAGSTAR MORTGAGE TRUST		12/19/2022	VARIOUS		1,238,446	1,435,000	1,463,476	1,463,407	0	(2,751)	0	(2,751)	0	1,460,656	0	(222,210)	(222,210)	43,740	12/30/2051
35563P-E3-9	FREDDIE MAC SCRT SER		11/25/2022	MORTGAGE PAYDOWN		22,062	22,062	20,767	0	0	12	0	12	0	22,062	0	0	0	20	04/25/2062
35564K-H3-6	FHLMC STACR REMIC TR		11/25/2022	VARIOUS		34,474	34,474	34,474	0	0	0	0	0	0	34,474	0	0	0	212	09/25/2042
35564K-JG-5	FHLMC STARC REMIC TR		11/25/2022	VARIOUS		210,038	210,038	210,038	210,038	0	0	0	0	0	210,038	0	0	0	2,241	09/25/2041
35564K-PU-7	FHLMC STACR		11/25/2022	VARIOUS		40,070	40,070	40,070	0	0	0	0	0	0	40,070	0	0	0	428	01/25/2042
35564K-UW-7	FHLMC STACR REMIC TR		11/25/2022	VARIOUS		149,991	149,991	149,991	0	0	0	0	0	0	149,991	0	0	0	1,467	04/25/2042
35564T-AH-3	FHLMC STACR		10/12/2022	VARIOUS		1,535,497	1,535,497	1,549,652	1,549,640	0	(4,964)	0	(4,964)	0	1,544,676	0	(9,180)	(9,180)	30,229	07/26/2049
36168K-AA-5	GCAT TR 2021-NQM5		11/25/2022	VARIOUS		436,610	436,610	436,602	436,609	0	1	0	1	0	436,610	0	0	0	2,475	07/25/2066
36168W-AC-5	GCAT TR 2022-NQM5		11/25/2022	VARIOUS		885	885	835	0	0	0	0	0	0	885	0	0	0	4	08/25/2067
36267E-BT-7	GS MRTG BCK SEC TR		11/25/2022	VARIOUS		69,211	69,211	68,540	0	0	34	0	34	0	69,211	0	0	0	761	06/25/2052
43732V-AT-3	HOME PART AMERICA TR		06/01/2022	VARIOUS		847,275	923,138	923,119	923,119	0	2	0	2	0	923,121	0	(75,846)	(75,846)	7,308	12/17/2026
45276P-AA-4	IMPERIAL FD MTG TR		11/25/2022	VARIOUS		3,314	3,314	3,165	0	0	1	0	1	0	3,314	0	0	0	14	03/25/2067
46591K-AD-5	JP MORGAN MTG TR		04/25/2022	VARIOUS		170,995	175,938	178,907	178,892	0	(976)	0	(976)	0	177,915	0	(6,920)	(6,920)	2,000	03/25/2050
46591T-AC-8	JP MORGAN MTG TR		11/25/2022	VARIOUS		157,053	157,053	160,445	157,652	0	(599)	0	(599)	0	157,053	0	0	0	1,619	07/25/2050
46592K-AC-6	JP MORGAN MTG TR		11/03/2022	VARIOUS		15,212	19,602	17,822	0	0	154	0	154	0	17,977	0	(2,764)	(2,764)	285	07/25/2051
46651X-AD-4	JP MORGAN MTG TR		11/25/2022	VARIOUS		48,296	48,296	49,232	48,437	0	(141)	0	(141)	0	48,296	0	0	0	367	06/25/2050
46654K-AC-1	J P MORGAN MORTGAGE		11/25/2022	VARIOUS		32,875	32,875	30,111	0	0	86	0	86	0	32,875	0	0	0	267	01/25/2052
46654U-AB-1	J P MORGAN MORTGAGE		11/25/2022	VARIOUS		73,217	73,217	69,820	0	0	99	0	99	0	73,217	0	0	0	759	08/25/2052
46655V-BU-5	JP MORGAN MTG TR		11/25/2022	VARIOUS		10,356	10,356	9,971	0	0	7	0	7	0	10,356	0	0	0	87	01/25/2053
59982H-AC-4	MILL CITY MTG LN TR		11/25/2022	VARIOUS		115,308	115,308	116,173	115,446	0	(138)	0	(138)	0	115,308	0	0	0	583	11/25/2060
64828X-AA-1	NEW RESIDENTIAL MORTGAGE LOAN TRUST		11/25/2022	VARIOUS		174,307	174,307	177,109	174,637	0	(330)	0	(330)	0	174,307	0	0	0	2,161	11/25/2059
64831E-AA-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST		11/25/2022	VARIOUS		137,476	137,476	137,476	137,476	0	0	0	0	0	137,476	0	0	0	558	10/25/2058
67117D-AA-8	OBX TR 2022-NQM7		11/25/2022	VARIOUS		12,361	12,361	12,369	0	0	0	0	0	0	12,361	0	0	0	69	08/25/2062
67117D-AB-6	OBX TR 2022-NQM7		11/25/2022	VARIOUS		6,181	6,181	6,171	0	0	0	0	0	0	6,181	0	0	0	39	08/25/2062
67117D-AC-4	OBX TR 2022-NQM7		11/25/2022	VARIOUS		8,653	8,653	8,553	0	0	1	0	1	0	8,653	0	0	0	70	08/25/2062
67117Y-AC-8	OBX TR 2022-NQM8		11/25/2022	MORTGAGE PAYDOWN		4,592	4,592	4,475	0	0	1	0	1	0	4,592	0	0	0	12	09/25/2062
69377T-AB-2	PRKCM TRUST OTHER ABS		11/25/2022	VARIOUS		1,912	1,912	1,912	0	0	0	0	0	0	1,912	0	0	0	15	08/25/2057

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
69377T-AC-0	PRKCM TRUST OTHER ABS		11/25/2022	VARIOUS		1,912	1,912	1,900	0	0	0	0	0	0	1,912	0	0	0	16	08/25/2057
74333N-AA-0	PROGRESS RES TR		05/19/2022	VARIOUS		1,530,108	1,530,108	1,578,560	1,575,109	0	(1,237)	0	(1,237)	0	1,573,872	0	(43,764)	(43,764)	20,042	05/19/2036
74938D-AA-1	RCKT MTG TR 2021-3		11/25/2022	VARIOUS		23,369	23,369	22,179	0	0	41	0	41	0	23,369	0	0	0	191	07/25/2051
74938W-AB-7	WOODWARD CAPITAL MANAGEMENT		11/25/2022	VARIOUS		32,468	32,468	30,708	0	0	72	0	72	0	32,468	0	0	0	341	02/25/2052
75409J-AA-5	RATE MTG TR 2021-J1		11/25/2022	VARIOUS		10,728	10,728	10,286	0	0	11	0	11	0	10,728	0	0	0	93	07/25/2051
75409J-AG-2	RATE MTG TR 2021-J1		11/25/2022	VARIOUS		11,035	11,035	10,738	0	0	9	0	9	0	11,035	0	0	0	96	07/25/2051
75409X-AA-4	RATE MORTGAGE TRUST		11/25/2022	VARIOUS		81,354	81,354	81,138	81,348	0	6	0	6	0	81,354	0	0	0	826	12/25/2051
75410R-AG-1	RATE MORTGAGE TRUST		11/25/2022	VARIOUS		37,994	37,994	37,881	0	0	4	0	4	0	37,994	0	0	0	460	01/25/2052
81747J-AX-4	SEQUOIA MTG TR		11/25/2022	VARIOUS		93,808	93,808	95,535	94,245	0	(437)	0	(437)	0	93,808	0	0	0	1,330	07/25/2048
81748B-AB-8	SEQUOIA MTG TR		04/13/2022	VARIOUS		491,218	498,574	509,468	507,331	0	(2,344)	0	(2,344)	0	504,988	0	(13,770)	(13,770)	6,950	09/25/2049
85573H-AA-8	STARWOOD MTG RES TR		11/25/2022	VARIOUS		285,712	285,712	285,708	285,711	0	1	0	1	0	285,712	0	0	0	1,150	05/25/2065
86358E-PB-6	STRUCTURED ASSET INV		11/25/2022	VARIOUS		262,492	262,492	262,492	262,492	0	0	0	0	0	262,492	0	0	0	2,329	11/25/2034
886312-AA-5	TIAA BANK MTG LN TR		11/25/2022	VARIOUS		39,499	39,499	40,264	39,635	0	(136)	0	(136)	0	39,499	0	0	0	549	07/25/2048
89176U-AN-4	TOWD POINT MTG TR		11/25/2022	VARIOUS		95,891	95,891	97,532	96,070	0	(179)	0	(179)	0	95,891	0	0	0	646	04/25/2060
89177B-AA-3	TOWD PT MTG TR		11/25/2022	VARIOUS		164,178	164,178	176,799	165,743	0	(1,565)	0	(1,565)	0	164,178	0	0	0	2,760	03/25/2058
89177H-AA-0	TOWD POINT MORTGAGE TRUST		11/25/2022	VARIOUS		120,387	120,387	120,632	120,249	0	138	0	138	0	120,387	0	0	0	951	12/25/2048
89177X-AA-5	TOWD POINT MORTGAGE TRUST		11/25/2022	VARIOUS		138,064	138,064	138,231	137,969	0	95	0	95	0	138,064	0	0	0	1,073	12/25/2048
89178W-AU-2	TOWD POINT MTG TR		11/25/2022	VARIOUS		114,836	114,836	119,654	115,467	0	(631)	0	(631)	0	114,836	0	0	0	1,332	01/25/2060
89179Y-AR-4	TOWD POINT MORTGAGE TRUST		11/25/2022	VARIOUS		104,386	104,386	106,110	104,573	0	(187)	0	(187)	0	104,386	0	0	0	1,122	11/25/2061
90931G-AA-7	UNITED AIRLINE INC		10/15/2022	VARIOUS		8,469	8,469	9,062	0	0	(54)	0	(54)	0	8,469	0	0	0	235	10/15/2027
92538E-AA-5	VERUS SEC 2021-R3 TR		11/25/2022	VARIOUS		347,079	347,079	347,078	347,078	0	0	0	0	0	347,079	0	0	0	1,338	04/25/2064
92538M-AA-7	VERUS SEC TR 2021-6		11/25/2022	VARIOUS		393,238	393,238	393,231	393,238	0	1	0	1	0	393,238	0	0	0	2,548	10/25/2066
92539L-AC-4	VERUS SEC TRUST		11/25/2022	VARIOUS		413,863	413,863	413,860	413,862	0	0	0	0	0	413,863	0	0	0	2,179	06/25/2066
05608K-AA-8	BX TRUST 2021-VINO		05/24/2022	ZERO STAGE CAPITAL		814,938	850,000	848,000	848,082	0	46	0	46	0	848,128	0	(33,191)	(33,191)	3,690	05/15/2038
05608W-AA-2	BX COMM MTG 2021-SOA		05/18/2022	ZERO STAGE CAPITAL		719,766	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(30,234)	(30,234)	3,122	06/15/2038
05609K-AA-7	BX COMMERCIAL MTG TR		04/22/2022	VARIOUS		1,563,843	1,600,000	1,591,996	1,592,103	0	521	0	521	0	1,592,624	0	(28,782)	(28,782)	5,327	10/15/2038
05609V-AA-3	BX CM MTG 2021-VOLT		05/17/2022	ZERO STAGE CAPITAL		1,398,570	1,450,000	1,450,000	1,450,000	0	0	0	0	0	1,450,000	0	(51,430)	(51,430)	6,161	09/15/2036
12591K-AD-7	COMM MTG TR		12/12/2022	MORTGAGE PAYDOWN		100,317	100,317	103,676	100,454	0	(137)	0	(137)	0	100,317	0	0	0	2,627	10/15/2046
12598G-AA-5	COMM 2021-LBA MORTGA		01/18/2022	J P MORGAN		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	517	03/15/2038
193051-AA-7	COLD 2020-ICE5		05/25/2022	ZERO STAGE CAPITAL		763,538	786,392	786,392	786,392	0	0	0	0	0	786,392	0	(22,855)	(22,855)	4,321	11/15/2037
30227F-AA-8	EXTENDED STAY AMER T		10/15/2022	MORTGAGE PAYDOWN		18,632	18,632	18,632	18,632	0	0	0	0	0	18,632	0	0	0	324	07/15/2038
38011W-AA-4	GMAC MILITARY HSG TR		12/12/2022	MORTGAGE PAYDOWN		1,194	1,194	1,247	0	0	0	0	0	0	1,194	0	0	0	7	05/10/2037
46639N-AQ-4	JPMBB COML MTG SEC TR 201		04/01/2022	BARCLAYS		7,805,286	7,755,000	8,155,133	8,072,145	0	(3,178)	0	(3,178)	0	8,068,967	0	(263,680)	(263,680)	97,864	07/15/2045
46644Y-AU-4	JPMBB COML MTG SEC T		08/17/2022	MORTGAGE PAYDOWN		281,023	281,023	298,982	281,972	0	(949)	0	(949)	0	281,023	0	0	0	6,001	08/17/2048
53218C-AA-8	LIFE FINANCIAL SER T		02/15/2022	MORTGAGE PAYDOWN		6,812	6,812	6,812	6,812	0	0	0	0	0	6,812	0	0	0	5	03/17/2036
55066X-AA-0	LUXE TRUST 2021-MLBH		11/15/2022	VARIOUS		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	31,838	11/15/2038
67118A-AA-3	OPG TRUST 2021-PORT		09/15/2022	MORTGAGE PAYDOWN		566,327	566,327	561,629	565,772	0	554	0	554	0	566,327	0	0	0	4,121	10/15/2036
75585R-RZ-0	REAL ESTATE ASSET LIGQUIDITY TRUST		12/12/2022	MORTGAGE PAYDOWN		124,603	124,603	124,423	124,521	0	81	0	81	0	124,603	0	0	0	1,746	01/12/2030
78458M-AA-2	SMR MORTGAGE TRUST		03/15/2022	MORTGAGE PAYDOWN		23,016	23,016	23,016	0	0	0	0	0	0	23,016	0	0	0	31	02/15/2039
87303T-AA-5	TTAN 2021-MHC		05/24/2022	VARIOUS		485,431	499,769	499,769	499,769	0	0	0	0	0	499,769	0	(14,338)	(14,338)	2,612	03/15/2038
90278K-AZ-4	UBS COML MTG TR		12/16/2022	MORTGAGE PAYDOWN		99,272	99,272	108,431	99,508	0	(236)	0	(236)	0	99,272	0	0	0	3,817	12/15/2051
75585R-PY-5	REAL ESTATE ASSET LIGQUIDITY TRUST		06/13/2022	VARIOUS		585,939	593,099	579,253	579,262	0	6,205	0	6,205	0	585,467	0	472	472	8,063	11/12/2052
75585R-QE-8	REAL ESTATE ASSET		12/12/2022	MORTGAGE PAYDOWN		88,051	88,051	91,809	88,760	0	(709)	0	(709)	0	88,051	0	0	0	1,424	06/12/2023
75585R-QY-4	REAL ESTATE ASSET		12/12/2022	MORTGAGE PAYDOWN		394,600	394,600	401,959	395,638	0	(1,038)	0	(1,038)	0	394,600	0	0	0	5,167	04/12/2024
75585R-RM-9	REAL ESTATE ASSET		12/12/2022	VARIOUS		54,824	54,824	55,700	54,947	0	(107)	0	(107)	0	54,839	0	(15)	(15)	1,080	12/12/2028
02007T-AC-9	ALLY AUTO RECV TR		01/26/2022	VARIOUS		56,254	55,990	57,068	56,676	0	(85)	0	(85)	0	56,591	0	(337)	(337)	117	06/15/2024
02666A-AA-6	AMER HOMES 4 RENT TR		12/19/2022	MORTGAGE PAYDOWN		27,734	27,734	28,682	0	0	(19)	0	(19)	0	27,734	0	0	0	475	04/18/2052
03066E-AD-6	AMERICREDIT AUTO REC		01/18/2022	ZERO STAGE CAPITAL		1,500,117	1,500,000	1,507,090	1,505,201	0	(90)	0	(90)	0	1,505,111	0	(4,994)	(4,994)	880	12/18/2024
03066G-AD-1	AMERICREDIT AUTO REC		01/18/2022	J P MORGAN		15,676	15,676	15,952	15,849	0	(4)	0	(4)	0	15,845	0	(168)	(168)	0	11/20/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03066P-AC-3	AMERICREDIT AUTO REC		12/19/2022	MORTGAGE PAYDOWN		436,199	436,199	436,140	436,105	0	94	0	94	0	436,199	0	0	0	1,608	06/18/2025
03066T-AB-7	AMERICREDIT AUTO REC		09/19/2022	VARIOUS		3,373,049	3,400,000	3,399,810	0	0	67	0	67	0	3,399,877	0	(26,829)	(26,829)	29,307	01/20/2026
03217J-AA-9	AMSR 2020-SFR5 TR		01/27/2022	ZERO STAGE CAPITAL		1,155,375	1,200,000	1,199,969	1,199,972	0	0	0	0	0	1,199,972	0	(44,597)	(44,597)	2,758	11/17/2037
038779-AB-0	ARBYS FUNDING LLC		10/31/2022	VARIOUS		500	500	448	0	0	0	0	0	0	500	0	0	0	4	07/30/2050
04002P-AA-2	AREIT TRUST		11/18/2022	MORTGAGE PAYDOWN		430,013	430,013	430,013	430,013	0	0	0	0	0	430,013	0	0	0	7,144	11/17/2038
04016G-BB-3	ARES CLO LTD		10/15/2022	MORTGAGE PAYDOWN		288,160	288,160	288,160	288,160	0	0	0	0	0	288,160	0	0	0	2,194	01/15/2029
05492X-AA-9	BDS LTD		09/19/2022	VARIOUS		1,114,463	1,114,463	1,020,023	1,020,023	0	0	0	0	0	1,020,023	0	94,440	94,440	6,213	09/15/2035
05601G-AA-4	BPCRE 2021-FL1 LTD		04/18/2022	VARIOUS		496,030	496,030	496,030	496,030	0	0	0	0	0	496,030	0	0	0	1,409	02/18/2037
10620W-AH-1	BRAZOS ED LN AUTH IN		01/26/2022	VARIOUS		438,737	445,000	444,972	444,972	0	1	0	1	0	444,973	0	(6,236)	(6,236)	1,653	01/25/2072
12510H-AK-6	CARS-DB4 LP 2021-1		12/15/2022	MORTGAGE PAYDOWN		23,843	23,843	23,833	23,830	0	13	0	13	0	23,843	0	0	0	151	08/15/2051
12510K-AC-7	CCG REVEIVALES 2021-		12/14/2022	MORTGAGE PAYDOWN		336,686	336,686	336,635	336,645	0	41	0	41	0	336,686	0	0	0	449	06/15/2027
12530M-AL-9	CF HIPPOLYTA ISSR LL		12/15/2022	MORTGAGE PAYDOWN		6,628	6,628	6,627	0	0	15	0	15	0	6,628	0	0	0	100	08/15/2062
12563L-AS-6	CLI FUNDING VI LLC		12/19/2022	MORTGAGE PAYDOWN		22,867	22,867	20,430	0	0	81	0	81	0	22,867	0	0	0	93	10/18/2045
12565K-AA-5	CLI FDG 2021-1 LLC		12/19/2022	MORTGAGE PAYDOWN		15,583	15,583	13,682	0	0	57	0	57	0	15,583	0	0	0	58	02/18/2046
12565K-AE-7	CLI FDG 2022-1 LLC		12/19/2022	MORTGAGE PAYDOWN		4,000	4,000	3,560	0	0	13	0	13	0	4,000	0	0	0	23	01/18/2047
12658V-AA-9	CPS AUTO RECEIVABLES		12/15/2022	MORTGAGE PAYDOWN		960,693	960,693	960,636	960,542	0	150	0	150	0	960,693	0	0	0	3,102	10/15/2025
14316H-AC-6	CARMAX AUTO OWNER TR		02/16/2022	ZERO STAGE CAPITAL		1,036,260	1,050,000	1,049,769	1,049,824	0	6	0	6	0	1,049,831	0	(13,571)	(13,571)	919	08/15/2025
15200W-AC-9	CENTERPOINT ENGY TRANS 20		10/15/2022	MORTGAGE PAYDOWN		1,214,004	1,214,004	1,245,372	1,216,693	0	(2,689)	0	(2,689)	0	1,214,004	0	0	0	27,686	10/15/2025
165183-BY-9	CHESAPEAKE FUNDING III LLC		11/15/2022	VARIOUS		260,888	260,888	260,850	260,858	0	30	0	30	0	260,888	0	0	0	3,320	04/15/2031
233046-AS-0	DB MASTER FINANCE LL		11/20/2022	MORTGAGE PAYDOWN		1,250	1,250	971	0	0	2	0	2	0	1,250	0	0	0	9	11/20/2051
254683-CK-9	DISCOVER CARD EXE TR		01/18/2022	J P MORGAN		1,000,000	1,000,000	999,979	999,990	0	0	0	0	0	999,990	0	10	10	2,533	07/15/2024
25755T-AL-4	DOMINOS PIZZA MSTER		10/25/2022	VARIOUS		625	625	573	0	0	0	0	0	0	625	0	0	0	6	10/25/2049
262081-AC-6	DRIVE AUTO REC TR		12/15/2022	MORTGAGE PAYDOWN		375,173	375,173	375,117	375,045	0	127	0	127	0	375,173	0	0	0	2,964	10/15/2025
262104-AB-8	DRIVE AUTO REC TR		07/15/2022	VARIOUS		1,748,092	1,748,092	1,748,014	1,748,023	0	66	0	66	0	1,748,089	0	4	4	1,801	05/15/2024
262108-AC-7	DRIVE AUTO REC TR		07/15/2022	VARIOUS		1,350,000	1,350,000	1,349,921	1,349,935	0	63	0	63	0	1,349,998	0	2	2	2,106	11/15/2024
262108-AD-5	DRIVE AUTO REC TR		12/15/2022	MORTGAGE PAYDOWN		676,242	676,242	676,179	676,161	0	80	0	80	0	676,242	0	0	0	3,422	07/15/2025
26833B-AB-9	ECMC 2020		11/28/2022	VARIOUS		321,039	321,039	321,039	321,039	0	0	0	0	0	321,039	0	0	0	1,883	01/25/2070
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LOAN ISSUE N		11/25/2022	VARIOUS		3,321	3,321	3,238	0	0	1	0	1	0	3,321	0	0	0	27	11/25/2040
28628B-AA-6	ELFI GRADUATE LOAN P		11/28/2022	VARIOUS		853,928	854,377	853,507	854,352	0	21	0	21	0	854,373	0	(445)	(445)	5,820	12/26/2046
29365K-AC-7	ENTERGY TEXAS RESTORATION FUNDING LLC		08/01/2022	VARIOUS		1,596,692	1,596,692	1,817,428	1,648,610	0	(32,735)	0	(32,735)	0	1,615,875	0	(19,183)	(19,183)	51,586	11/01/2023
29373K-AB-9	ENTERPRISE FLEET FNC		12/20/2022	VARIOUS		329,254	329,254	319,594	329,109	0	145	0	145	0	329,254	0	0	0	3,136	12/20/2025
29374A-AB-0	ENTERPRISE FLEET FINANCING LLC		05/20/2022	VARIOUS		163,917	163,917	163,916	163,917	0	1	0	1	0	163,917	0	0	0	1,090	10/22/2024
30165J-AC-0	EXETER ATMOBILE REC		12/15/2022	MORTGAGE PAYDOWN		977,808	977,808	977,794	977,639	0	168	0	168	0	977,808	0	0	0	5,564	07/15/2025
30165X-AB-1	EXETER AUTO RECV TR		04/18/2022	VARIOUS		797,195	797,195	797,166	797,172	0	22	0	22	0	797,194	0	0	0	349	01/15/2024
30165X-AD-7	EXETER AUTO RECV TR		12/15/2022	MORTGAGE PAYDOWN		509,669	509,669	509,656	509,585	0	84	0	84	0	509,669	0	0	0	2,495	09/15/2025
30166A-AB-0	EXETER AUTO RECV TR		05/16/2022	VARIOUS		1,604,435	1,604,435	1,604,370	1,604,379	0	48	0	48	0	1,604,427	0	8	8	1,346	01/16/2024
30166A-AD-6	EXETER AUTO RECV TR		12/15/2022	MORTGAGE PAYDOWN		42,012	42,012	42,012	42,001	0	11	0	11	0	42,012	0	0	0	290	01/15/2026
34528Q-FU-3	FORD CREDIT FLRPLN T		09/15/2022	ISSUE CALLED at 100.000		2,000,000	2,000,000	2,021,719	2,012,432	0	(3,127)	0	(3,127)	0	2,009,304	0	(9,304)	(9,304)	37,200	09/15/2024
34528Q-GS-7	FORD CREDITFLOORPLAN		03/15/2022	ISSUE CALLED at 100.000		1,000,000	1,000,000	999,856	999,934	0	6	0	6	0	999,940	0	60	60	7,100	03/15/2024
36258X-AA-8	GLS AUTO REC ISSUER		03/15/2022	VARIOUS		113,153	113,153	113,146	113,149	0	3	0	3	0	113,152	0	1	1	370	02/15/2024
36264B-AA-8	GPMT LTD 2021-FL3		11/20/2022	MORTGAGE PAYDOWN		212,311	212,311	212,311	212,311	0	0	0	0	0	212,311	0	0	0	2,714	07/16/2035
380144-AD-7	GM FIN AUTO LEAS TR		02/15/2022	ZERO STAGE CAPITAL		1,172,391	1,200,000	1,199,899	1,199,913	0	3	0	3	0	1,199,917	0	(27,526)	(27,526)	779	05/20/2025
43730N-AA-4	HOME PART OF AMER TR		12/19/2022	MORTGAGE PAYDOWN		64,236	64,236	63,589	0	0	25	0	25	0	64,236	0	0	0	819	04/19/2039
43730X-AA-2	HOME PART OF AMER TR		12/19/2022	VARIOUS		1,314,533	1,332,776	1,332,752	1,332,752	0	0	0	0	0	1,332,753	0	(18,220)	(18,220)	2,986	01/17/2041
43815H-AD-9	HONDA AUTO RECEIVABLES OWNER OTHER ABS		01/24/2022	WELLS FARGO		4,914,668	4,907,176	4,905,805	4,906,519	0	15	0	15	0	4,906,534	0	8,134	8,134	14,647	11/22/2024
44933M-AD-3	HYUNDAI AUTO LSE SEC		08/30/2022	ZERO STAGE CAPITAL		1,762,125	1,850,000	1,849,890	1,849,897	0	18	0	18	0	1,849,915	0	(87,790)	(87,790)	6,315	09/15/2025
50184K-BL-1	LCM LTD PARTNERSHIP		10/19/2022	VARIOUS		445,026	445,026	445,026	445,026	0	0	0	0	0	445,026	0	0	0	3,673	07/19/2027

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
52604A-AA-6	LENDMARK FUNDING TRUST		12/20/2022	MORTGAGE PAYDOWN		237,598	237,598	241,384	238,338	0	(740)	0	(740)	0	237,598	0	0	0	6,295	04/20/2028
55446M-AA-5	MACH I		12/15/2022	MORTGAGE PAYDOWN		3,539	3,539	2,871	0	0	4	0	4	0	3,539	0	0	0	10	10/15/2039
60700F-AG-8	MMAF EQUIP FIN		12/10/2022	MORTGAGE PAYDOWN		903,443	903,443	955,631	912,075	0	(8,632)	0	(8,632)	0	903,443	0	0	0	26,206	03/10/2026
60700K-AC-6	MMAF EQUIP FIN		12/14/2022	MORTGAGE PAYDOWN		115,988	115,988	115,821	115,934	0	54	0	54	0	115,988	0	0	0	568	08/14/2025
61977K-AA-4	MOTEL 6 TRUST		05/17/2022	VARIOUS		792,392	800,000	800,391	800,384	0	(234)	0	(234)	0	800,150	0	(7,759)	(7,759)	3,566	09/15/2038
63935B-AA-1	NAVIENT PRIV ED LN 2		12/15/2022	MORTGAGE PAYDOWN		353,539	353,539	354,169	353,441	0	98	0	98	0	353,539	0	0	0	2,055	01/15/2069
63940P-AB-1	NAVIENT PRIV ED LN T		12/15/2022	MORTGAGE PAYDOWN		108,608	108,608	104,469	109,431	0	(823)	0	(823)	0	108,608	0	0	0	1,418	02/18/2042
63940Q-AB-9	NAVIENT PRIV ED LN T		12/15/2022	MORTGAGE PAYDOWN		82,427	82,427	86,548	83,070	0	(643)	0	(643)	0	82,427	0	0	0	1,486	12/15/2059
63940U-AB-0	NAVIENT PRIV ED LN T		12/15/2022	MORTGAGE PAYDOWN		53,584	53,584	55,906	48,138	0	(304)	0	(304)	0	53,584	0	0	0	1,002	12/15/2059
63940Y-AB-2	NAVIENT PRIV REFI LN		12/15/2022	MORTGAGE PAYDOWN		179,453	179,453	184,668	180,432	0	(979)	0	(979)	0	179,453	0	0	0	2,346	02/15/2068
63941F-AC-0	NAVIENT STUDENT LOAN TRUST		12/15/2022	MORTGAGE PAYDOWN		194,525	194,525	194,525	194,525	0	0	0	0	0	194,525	0	0	0	1,761	11/15/2068
63941H-AA-0	NAVIENT PRIV ED LN		12/15/2022	MORTGAGE PAYDOWN		48,876	48,876	49,571	48,979	0	(103)	0	(103)	0	48,876	0	0	0	344	05/15/2069
63941L-AB-9	NAVIENT PRIV ED LN T		12/15/2022	MORTGAGE PAYDOWN		76,412	76,412	80,304	76,890	0	(478)	0	(478)	0	76,412	0	0	0	1,321	12/15/2059
63941U-AA-1	NAVIENT PRIV ED LN T		01/27/2022	VARIOUS		405,736	409,647	410,377	410,366	0	(34)	0	(34)	0	410,332	0	(4,596)	(4,596)	565	09/15/2069
63941X-AA-5	NAVIENT PRI ED RE LN		01/27/2022	VARIOUS		763,672	772,050	776,044	775,987	0	(146)	0	(146)	0	775,841	0	(12,170)	(12,170)	1,189	07/15/2069
63942A-AA-4	NAVIENT PVT ED LN 20		12/15/2022	MORTGAGE PAYDOWN		223,828	223,828	223,785	223,721	0	107	0	107	0	223,828	0	0	0	1,481	04/15/2069
63942B-AA-2	NAVIENT PVT ED RI LN		12/15/2022	MORTGAGE PAYDOWN		80,564	80,564	80,607	80,539	0	25	0	25	0	80,564	0	0	0	285	05/15/2069
63942E-AA-6	NAVIENT PRIVATE ED L		12/15/2022	MORTGAGE PAYDOWN		152,940	152,940	152,906	152,888	0	52	0	52	0	152,940	0	0	0	663	12/15/2069
63942G-AA-1	NAVIENT PRIVATE ED L		12/15/2022	MORTGAGE PAYDOWN		164,703	164,703	164,673	164,636	0	67	0	67	0	164,703	0	0	0	820	02/15/2070
63942J-AA-5	NAVIENT PRIVATE ED L		12/15/2022	MORTGAGE PAYDOWN		314,256	314,256	314,996	314,290	0	(35)	0	(35)	0	314,256	0	0	0	1,428	10/15/2069
63942N-AA-6	NAVIENT STUDENT LN 2		11/25/2022	MORTGAGE PAYDOWN		65,603	65,603	65,584	65,602	0	2	0	2	0	65,603	0	0	0	422	12/26/2069
63942P-AA-1	NAVIENT PVT ED LN TR		12/15/2022	MORTGAGE PAYDOWN		62,256	62,256	62,245	0	0	97	0	97	0	62,256	0	0	0	905	10/15/2070
671026-AA-0	OSD CLO 2021-23 LTD		07/18/2022	MORTGAGE PAYDOWN		3,744	3,744	3,742	3,740	0	3	0	3	0	3,744	0	0	0	31	04/17/2031
67107F-BL-0	OZLM LTD		10/17/2022	VARIOUS		51,719	51,719	51,719	51,719	0	0	0	0	0	51,719	0	0	0	465	10/17/2029
67181D-AA-9	OAK ST INV GD NET LS		12/20/2022	VARIOUS		14,823	14,823	14,823	14,810	0	13	0	13	0	14,823	0	0	0	148	11/20/2050
67190A-AA-4	OEAK STREET INVESTMENT GRADE		12/20/2022	VARIOUS		13,067	13,067	13,071	13,061	0	6	0	6	0	13,067	0	0	0	103	01/20/2051
67578A-AA-6	OCTANE RECEIVABLES T		12/20/2022	VARIOUS		623,522	623,522	618,134	623,254	0	268	0	268	0	623,522	0	0	0	3,688	09/20/2028
68377H-AA-2	OPORTUN ISSUANCE TR		12/08/2022	MORTGAGE PAYDOWN		139,406	139,406	139,400	0	0	159	0	159	0	139,406	0	0	0	1,660	10/09/2029
68389F-JY-1	OPTION ONE MTG LN TR		09/26/2022	VARIOUS		322,470	322,470	322,168	322,171	0	281	0	281	0	322,452	0	18	18	1,651	12/25/2035
69290L-AA-5	PFP 2021-7 LTD		11/17/2022	MORTGAGE PAYDOWN		1,236,554	1,236,554	1,236,554	1,236,554	0	0	0	0	0	1,236,554	0	0	0	10,292	04/14/2038
704100-AB-2	PAWNEE EQUIP REC LLC		12/15/2022	MORTGAGE PAYDOWN		650,001	650,001	649,946	649,744	0	257	0	257	0	650,001	0	0	0	5,920	07/15/2027
74332W-AA-1	PROGRESS RES TR		08/19/2022	MORTGAGE PAYDOWN		3,795	3,795	3,867	3,797	0	(1)	0	(1)	0	3,795	0	0	0	31	09/18/2036
74333T-AA-7	PROGRESS RES TR		06/02/2022	VARIOUS		1,480,102	1,650,000	1,649,922	1,649,923	0	2	0	2	0	1,649,925	0	(169,824)	(169,824)	12,596	09/17/2038
74333V-AA-2	PROGRESS RES 2021-SF		01/20/2022	MORTGAGE PAYDOWN		799	799	786	798	0	1	0	1	0	799	0	0	0	1	05/19/2038
74333X-AA-8	PROGRESS RES TR		03/17/2022	MORTGAGE PAYDOWN		1,172	1,172	1,172	1,171	0	1	0	1	0	1,172	0	0	0	5	01/17/2039
75574Y-AA-1	READYCAP COMMERICIAL TRUST		11/25/2022	VARIOUS		207,529	207,529	207,529	207,529	0	0	0	0	0	207,529	0	0	0	2,522	01/25/2026
78443C-CL-6	SLM PRIVATE ST LN TR		12/15/2022	MORTGAGE PAYDOWN		240,035	240,035	235,460	238,466	0	1,569	0	1,569	0	240,035	0	0	0	1,943	06/15/2039
78443D-AD-4	SLM PRIVATE ST LN TR		12/15/2022	MORTGAGE PAYDOWN		124,505	124,505	122,772	124,295	0	210	0	210	0	124,505	0	0	0	956	12/15/2041
78471H-AB-4	SOFI PRFSSNAL LN PRG		12/15/2022	MORTGAGE PAYDOWN		474,976	474,976	487,913	477,573	0	(2,597)	0	(2,597)	0	474,976	0	0	0	7,722	06/15/2048
80285V-AC-3	SANTANDER DRIVE AUTO		12/15/2022	MORTGAGE PAYDOWN		890,993	890,993	890,912	890,834	0	160	0	160	0	890,993	0	0	0	4,050	08/15/2025
80286C-AC-4	SANTANDER RETAIL 202		01/18/2022	ZERO STAGE CAPITAL		1,087,496	1,100,000	1,099,948	1,099,952	0	1	0	1	0	1,099,953	0	(12,456)	(12,456)	458	03/20/2025
80286X-AB-0	SANTANDER DRIVE AUTO		04/15/2022	VARIOUS		917,923	917,923	917,906	917,909	0	11	0	11	0	917,920	0	3	3	526	04/15/2024
80286X-AC-8	SANTANDER DRIVE AUTO		09/15/2022	VARIOUS		700,000	700,000	699,943	699,951	0	43	0	43	0	699,994	0	6	6	1,335	02/15/2025
817743-AA-5	SERVPRO MTR ISSUER		10/25/2022	VARIOUS		1,125	1,125	1,027	0	0	0	0	0	0	1,125	0	0	0	11	10/25/2049
83405N-AA-4	SOFI PRFSNL PRG 2021		12/15/2022	MORTGAGE PAYDOWN		208,391	208,391	208,365	208,306	0	85	0	85	0	208,391	0	0	0	1,022	02/15/2047
83546D-AG-3	SONIC CAP LLC 2020-1		12/20/2022	MORTGAGE PAYDOWN		1,708	1,708	1,576	0	0	4	0	4	0	1,708	0	0	0	15	01/20/2050
83546D-AJ-7	SONIC CAP LLC 2020-1		12/20/2022	MORTGAGE PAYDOWN		208	208	179	0	0	0	0	0	0	208	0	0	0	1	01/20/2050
83546D-AQ-1	SONIC CAPITAL LLC		12/20/2022	MORTGAGE PAYDOWN		208	208	150	0	0	1	0	1	0	208	0	0	0	0	08/20/2051
85236K-AA-0	STACK INF ISSUER		11/25/2022	VARIOUS		750	750	724	0	0	0	0	0	0	750	0	0	0	3	02/25/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
872480-AE-8	TIF FUNDING II LLC		12/20/2022	MORTGAGE PAYDOWN		25,833	25,833	22,390	0	0	101	0	101	0	25,833	0	0	0	107	02/20/2046
87342R-AC-8	TACO BELL FDG LLC		11/25/2022	VARIOUS		1,250	1,250	1,173	0	0	0	0	0	0	1,250	0	0	0	16	05/25/2046
87342R-AE-4	TACO BELL FDG LLC		11/25/2022	VARIOUS		625	625	576	0	0	0	0	0	0	625	0	0	0	8	11/25/2048
87342R-AJ-3	TACO BELL FUNDING LL		11/25/2022	VARIOUS		625	625	462	0	0	0	0	0	0	625	0	0	0	4	08/25/2051
88315L-AE-8	TEXTAINER MARINE VII		12/20/2022	MORTGAGE PAYDOWN		2,571	2,571	2,333	0	0	2	0	2	0	2,571	0	0	0	6	08/20/2045
89179X-AL-9	TOWD POINT ASSET TR		12/20/2022	MORTGAGE PAYDOWN		329,031	329,031	328,980	328,783	0	248	0	248	0	329,031	0	0	0	2,083	11/21/2061
89231A-AE-1	TOYOTA AUTO RECEIVABLES OWNER TRUST		01/24/2022	MIZUHO		6,054,375	6,000,000	5,995,425	5,998,115	0	59	0	59	0	5,998,174	0	56,201	56,201	21,388	02/15/2024
89237V-AC-3	TOYOTA AUTO RECV TR		04/01/2022	MITSUBISHI		2,165,625	2,250,000	2,249,673	2,249,759	0	16	0	16	0	2,249,775	0	(84,150)	(84,150)	3,919	10/15/2025
91823A-AN-1	VB-S1 ISSUER LLC		02/28/2022	ISSUE CALLED at 100.000		500,000	500,000	523,184	522,951	0	(111)	0	(111)	0	522,840	0	(22,840)	(22,840)	3,199	06/15/2050
92211M-AE-3	VANTAGE DATA CTR		12/15/2022	MORTGAGE PAYDOWN		583	583	567	0	0	1	0	1	0	583	0	0	0	3	11/15/2043
92212K-AA-4	VANTAGE DATA CTR		12/15/2022	MORTGAGE PAYDOWN		833	833	781	0	0	1	0	1	0	833	0	0	0	3	07/15/2044
92868J-AE-6	VOLKSWAGEN AUTO LN E		08/25/2022	ZERO STAGE CAPITAL		1,417,569	1,460,000	1,494,504	1,487,856	0	(3,911)	0	(3,911)	0	1,483,945	0	(66,376)	(66,376)	12,724	08/20/2026
95058X-AE-8	WENDYS FDG LLC		12/15/2022	MORTGAGE PAYDOWN		4,375	4,375	3,854	0	0	9	0	9	0	4,375	0	0	0	42	03/15/2048
95058X-AP-3	WENDY'S FDG 2022-1		12/15/2022	MORTGAGE PAYDOWN		1,250	1,250	1,153	0	0	2	0	2	0	1,250	0	0	0	21	03/15/2052
96042H-AL-4	WESTLAKE AUTORECV TR		12/15/2022	MORTGAGE PAYDOWN		270,549	270,549	277,471	272,596	0	(2,047)	0	(2,047)	0	270,549	0	0	0	6,712	11/15/2024
96042R-AB-4	WESTLAKE AUTOMOBILE		01/26/2022	VARIOUS		344,576	345,634	344,608	344,621	0	88	0	88	0	344,709	0	(133)	(133)	127	04/15/2025
96328D-BX-1	WHEELS SPV 2021-1		12/20/2022	MORTGAGE PAYDOWN		258,012	258,012	258,012	258,012	0	0	0	0	0	258,012	0	0	0	1,460	08/20/2029
974153-AB-4	WINGSTOP FUNDING LLC		12/05/2022	MORTGAGE PAYDOWN		1,375	1,375	1,184	0	0	1	0	1	0	1,375	0	0	0	10	12/05/2050
974153-AD-0	WINGSTOP FUNDING LLC		12/05/2022	MORTGAGE PAYDOWN		1,125	1,125	980	0	0	5	0	5	0	1,125	0	0	0	31	03/05/2052
98163G-AD-3	WORLD OMNI AUTO LEAS		12/15/2022	MORTGAGE PAYDOWN		424,284	424,284	424,249	424,217	0	67	0	67	0	424,284	0	0	0	1,565	02/15/2024
98163H-AC-3	WORLD OMNI SLCT AUTO		12/13/2022	ZERO STAGE CAPITAL		1,636,117	1,700,000	1,699,872	1,699,878	0	22	0	22	0	1,699,900	0	(63,783)	(63,783)	9,010	03/15/2027
009089-AA-1	AIR CANADA	A	11/15/2022	MORTGAGE PAYDOWN		47,694	47,694	49,137	47,915	0	(221)	0	(221)	0	47,694	0	0	0	1,476	05/15/2025
05570X-BM-7	BMW CDA AUTO TR		10/20/2022	VARIOUS		1,478,022	1,478,022	1,478,022	1,478,022	0	0	0	0	0	1,478,022	0	0	0	13,390	09/20/2023
05570X-BT-2	BMW CDA AUTO TR		12/20/2022	MORTGAGE PAYDOWN		912,156	912,156	912,156	912,156	0	0	0	0	0	912,156	0	0	0	3,717	09/20/2023
12614A-DB-3	CNH CAPITAL CANADA RECEIVABLE		12/15/2022	MORTGAGE PAYDOWN		537,111	537,111	537,111	537,111	0	0	0	0	0	537,111	0	0	0	4,772	11/17/2025
12614A-DE-7	CNH CAPITAL CDA RECE		05/16/2022	MORTGAGE PAYDOWN		1,582,530	1,582,530	1,582,530	1,582,530	0	0	0	0	0	1,582,530	0	0	0	1,274	03/15/2024
345213-HK-1	FORD AUTO SECURITIZATION TRUST		07/15/2022	MORTGAGE PAYDOWN		1,352,260	1,352,260	1,426,275	1,426,275	0	0	0	0	0	1,426,275	0	(74,014)	(74,014)	9,823	10/15/2023
36252M-BY-5	GMF CANADA TRUST		07/20/2022	MORTGAGE PAYDOWN		1,221,445	1,221,445	1,221,445	1,221,445	0	0	0	0	0	1,221,445	0	0	0	3,469	07/20/2023
36252M-CE-8	GMF CANADA LEASING TRUST		12/20/2022	MORTGAGE PAYDOWN		7,387,488	7,387,488	7,387,488	7,387,488	0	0	0	0	0	7,387,488	0	0	0	31,245	03/20/2024
827314-AJ-4	SILVER ARROW CANADA LP		03/15/2022	MORTGAGE PAYDOWN		400,299	400,299	446,525	446,525	0	0	0	0	0	446,525	0	(46,227)	(46,227)	1,503	01/15/2023
12807C-AA-1	CAL FDG IV LTD	D	11/25/2022	VARIOUS		10,625	10,625	9,416	0	0	13	0	13	0	10,625	0	0	0	33	09/25/2045
68784C-AE-2	OSCAR US FD TR VIII	D	12/12/2022	MORTGAGE PAYDOWN		982,720	982,720	1,009,169	995,137	0	(12,417)	0	(12,417)	0	982,720	0	0	0	16,406	05/12/2025
88315L-AG-3	TEXTAINER MARINE VII	D	12/20/2022	MORTGAGE PAYDOWN		7,977	7,977	6,959	0	0	10	0	10	0	7,977	0	0	0	14	09/20/2045
88315L-AL-2	TEXTAINER MARI CONT	D	12/20/2022	MORTGAGE PAYDOWN		13,333	13,333	11,556	0	0	47	0	47	0	13,333	0	0	0	49	02/20/2046
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						732,853,059	761,681,083	762,186,265	730,970,118	1,564,177	(985,435)	0	578,742	0	758,809,378	0	(26,580,383)	(26,580,383)	16,267,097	XXX
23320G-44-8	DFA INVT DIMENSIONS		06/24/2022	ZERO STAGE CAPITAL	0.000	20,000,000	0	23,389,495	22,695,738	693,756	0	0	693,756	0	23,389,495	0	(3,389,495)	(3,389,495)	105,550	
258620-10-3	DOUBLELINE TTL RTRN BND-I		12/27/2022	ZERO STAGE CAPITAL	0.000	30,000,015	0	36,658,332	35,374,167	1,284,164	0	0	1,284,164	0	36,658,332	0	(6,658,317)	(6,658,317)	1,144,426	
464288-51-3	ISHARES IBOXX HIGH YIELD CORP		08/23/2022	ZERO STAGE CAPITAL	0.000	977,105	0	1,109,378	1,118,862	(9,484)	0	0	(9,484)	0	1,109,378	0	(132,273)	(132,273)	28,179	
77958B-20-4	ROWE T PRICE INSTL		12/12/2022	ZERO STAGE CAPITAL	0.000	246,024	0	0	0	0	0	0	0	0	0	0	246,024	246,024	0	
1619999999. Subtotal - Bonds - SVO Identified Funds						51,223,144	0	61,157,205	59,188,767	1,968,436	0	0	1,968,436	0	61,157,205	0	(9,934,061)	(9,934,061)	1,278,155	XXX
BF3350-24-1	INTELSAT INTERMEDIATE CORPORATE		03/31/2022	OAKTREE		584,157	584,157	576,320	578,070	0	118	0	118	0	578,188	0	5,969	5,969	613	04/03/2028
BL1234-56-8	SVF II FINCO (CAYMAN) LP CORPORATE		09/28/2022	VARIOUS		3,302,105	3,302,105	3,302,105	0	0	0	0	0	0	3,302,105	0	0	0	7,784	12/22/2023
BL2387-53-0	BWAY		11/28/2022	OAKTREE		2,117,640	2,189,948	2,126,911	2,153,756	1,023	12,935	0	13,958	0	2,167,714	0	(50,074)	(50,074)	83,956	04/03/2024
BL2543-54-6	NUMERICABLE U.S. LLC		12/14/2022	VARIOUS		293,820	309,115	304,478	306,101	498	585	0	1,083	0	307,185	0	(13,365)	(13,365)	14,650	01/31/2026
BL2561-32-4	AMERICAN AIRLINES INC CORPORATE		12/15/2022	OAKTREE		6,198	6,198	6,198	6,087	111	0	0	111	0	6,198	0	0	0	218	12/15/2023
BL2618-39-7	ARBY'S RESTAURANT CORPORATE		10/04/2022	VARIOUS		5,750	5,750	5,750	5,744	6	0	0	6	0	5,750	0	0	0	92	01/17/2025
BL2629-47-7	SCIENTIFIC GAMES CORP - A CORPORATE		05/23/2022	OAKTREE		840,405	840,405	838,304	838,632	682	105	0	787	0	839,418	0	987	987	8,113	08/14/2024
BL2636-58-9	TRANSDIGM INC CORPORATE		12/14/2022	VARIOUS		203,326	205,076	202,000	202,078	355	941	0	1,296	0	203,374	0	(48)	(48)	7,931	08/22/2024
BL2636-86-0	CHARTER NEX US INC CORPORATE		12/14/2022	GOLDMAN SACHS		325,178	335,131	321,279	326,570	0	3,418	0	3,418	0	329,988	0	(4,810)	(4,810)	18,157	05/17/2024

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
BL2651-41-4	TITAN ACQUISITION LTD CORPORATE		12/14/2022	VARIOUS		592,613	627,248	625,680	616,096	10,433	173	0	10,606	0	626,702	0	(34,089)	(34,089)	21,981	03/16/2025
BL2684-93-6	HUB INTERNATIONAL CORPORATE		12/14/2022	VARIOUS		338,669	342,911	330,909	335,648	0	2,070	0	2,070	0	337,718	0	951	951	13,828	04/25/2025
BL2704-46-0	ORTHO-CLINICAL DIAGNOSTICS CORPORATE		05/27/2022	OAKTREE		227,845	227,845	221,320	223,529	0	502	0	502	0	224,032	0	3,813	3,813	3,635	06/30/2025
BL2725-58-0	BMC SOFTWARE FINANCE INC CORPORATE		12/14/2022	VARIOUS		237,175	245,674	228,477	233,772	0	3,186	0	3,186	0	236,958	0	217	217	14,314	06/28/2025
BL2768-26-7	SCHENECTADY INTERNATIONAL GROUP		06/10/2022	VARIOUS		359,625	369,345	365,651	366,433	0	307	0	307	0	366,740	0	(7,114)	(7,114)	11,948	10/16/2025
BL2768-42-4	CENTRALSQUARE TECH(TRITECH) CORPORATE		12/14/2022	VARIOUS		391,571	462,525	450,713	435,583	18,111	2,278	0	20,389	0	455,972	0	(64,401)	(64,401)	21,741	08/29/2025
BL2943-52-2	CITGO PETROLEUM CORP CORPORATE		11/30/2022	OAKTREE		858,987	858,987	836,439	845,015	0	5,668	0	5,668	0	850,684	0	8,304	8,304	76,683	03/28/2024
BL2959-40-3	STAPLES INC CORPORATE		11/01/2022	GOLDMAN SACHS		6,616	6,616	6,467	6,380	107	14	0	121	0	6,500	0	115	115	238	04/12/2026
BL3153-34-5	PRIME SECURITY SERVICES BORROWER LLC		10/03/2022	VARIOUS		3,127	3,127	3,049	3,074	0	4	0	4	0	3,078	0	49	49	48	09/23/2026
BL3200-37-7	CAMELOT US ACQUISITION CORPORATE		10/31/2022	VARIOUS		97,883	99,383	99,383	98,617	766	0	0	766	0	99,383	0	(1,500)	(1,500)	2,486	10/31/2026
BL3215-15-1	SOTERA HEALTH HOLDINGS LLC CORPORATE		09/22/2022	OAKTREE		648,875	725,000	725,000	723,492	1,508	0	0	1,508	0	725,000	0	(76,125)	(76,125)	22,461	12/13/2026
BL3282-53-2	LIFE POINT HEALTH INC		07/05/2022	GOLDMAN SACHS		579,688	625,000	624,040	623,831	333	111	0	444	0	624,275	0	(44,588)	(44,588)	15,303	11/16/2025
BL3298-61-1	APX GROUP INC CORPORATE		01/24/2022	VARIOUS		350,311	350,000	351,500	348,978	2,342	(23)	0	2,319	0	351,298	0	(986)	(986)	1,126	12/31/2025
BL3347-29-3	GOLDEN NUGGET CORPORATE		05/23/2022	OAKTREE		52,095	52,095	50,012	51,023	0	212	0	212	0	51,235	0	861	861	0	10/04/2023
BL3394-98-0	GOLDEN NUGGET INC CORPORATE		05/24/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	7,629	10/04/2023
BL3425-25-5	GAINWELL ACQUISITION CORPORATE		10/03/2022	VARIOUS		3,015	3,015	3,023	3,020	2	0	0	2	0	3,022	0	(7)	(7)	95	10/01/2027
BL3430-60-2	UPC FINANCING		04/05/2022	VARIOUS		572,125	575,000	569,250	569,942	0	190	0	190	0	570,132	0	1,993	1,993	6,078	01/31/2029
BL3540-79-8	TRUCK HERO INC CORPORATE		12/14/2022	VARIOUS		355,845	417,900	417,900	415,100	2,800	0	0	2,800	0	417,900	0	(62,055)	(62,055)	20,912	02/24/2028
BL3540-87-1	INGRAM MICRO INC		07/05/2022	VARIOUS		399,692	425,000	425,531	424,737	791	(42)	0	749	0	425,486	0	(25,794)	(25,794)	10,448	06/30/2028
BL3544-74-1	DUN & BRADSTREET		12/14/2022	VARIOUS		413,337	416,850	415,808	414,916	1,044	205	0	1,249	0	416,165	0	(2,827)	(2,827)	19,037	02/08/2026
BL3547-67-8	ATHENAHEALTH INC CORPORATE		02/15/2022	GOLDMAN SACHS		299,248	299,248	299,996	298,799	1,124	(21)	0	1,103	0	299,903	0	(655)	(655)	4,393	02/11/2026
BL3547-73-6	PG&E CORP		12/14/2022	VARIOUS		178,488	179,582	179,582	177,427	2,155	0	0	2,155	0	179,582	0	(1,094)	(1,094)	9,134	06/23/2025
BL3559-85-5	UBER TECHNOLOGIES IN CORPORATE		10/03/2022	VARIOUS		7,179	7,179	7,171	7,172	0	1	0	1	0	7,173	0	7	7	120	04/04/2025
BL3569-23-5	ENDO LUXEMBOURG FIN CORPORATE		08/17/2022	VARIOUS		347,638	398,000	387,055	386,259	1,805	994	0	2,799	0	389,057	0	(41,420)	(41,420)	25,386	03/25/2028
BL3571-72-8	LONZA SPECIALTY INGREDIENTS CORPORATE		09/30/2022	OAKTREE		8,030	8,030	8,030	5,676	0	0	0	0	0	8,030	0	0	0	144	05/14/2028
BL3573-84-9	ICON PUB LTD CO SPONSOR CORPORATE		12/14/2022	GOLDMAN SACHS		239,084	239,563	240,461	239,462	940	(106)	0	834	0	240,296	0	(1,213)	(1,213)	7,037	07/01/2028
BL3580-31-5	CORNERSTONE BUILDING BRANDS, INC		02/11/2022	VARIOUS		394,030	398,000	397,005	396,261	816	18	0	834	0	397,095	0	(3,065)	(3,065)	2,896	04/12/2028
BL3583-62-4	ORGANON & CO		04/05/2022	VARIOUS		410,798	410,798	412,852	410,695	2,141	(85)	0	2,056	0	412,751	0	(1,953)	(1,953)	4,561	06/02/2028
BL3591-89-0	ADIENT US LLC		09/30/2022	OAKTREE		2,469	2,469	2,462	0	0	0	0	0	0	2,463	0	6	6	8	04/08/2028
BL3608-79-3	LASERSHIP INC. CORPORATE		10/03/2022	VARIOUS		2,500	2,500	2,488	2,488	0	1	0	1	0	2,488	0	12	12	55	05/07/2029
BL3613-15-7	AHEAD DB HOLDINGS LLC		09/30/2022	OAKTREE		5,177	5,177	5,177	5,177	0	0	0	0	0	5,177	0	0	0	169	10/16/2027
BL3644-91-3	KKR APPLE BIDCO CORPORATE		10/03/2022	GOLDMAN SACHS		4,125	4,125	4,115	4,108	8	1	0	9	0	4,116	0	9	9	87	07/13/2028
BL3646-39-7	ICON PUB LTD CO SPONSOR CORPORATE		12/14/2022	GOLDMAN SACHS		59,568	59,687	59,911	59,662	234	(26)	0	208	0	59,870	0	(302)	(302)	1,753	07/01/2028
BL3650-69-6	TK ELEVATOR CORPORATE		10/06/2022	VARIOUS		402,210	430,898	432,120	430,717	1,332	(106)	0	1,226	0	431,942	0	(29,732)	(29,732)	1,795	07/31/2027
BL3674-59-7	DIRECTV FING LLC / D CORPORATE		10/03/2022	VARIOUS		38,250	38,250	38,250	38,250	0	0	0	0	0	38,250	0	0	0	1,434	08/02/2027
BL3676-94-9	ROUGH COUNTRY, LLC CORPORATE		02/23/2022	GOLDMAN SACHS		4,375	4,375	4,364	4,361	3	0	0	3	0	4,365	0	10	10	33	07/29/2028
BL3679-86-9	TEKNI-PLEX INMC CORPORATE		12/14/2022	VARIOUS		210,816	218,944	218,397	218,429	0	74	0	74	0	218,504	0	(7,688)	(7,688)	7,606	07/29/2028
BL3683-98-6	STANDARD INDS INC CORPORATE		12/22/2022	OAKTREE		7,850	7,850	7,772	7,776	0	7	0	7	0	7,782	0	68	68	138	08/06/2028
BL3686-36-9	TRIDENT MICROSYSTEMS INC CORPORATE		12/14/2022	GOLDMAN SACHS		12,047	12,516	12,516	12,492	23	0	0	23	0	12,516	0	(468)	(468)	3,327	09/17/2028
BL3688-27-4	WR GRACE HOLDINGS LLC CORPORATE		09/30/2022	OAKTREE		5,363	5,363	5,396	5,378	16	(2)	0	14	0	5,392	0	(29)	(29)	177	08/11/2028
BL3689-74-4	SEAWORD PARKS & ENTERTAINMENT, INC		10/03/2022	VARIOUS		4,000	4,000	3,960	3,962	0	2	0	2	0	3,964	0	36	36	71	08/13/2028
BL3689-79-3	SYLVAMO CORP CORPORATE		09/30/2022	OAKTREE		549,444	549,444	550,905	550,832	0	(131)	0	(131)	0	550,700	0	(1,256)	(1,256)	20,297	08/20/2028
BL3742-37-8	LOYALTY VENTURES INC		10/03/2022	VARIOUS		16,875	16,875	16,833	0	0	3	0	3	0	16,836	0	39	39	347	11/03/2027
BL3754-55-5	CHARIOT BUYER LLC		12/14/2022	VARIOUS		141,068	150,000	149,625	149,635	0	51	0	51	0	149,686	0	(8,619)	(8,619)	7,643	10/22/2028
BL3754-62-1	LABL INC		07/05/2022	VARIOUS		358,210	400,000	394,500	394,649	0	429	0	429	0	395,078	0	(36,868)	(36,868)	14,463	10/22/2028
BL3755-96-6	ALLIANT HOLDINGS INTERMEDIATE LLC		07/05/2022	VARIOUS		371,218	400,000	399,500	399,216	300	43	0	343	0	399,559	0	(28,341)	(28,341)	8,573	11/06/2027
BL3788-33-0	KNIGHT HEALTH HOLDINGS INC CORPORATE		10/04/2022	VARIOUS		3,188	3,188	2,964	2,965	0	16	0	16	0	2,981	0	207	207	95	12/17/2028
BL3838-93-7	PHYSICIAN PARTNERS LLC CORPORATE		10/03/2022	GOLDMAN SACHS		1,750	1,750	1,748	0	0	0	0	0	0	1,748	0	2	2	45	02/23/2028
BL3857-51-5	DIAMOND SPORTS GROUP LLC		10/03/2022	GOLDMAN SACHS		324	324	314	0	0	1	0	1	0	315	0	9	9	13	05/25/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BL3870-75-7	OWENS & MINOR INC		09/30/2022	OAKTREE		875	875	862	0	0	1	0	1	0	863	0	12	12	15	03/29/2029
BL3878-43-8	CLYDESDALE ACQUISITION HOLDINGS INC		09/30/2022	OAKTREE		1,388	1,388	1,377	0	0	1	0	1	0	1,378	0	10	10	4	03/30/2029
BL3925-00-7	MAXAR TECHNOLOGIES INC		09/30/2022	OAKTREE		2,000	2,000	1,910	0	0	4	0	4	0	1,914	0	86	86	31	06/09/2029
G29628-AA-1	AP ARISTOTLE SPR SNR 5.125%		04/22/2022	VARIOUS		11,956,198	11,956,198	12,000,000	11,999,586	0	(3,371)	0	(3,371)	0	11,996,215	0	(40,017)	(40,017)	165,458	06/30/2025
G29628-AB-9	AP ARISTOTLE SNR 3.25%		04/22/2022	VARIOUS		6,974,449	6,974,449	7,000,000	6,999,869	0	(987)	0	(987)	0	6,998,881	0	(24,433)	(24,433)	61,086	12/31/2028
G29628-AC-7	AP ARISTOTLE JNR 19.75%		04/22/2022	VARIOUS		996,350	996,350	1,000,000	999,980	0	(141)	0	(141)	0	999,839	0	(3,489)	(3,489)	53,962	12/31/2028
BL3505-70-0	GFL ENVIRONMENTAL IN CORPORATE	A	10/05/2022	VARIOUS		2,764	2,764	2,771	2,770	0	(1)	0	(1)	0	2,769	0	(6)	(6)	38	05/31/2025
BL3679-56-2	AIR CANADA CORPORATE	A	10/03/2022	GOLDMAN SACHS		625	625	619	619	0	1	0	1	0	620	0	5	5	20	08/11/2028
35632U-AD-7	DONLEN LLC (FKA FREEDOM ACQUIRER LLC)	D	10/04/2022	VARIOUS		25,051	25,051	25,051	25,051	0	0	0	0	0	25,051	0	0	0	535	03/30/2028
BL3556-13-3	JAZZ PHARMA PLC CORPORATE	D	10/03/2022	VARIOUS		316,386	331,386	333,002	332,400	493	(127)	0	366	0	332,766	0	(16,380)	(16,380)	8,082	04/22/2028
BL3785-08-8	OLA NETHERLANDS BV CORPORATE	D	08/17/2022	GOLDMAN SACHS		47,886	50,000	49,000	49,004	0	126	0	126	0	49,130	0	(1,245)	(1,245)	2,415	12/15/2026
BL2640-57-3	CYANCO INTERMEDIATE 2 CORP. CORPORATE		10/03/2022	VARIOUS		10,034	10,034	9,959	9,903	66	8	0	74	0	9,977	0	56	56	166	03/16/2025
BL2689-09-1	ALLIANT TECHSYSTEMS INC CORPORATE		10/03/2022	VARIOUS		3,291	3,291	3,192	3,231	0	7	0	7	0	3,238	0	53	53	113	05/10/2025
BL3556-84-4	PERATON CORP		10/03/2022	VARIOUS		9,065	9,065	9,122	9,063	54	(2)	0	52	0	9,115	0	(49)	(49)	137	02/01/2028
BL3557-04-0	ADS TACTICAL INC		12/14/2022	VARIOUS		536,549	588,703	594,200	582,451	11,171	(774)	0	10,397	0	592,848	0	(56,299)	(56,299)	30,395	03/19/2026
BL3575-05-9	INTERIOR LOGIC GROUP		07/25/2022	VARIOUS		355,248	478,800	469,224	466,830	3,172	795	0	3,967	0	470,797	0	(115,531)	(115,531)	17,722	04/01/2028
BL3604-09-9	UNITED AIRLINE INC		10/04/2022	VARIOUS		7,008	7,008	7,051	7,016	32	(3)	0	29	0	7,046	0	(38)	(38)	108	04/21/2028
BL3626-50-6	SRS DISTRIBUTION INC		10/31/2022	VARIOUS		10,856	10,856	10,774	10,781	0	6	0	6	0	10,787	0	69	69	311	06/02/2028
BL3638-38-6	QUIKRETE HOLDINGS		10/04/2022	GOLDMAN SACHS		1,375	1,375	1,365	1,366	0	1	0	1	0	1,366	0	9	9	50	06/11/2028
BL3638-70-9	HERTZ CORP TERM B		10/03/2022	VARIOUS		2,524	2,524	2,533	2,524	8	0	0	8	0	2,532	0	(8)	(8)	48	06/30/2028
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						39,512,917	40,322,283	40,200,978	36,870,516	66,805	29,665	0	96,470	0	40,296,951	0	(784,017)	(784,017)	874,001	XXX
2509999997. Total - Bonds - Part 4						2,446,655,276	2,402,621,387	2,571,215,424	2,352,867,273	3,599,418	(7,039,313)	0	(3,439,895)	(2,096,791)	2,510,924,501	0	(78,444,280)	(78,444,280)	41,995,568	XXX
2509999998. Total - Bonds - Part 5						5,218,422,024	5,323,641,629	5,257,987,312	0	0	(806,707)	0	(806,707)	0	5,257,191,597	0	(38,805,694)	(38,805,694)	23,507,966	XXX
2509999999. Total - Bonds						7,665,077,300	7,726,263,016	7,829,202,736	2,352,867,273	3,599,418	(7,846,020)	0	(4,246,602)	(2,096,791)	7,768,116,098	0	(117,249,974)	(117,249,974)	65,503,534	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
00090Q-10-3	ADT INC		10/26/2022	VARIOUS	33,582.000	265,307		318,237	282,425	35,813	0	0	35,813	0	318,237	0	(52,931)	(52,931)	3,981	
001055-10-2	AFLAC INC		10/18/2022	ZERO STAGE CAPITAL	15,602.000	959,938		769,793	911,001	(141,208)	0	0	(141,208)	0	769,793	0	190,145	190,145	2,144	
00206R-10-2	AT&T INC		04/22/2022	VARIOUS	75,172.000	5,320,496		5,418,893	5,310,238	108,656	0	0	108,656	0	5,418,893	0	(98,398)	(98,398)	48,486	
002824-10-0	ABBOTT LABS		08/02/2022	VARIOUS	27,801.000	3,196,660		1,109,365	3,712,158	(2,771,475)	0	0	(2,771,475)	0	1,109,365	0	2,087,296	2,087,296	20,765	
00287Y-10-9	ABBVIE INC		11/09/2022	ZERO STAGE CAPITAL	259.000	37,697		36,357	0	0	0	0	0	0	36,357	0	1,340	1,340	140	
00404A-10-9	ACADIA HEALTHCARE COMPANY		11/29/2022	ZERO STAGE CAPITAL	9,970.000	796,592		692,300	484,386	42,150	0	0	42,150	0	692,300	0	104,292	104,292	0	
00507V-10-9	ACTIVISION INC		11/07/2022	VARIOUS	32,110.000	2,312,910		2,422,302	326,662	(2,304)	0	0	(2,304)	0	2,422,302	0	(109,392)	(109,392)	835	
00724F-10-1	ADOBE SYS INC		12/28/2022	VARIOUS	44,908.000	14,909,481		10,685,559	25,465,530	(14,779,971)	0	0	(14,779,971)	0	10,685,559	0	4,223,921	4,223,921	0	
00751Y-10-6	ADVANCE AUTO PARTS		06/16/2022	VARIOUS	695.000	139,117		145,438	166,717	(21,278)	0	0	(21,278)	0	145,438	0	(6,322)	(6,322)	3,347	
00766T-10-0	AECOM TECHNOLOGY CORP DEL		12/15/2022	ZERO STAGE CAPITAL	13,170.000	1,033,540		704,062	730,184	(324,024)	0	0	(324,024)	0	704,062	0	329,478	329,478	3,771	
007903-10-7	ADVANCED MICRO DEVICES IN		11/09/2022	ZERO STAGE CAPITAL	3,807.000	261,583		528,692	516,601	(13,118)	0	0	(13,118)	0	528,692	0	(267,109)	(267,109)	0	
00846U-10-1	AGILENT TECHNOLOGIES INC		07/19/2022	VARIOUS	5,240.000	627,067		756,644	381,723	(9,754)	0	0	(9,754)	0	756,644	0	(129,577)	(129,577)	2,498	
016255-10-1	ALIGN TECHNOLOGY INC		05/20/2022	VARIOUS	5,791.000	2,243,035		3,193,099	1,177,009	3,202	0	0	3,202	0	3,193,099	0	(950,064)	(950,064)	0	
01741R-10-2	ALLEGHENY TECHNOLOGIES IN		09/01/2022	ZERO STAGE CAPITAL	703.000	20,191		21,043	0	0	0	0	0	0	21,043	0	(852)	(852)	0	
020002-10-1	ALLSTATE CORP		01/28/2022	ZERO STAGE CAPITAL	5,945.000	712,002		636,567	699,429	(62,862)	0	0	(62,862)	0	636,567	0	75,435	75,435	3,899	
02079K-10-7	ALPHABET INC		12/08/2022	VARIOUS	31,729.000	25,542,219		9,093,226	29,404,951	(20,311,725)	0	0	(20,311,725)	0	9,093,226	0	16,448,993	16,448,993	0	
02079K-30-5	ALPHABET INC		11/09/2022	VARIOUS	6,655.000	14,265,426		1,196,016	16,885,398	(15,689,382)	0	0	(15,689,382)	0	1,196,016	0	13,069,410	13,069,410	0	
02209S-10-3	ALTRIA GROUP INC		10/18/2022	ZERO STAGE CAPITAL	19,443.000	897,226		869,031	654,835	(27,127)	0	0	(27,127)	0	869,031	0	28,195	28,195	41,614	
023135-10-6	AMAZON COM INC		11/09/2022	VARIOUS	149,592.000	16,544,228		5,410,437	25,021,888	(19,611,451)	0	0	(19,611,451)	0	5,410,437	0	11,133,792	11,133,792	0	
024835-10-0	AMERICAN CAMPUS COMMUNITIES		07/20/2022	ZERO STAGE CAPITAL	26,656.000	1,725,758		1,102,810	1,527,122	(424,313)	0	0	(424,313)	0	1,102,810	0	622,949	622,949	12,528	
025816-10-9	AMERICAN EXPRESS		08/02/2022	VARIOUS	9,300.000	1,571,225		1,170,879	1,521,480	(350,601)	0	0	(350,601)	0	1,170,879	0	400,346	400,346	7,225	
025932-10-4	AMERICAN FINL GROUP INC O		11/23/2022	ZERO STAGE CAPITAL	3,911.000	551,103		442,480	300,731	(98,187)	0	0	(98,187)	0	442,480	0	108,623	108,623	8,933	

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
026874-78-4	AMERN INTL GROUP INC		12/08/2022	ZERO STAGE CAPITAL	1,846.000	112,162		113,535	20,015	(596)	0	0	(596)	0	113,535	0	(1,373)	(1,373)	956	
03027X-10-0	AMERICAN TOWER CORP		08/02/2022	VARIOUS	18,100.000	4,533,210		3,895,334	5,294,250	(1,398,916)	0	0	(1,398,916)	0	3,895,334	0	637,876	637,876	39,606	
03073E-10-5	AMERISOURCEBERGEN CORP		02/23/2022	VARIOUS	1,406.000	197,576		165,834	186,843	(21,009)	0	0	(21,009)	0	165,834	0	31,742	31,742	647	
031162-10-0	AMGEN INC		11/09/2022	ZERO STAGE CAPITAL	3,625.000	847,988		795,364	815,516	(20,152)	0	0	(20,152)	0	795,364	0	52,624	52,624	13,010	
03662Q-10-5	ANSYS INC		12/08/2022	ZERO STAGE CAPITAL	575.000	141,228		125,254	0	0	0	0	0	0	125,254	0	15,974	15,974	0	
036752-10-3	ANTHEM INC COMMON STK		11/09/2022	VARIOUS	538.000	242,150		230,558	235,015	(19,647)	0	0	(19,647)	0	230,558	0	11,592	11,592	550	
037833-10-0	APPLE COMPUTER		11/09/2022	VARIOUS	272,906.000	43,124,804		959,262	48,363,675	(47,498,760)	0	0	(47,498,760)	0	959,262	0	42,165,543	42,165,543	61,480	
03820C-10-5	APPLIED INDL TECH		06/14/2022	VARIOUS	11,700.000	1,199,001		1,144,132	1,201,590	(57,458)	0	0	(57,458)	0	1,144,132	0	54,869	54,869	6,504	
038222-10-5	APPLIED MATERIALS COMMON STK		07/19/2022	ZERO STAGE CAPITAL	6,205.000	582,913		911,588	976,419	(64,830)	0	0	(64,830)	0	911,588	0	(328,675)	(328,675)	3,103	
039483-10-2	ARCHER DANIELS MIDLD		09/16/2022	ZERO STAGE CAPITAL	1,443.000	122,179		106,218	0	0	0	0	0	0	106,218	0	15,961	15,961	577	
039653-10-0	ARCOSA INC		10/17/2022	VARIOUS	508.000	29,864		29,548	0	0	0	0	0	0	29,548	0	316	316	84	
040413-10-6	ARISTA NETWORKS IN		09/16/2022	ZERO STAGE CAPITAL	1,074.000	123,240		144,448	154,388	(9,939)	0	0	(9,939)	0	144,448	0	(21,209)	(21,209)	0	
052769-10-6	AUTODESK INC		11/09/2022	ZERO STAGE CAPITAL	40.000	7,794		8,685	0	0	0	0	0	0	8,685	0	(890)	(890)	0	
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/16/2022	VARIOUS	287.000	66,614		71,990	0	0	0	0	0	0	71,990	0	(5,376)	(5,376)	298	
053332-10-2	AUTOZONE INC		11/09/2022	ZERO STAGE CAPITAL	118.000	282,144		215,813	247,374	(31,561)	0	0	(31,561)	0	215,813	0	66,331	66,331	0	
053611-10-9	AVERY DENNISON CORP		05/20/2022	ZERO STAGE CAPITAL	2,375.000	389,864		493,321	514,354	(21,033)	0	0	(21,033)	0	493,321	0	(103,457)	(103,457)	1,615	
053807-10-3	AVNET INC		05/23/2022	ZERO STAGE CAPITAL	9,520.000	399,034		416,432	392,510	23,922	0	0	23,922	0	416,432	0	(17,397)	(17,397)	2,475	
05550J-10-1	BJS WHSL CLUB HLDGS		11/16/2022	VARIOUS	94,977.000	6,594,402		6,509,867	0	0	0	0	0	0	6,509,867	0	84,535	84,535	0	
058498-10-6	BALL CORP		09/16/2022	ZERO STAGE CAPITAL	4,162.000	244,774		362,763	0	0	0	0	0	0	362,763	0	(117,989)	(117,989)	1,322	
060505-10-4	BANKAMERICA CORP NEW		08/18/2022	VARIOUS	183,597.000	7,478,280		1,222,326	8,168,231	(6,945,904)	0	0	(6,945,904)	0	1,222,326	0	6,255,954	6,255,954	85,661	
06652K-10-3	BANKUNITED INC		12/16/2022	ZERO STAGE CAPITAL	5,210.000	174,940		209,489	220,435	(10,946)	0	0	(10,946)	0	209,489	0	(34,549)	(34,549)	5,222	
070830-10-4	BATH & BODY WORKS		12/08/2022	ZERO STAGE CAPITAL	8,530.000	401,138		481,270	423,276	(21,612)	0	0	(21,612)	0	481,270	0	(80,132)	(80,132)	2,366	
075887-10-9	BECTON DICKINSON & CO		08/18/2022	VARIOUS	2,618.000	704,242		657,715	658,375	(660)	0	0	(660)	0	657,715	0	46,527	46,527	6,225	
077454-10-6	BELDEN INC		12/12/2022	VARIOUS	10,430.000	661,915		606,939	557,390	(109,013)	0	0	(109,013)	0	606,939	0	54,975	54,975	1,124	
084423-10-2	BERKLEY W R CORP		10/18/2022	ZERO STAGE CAPITAL	7,178.000	490,107		348,042	394,314	(46,272)	0	0	(46,272)	0	348,042	0	142,065	142,065	2,989	
084670-70-2	BERKSHIRE HATHAWAY INC DE		12/20/2022	VARIOUS	119,715.000	36,924,213		13,199,718	35,037,119	(22,727,685)	0	0	(22,727,685)	0	13,199,718	0	23,724,495	23,724,495	0	
08579W-10-3	BERRY GLOBAL GROUP		12/14/2022	ZERO STAGE CAPITAL	4,010.000	247,457		276,494	295,858	(19,364)	0	0	(19,364)	0	276,494	0	(29,036)	(29,036)	1,003	
086516-10-1	BEST BUY INC		01/28/2022	ZERO STAGE CAPITAL	1,108.000	106,740		89,016	112,573	(23,557)	0	0	(23,557)	0	89,016	0	17,724	17,724	776	
09062X-10-3	BIOGEN IDEC INC		02/23/2022	ZERO STAGE CAPITAL	486.000	102,070		141,230	116,601	24,628	0	0	24,628	0	141,230	0	(39,160)	(39,160)	0	
09247X-10-1	BLACKROCK INC		06/16/2022	ZERO STAGE CAPITAL	51.000	29,623		44,639	46,694	(2,054)	0	0	(2,054)	0	44,639	0	(15,016)	(15,016)	498	
097023-10-5	BOEING CO		03/24/2022	ZERO STAGE CAPITAL	466.000	87,259		92,555	93,815	(1,260)	0	0	(1,260)	0	92,555	0	(5,297)	(5,297)	0	
09857L-10-8	BOOKING HOLDINGS INC		12/08/2022	VARIOUS	7,041.000	18,502,609		8,613,322	16,892,978	(8,279,656)	0	0	(8,279,656)	0	8,613,322	0	9,889,287	9,889,287	0	
101121-10-1	BOSTON PROPERTIES		05/20/2022	VARIOUS	6,503.000	754,009		727,674	181,639	(77)	0	0	(77)	0	727,674	0	26,335	26,335	7,918	
101137-10-7	BOSTON SCIENTIFIC CORP		08/02/2022	VARIOUS	209,901.000	8,386,386		7,835,385	8,916,594	(1,081,210)	0	0	(1,081,210)	0	7,835,385	0	551,001	551,001	0	
110122-10-8	BRISTOL MYERS SQUIBB CO		11/14/2022	VARIOUS	320,063.000	23,655,824		20,001,081	19,542,361	(25,687)	0	0	(25,687)	0	20,001,081	0	3,654,743	3,654,743	419,105	
11135F-10-1	BROADCOM LTD		08/02/2022	VARIOUS	22,776.000	12,801,122		1,057,766	15,155,378	(14,097,613)	0	0	(14,097,613)	0	1,057,766	0	11,743,356	11,743,356	170,005	
117043-10-9	BRUNSWICK CORP		01/06/2022	ZERO STAGE CAPITAL	7,319.000	736,354		323,317	737,243	(413,926)	0	0	(413,926)	0	323,317	0	413,038	413,038	0	
12503M-10-8	CBOE GLOBAL MARKET		03/24/2022	ZERO STAGE CAPITAL	5,186.000	589,056		591,556	676,254	(84,699)	0	0	(84,699)	0	591,556	0	(2,500)	(2,500)	2,489	
12504L-10-9	CBRE GROUP INC		08/19/2022	ZERO STAGE CAPITAL	8,612.000	740,910		834,445	934,488	(100,043)	0	0	(100,043)	0	834,445	0	(93,535)	(93,535)	0	
12514G-10-8	CDW CORP		02/23/2022	ZERO STAGE CAPITAL	2,928.000	504,169		508,373	599,596	(91,223)	0	0	(91,223)	0	508,373	0	(4,204)	(4,204)	0	
125269-10-0	CF INDS HLDGS INC		05/20/2022	VARIOUS	362.000	36,459		38,551	0	0	0	0	0	0	38,551	0	(2,091)	(2,091)	145	
12541W-20-9	C H ROBINSON WLDWIDE		05/20/2022	ZERO STAGE CAPITAL	1,659.000	170,944		152,958	178,558	(25,600)	0	0	(25,600)	0	152,958	0	17,986	17,986	1,024	
125523-10-0	CIGNA CORP		02/23/2022	ZERO STAGE CAPITAL	6,248.000	1,415,570		1,334,417	1,434,728	(100,311)	0	0	(100,311)	0	1,334,417	0	81,153	81,153	0	
126650-10-0	CVS CORP		10/25/2022	VARIOUS	195,698.000	18,642,580		2,718,372	20,167,780	(17,469,817)	0	0	(17,469,817)	0	2,718,372	0	15,924,208	15,924,208	314,230	
127097-10-3	CABOT OIL & GAS CORP		07/06/2022	ZERO STAGE CAPITAL	88,986.000	2,187,279		1,130,473	1,690,734	(560,261)	0	0	(560,261)	0	1,130,473	0	1,056,806	1,056,806	86,787	
127203-10-7	CACTUS INC		08/23/2022	ZERO STAGE CAPITAL	34,610.000	1,386,787		1,416,727	1,319,679	97,048	0	0	97,048	0	1,416,727	0	(29,940)	(29,940)	6,952	
12769G-10-0	CAESARS ENTERTAINMEN		09/16/2022	ZERO STAGE CAPITAL	1,399.000	62,969		155,026	130,848	24,177	0	0	24,177	0	155,026	0	(92,056)	(92,056)	0	
134429-10-9	CAMPBELL SOUP CO		06/16/2022	ZERO STAGE CAPITAL	4,215.000	190,378		178,609	183,184	(4,575)	0	0	(4,575)	0	178,609	0	11,770	11,770	3,119	
14040H-10-5	CAPITAL ONE FINL CO		09/16/2022	ZERO STAGE CAPITAL	5,651.000	571,080		684,396	819,904	(135,507)	0	0	(135,507)	0	684,396	0	(113,316)	(113,316)	9,910	

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
14149Y-10-8	CARDINAL HEALTH INC		03/24/2022	ZERO STAGE CAPITAL	3,285.000	187,862		163,901	169,145	(5,243)	0	0	(5,243)	0	163,901	0	23,961	23,961	1,612	
144285-10-3	CARPENTER TECHNOLOGY COMMON STK		09/21/2022	VARIOUS	42,666.000	1,498,908		1,405,452	1,245,421	160,032	0	0	160,032	0	1,405,452	0	93,456	93,456	14,999	
146229-10-9	CARTERS INC		12/05/2022	VARIOUS	9,890.000	785,019		1,005,183	1,001,066	4,117	0	0	4,117	0	1,005,183	0	(220,163)	(220,163)	20,891	
149123-10-1	CATERPILLAR INC DEL		03/24/2022	ZERO STAGE CAPITAL	6,216.000	1,384,992		1,124,616	1,285,096	(160,480)	0	0	(160,480)	0	1,124,616	0	260,376	260,376	6,900	
15135B-10-1	CENTENE CORP DEL		04/22/2022	ZERO STAGE CAPITAL	1,216.000	103,408		100,373	100,198	174	0	0	174	0	100,373	0	3,035	3,035	0	
156782-10-4	CERNER CORP.		01/28/2022	ZERO STAGE CAPITAL	5,611.000	512,195		398,860	521,094	(122,234)	0	0	(122,234)	0	398,860	0	113,335	113,335	1,515	
15912K-10-0	CHANGE HEALTHCARE IN		10/04/2022	VARIOUS	72,340.000	1,863,558		1,547,641	1,546,629	1,012	0	0	1,012	0	1,547,641	0	315,917	315,917	115,100	
16119P-10-8	CHARTER COMMUNICATIO		01/28/2022	ZERO STAGE CAPITAL	1,626.000	944,228		967,945	1,060,103	(92,158)	0	0	(92,158)	0	967,945	0	(23,717)	(23,717)	0	
166764-10-0	CHEVRONTEXACO CORP		11/09/2022	VARIOUS	58,808.000	9,093,190		3,547,926	6,806,300	(3,382,359)	0	0	(3,382,359)	0	3,547,926	0	5,545,264	5,545,264	87,767	
171340-10-2	CHURCH & DWIGHT INC		12/08/2022	ZERO STAGE CAPITAL	2,646.000	213,846		217,419	0	0	0	0	0	0	217,419	0	(3,573)	(3,573)	1,346	
172062-10-1	CINCINNATI FINL CORP		08/19/2022	ZERO STAGE CAPITAL	8,862.000	967,206		964,838	1,009,648	(44,809)	0	0	(44,809)	0	964,838	0	2,368	2,368	16,458	
17275R-10-2	CISCO SYSTEMS INC		12/06/2022	VARIOUS	359,424.000	18,331,407		5,780,634	22,776,699	(16,996,064)	0	0	(16,996,064)	0	5,780,634	0	12,550,772	12,550,772	332,192	
172967-42-4	CITIGROUP INC		12/21/2022	VARIOUS	214,575.000	10,954,015		7,714,642	11,816,270	(5,008,814)	0	0	(5,008,814)	0	7,714,642	0	3,239,373	3,239,373	397,097	
191216-10-0	COCA COLA CO		11/09/2022	VARIOUS	108,234.000	6,629,271		2,743,893	6,394,680	(3,666,175)	0	0	(3,666,175)	0	2,743,893	0	3,885,377	3,885,377	57,670	
192446-10-2	COGNIZANT TECHNOLOGY SOLU		12/22/2022	VARIOUS	212,891.000	16,497,647		10,914,227	18,857,525	(7,966,573)	0	0	(7,966,573)	0	10,914,227	0	5,583,420	5,583,420	109,686	
194162-10-3	COLGATE PALMOLIVE CO		12/08/2022	VARIOUS	12,788.000	1,002,876		1,009,556	1,069,481	(81,212)	0	0	(81,212)	0	1,009,556	0	(6,679)	(6,679)	12,183	
20030N-10-1	COMCAST CORP CL A		08/02/2022	VARIOUS	96,128.000	4,113,491		2,541,672	4,838,122	(2,296,450)	0	0	(2,296,450)	0	2,541,672	0	1,571,819	1,571,819	45,235	
200340-10-7	COMERICA INC		01/26/2022	ZERO STAGE CAPITAL	3,120.000	290,849		213,031	271,440	(58,409)	0	0	(58,409)	0	213,031	0	77,819	77,819	2,122	
204166-10-2	COMMVAULT SYSTEMS		07/07/2022	ZERO STAGE CAPITAL	2,720.000	174,314		213,600	187,462	26,137	0	0	26,137	0	213,600	0	(39,286)	(39,286)	0	
20825C-10-4	CONOCOPHILLIPS		06/16/2022	ZERO STAGE CAPITAL	5,718.000	591,181		412,791	412,725	65	0	0	65	0	412,791	0	178,391	178,391	8,120	
21036P-10-8	CONSTELLATION BRANDS INC		03/24/2022	VARIOUS	1,924.000	445,112		426,384	482,866	(56,482)	0	0	(56,482)	0	426,384	0	18,727	18,727	520	
21037T-10-9	CONSTELLATION ENERGY GROUP		12/08/2022	ZERO STAGE CAPITAL	2,572.000	227,725		136,186	0	0	0	0	0	0	136,186	0	91,539	91,539	1,046	
216648-40-2	COOPER COS INC		01/28/2022	VARIOUS	336.000	127,761		128,170	140,764	(12,594)	0	0	(12,594)	0	128,170	0	(409)	(409)	10	
217204-10-6	COPART INC		12/08/2022	ZERO STAGE CAPITAL	4,087.000	467,125		511,508	220,152	(11,845)	0	0	(11,845)	0	511,508	0	(44,383)	(44,383)	0	
219350-10-5	CORNING INC		11/09/2022	ZERO STAGE CAPITAL	16,872.000	670,610		688,367	563,774	65,736	0	0	65,736	0	688,367	0	(17,757)	(17,757)	934	
22052L-10-4	CORTEVA INC		08/24/2022	VARIOUS	384,324.000	19,580,056		10,217,721	17,796,050	(8,033,973)	0	0	(8,033,973)	0	10,217,721	0	9,362,335	9,362,335	27,905	
22160K-10-5	COSTCO WHSL CORP NEW		04/22/2022	ZERO STAGE CAPITAL	568.000	329,760		274,464	0	0	0	0	0	0	274,464	0	55,296	55,296	14	
222795-50-2	COUSINS PPTYS INC		12/14/2022	ZERO STAGE CAPITAL	5,990.000	155,129		233,815	241,277	(7,462)	0	0	(7,462)	0	233,815	0	(78,685)	(78,685)	7,607	
000000-00-0	CREDICORP LTD		12/07/2022	ZERO STAGE CAPITAL	4,561.000	655,141		580,086	556,761	23,325	0	0	23,325	0	580,086	0	75,055	75,055	18,215	
224399-10-5	CRANE CO		02/08/2022	ZERO STAGE CAPITAL	11,241.000	1,152,753		856,253	1,143,547	(287,294)	0	0	(287,294)	0	856,253	0	296,500	296,500	0	
000000-00-0	AMDOCS LTD		07/29/2022	VARIOUS	5,615.000	487,688		429,967	420,227	9,740	0	0	9,740	0	429,967	0	57,721	57,721	7,412	
229663-10-9	CUBESMART		03/15/2022	ZERO STAGE CAPITAL	10,960.000	541,251		343,600	623,734	(280,134)	0	0	(280,134)	0	343,600	0	197,651	197,651	4,713	
231021-10-6	CUMMINS INC		06/16/2022	VARIOUS	4,893.000	988,808		1,185,141	1,067,359	117,782	0	0	117,782	0	1,185,141	0	(196,333)	(196,333)	9,179	
233331-10-7	DTE ENERGY CO		12/08/2022	ZERO STAGE CAPITAL	6,060.000	775,237		680,869	701,461	(45,786)	0	0	(45,786)	0	680,869	0	94,369	94,369	10,556	
23355L-10-6	DXC TECHNOLOGY CO		06/16/2022	ZERO STAGE CAPITAL	5,435.000	162,380		175,013	174,953	60	0	0	60	0	175,013	0	(12,632)	(12,632)	0	
235825-20-5	DANA HOLDINGS CORP		11/30/2022	VARIOUS	6,007.000	104,579		136,961	136,007	117	0	0	117	0	136,961	0	(32,382)	(32,382)	2,398	
237194-10-5	DARDEN TESTAURANTS INC		10/18/2022	VARIOUS	3,400.000	451,943		499,685	512,176	(12,491)	0	0	(12,491)	0	499,685	0	(47,741)	(47,741)	15,298	
23918K-10-8	DAVITA INC		10/18/2022	ZERO STAGE CAPITAL	2,236.000	223,739		239,644	224,790	(9,523)	0	0	(9,523)	0	239,644	0	(15,905)	(15,905)	0	
244199-10-5	DEERE & CO		11/23/2022	VARIOUS	30,892.000	12,754,779		1,443,405	10,592,558	(9,149,153)	0	0	(9,149,153)	0	1,443,405	0	11,311,373	11,311,373	103,240	
25179M-10-3	DEVON ENERGY CORP NEW		01/28/2022	ZERO STAGE CAPITAL	2,825.000	146,648		115,945	124,441	(8,496)	0	0	(8,496)	0	115,945	0	30,703	30,703	0	
252131-10-7	DEXCOM INC		12/28/2022	VARIOUS	67,538.000	7,719,613		6,289,078	9,066,132	(2,777,055)	0	0	(2,777,055)	0	6,289,078	0	1,430,536	1,430,536	0	
25278X-10-9	DIAMONDBACK ENERGY		06/16/2022	ZERO STAGE CAPITAL	379.000	51,897		49,076	0	0	0	0	0	0	49,076	0	2,821	2,821	524	
254423-10-6	DINEEQUITY INC		04/08/2022	VARIOUS	2,730.000	203,012		257,779	206,961	50,818	0	0	50,818	0	257,779	0	(54,768)	(54,768)	2,348	
254687-10-6	DISNEY WALT CO		05/24/2022	VARIOUS	34,300.000	3,783,211		82,712	5,312,727	(5,230,015)	0	0	(5,230,015)	0	82,712	0	3,700,499	3,700,499	0	
25470F-30-2	DISCOVERY COMINICATIONS COMMON STK		04/11/2022	CORPORATE REORG	527,200.000	15,080,778		15,601,152	12,072,880	3,528,272	0	0	3,528,272	0	15,601,152	0	(520,373)	(520,373)	0	
25746U-10-9	DOMINION RES INC VA NEW		05/20/2022	ZERO STAGE CAPITAL	16,431.000	1,329,409		1,217,887	1,290,819	(72,932)	0	0	(72,932)	0	1,217,887	0	111,522	111,522	5,747	
25754A-20-1	DOMINOS PIZZA INC		10/18/2022	VARIOUS	722.000	261,399		379,702	407,446	(27,745)	0	0	(27,745)	0	379,702	0	(118,303)	(118,303)	2,570	
260557-10-3	DOW INC		10/18/2022	VARIOUS	103,008.000	4,629,250		4,101,521	5,842,614	(1,741,092)	0	0	(1,741,092)	0	4,101,521	0	527,729	527,729	220,231	
262037-10-4	DRIL-QUIP		12/28/2021	ZERO STAGE CAPITAL	606.000	11,873		14,358	11,926	2,432	0	0	2,432	0	14,358	0	(2,485)	(2,485)	0	

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
267475-10-1	DYCOM INDUSTRIES INC		08/22/2022	ZERO STAGE CAPITAL	8,590.000	885,286		719,273	639,256	(71,675)	0	0	(71,675)	0	719,273	0	166,013	166,013	0	
26875P-10-1	EOG RESOURCES INC		05/20/2022	VARIOUS	7,095.000	799,028		564,254	630,249	(65,995)	0	0	(65,995)	0	564,254	0	234,774	234,774	22,299	
277432-10-0	EASTMAN CHEMICAL COMPANY		01/28/2022	VARIOUS	1,432.000	167,057		150,252	173,143	(22,891)	0	0	(22,891)	0	150,252	0	16,805	16,805	4,964	
278642-10-3	EBAY INC		12/08/2022	ZERO STAGE CAPITAL	12,756.000	567,008		639,632	364,088	(29,163)	0	0	(29,163)	0	639,632	0	(72,624)	(72,624)	2,951	
278865-10-0	ECOLAB INC		08/02/2022	VARIOUS	4,000.000	626,274		718,469	0	0	0	0	0	0	718,469	0	(92,195)	(92,195)	1,014	
28176E-10-8	EDWARDS LIFESCIENCES COP		12/08/2022	ZERO STAGE CAPITAL	817.000	63,945		86,888	0	0	0	0	0	0	86,888	0	(22,942)	(22,942)	0	
291011-10-4	EMERSON ELEC CO		12/08/2022	ZERO STAGE CAPITAL	3,896.000	353,013		330,602	118,072	(2,947)	0	0	(2,947)	0	330,602	0	22,411	22,411	4,092	
29364G-10-3	ENTERGY CORP NEW		11/09/2022	ZERO STAGE CAPITAL	2,256.000	242,964		260,964	0	0	0	0	0	0	260,964	0	(18,000)	(18,000)	0	
297178-10-5	ESSEX PPTY TR INC		03/24/2022	ZERO STAGE CAPITAL	191.000	64,031		62,565	67,276	(4,711)	0	0	(4,711)	0	62,565	0	1,465	1,465	399	
29786A-10-6	ETSY INC		05/20/2022	ZERO STAGE CAPITAL	522.000	48,228		82,637	114,287	(31,649)	0	0	(31,649)	0	82,637	0	(34,409)	(34,409)	0	
30063P-10-5	EXACT SCIENCES CORP		11/03/2022	VARIOUS	180,000.000	6,057,542		13,366,628	10,802,804	649,692	0	0	649,692	0	13,366,628	0	(7,309,086)	(7,309,086)	0	
30161N-10-1	EXELON CORP		12/08/2022	ZERO STAGE CAPITAL	18,814.000	1,238,614		985,940	1,047,131	(87,209)	0	0	(87,209)	0	985,940	0	252,674	252,674	6,350	
302130-10-9	EXPEDITORS INTL WASH INC		05/20/2022	ZERO STAGE CAPITAL	1,738.000	180,888		220,687	233,396	(12,709)	0	0	(12,709)	0	220,687	0	(39,800)	(39,800)	0	
30225T-10-2	EXTRA SPACE STORAGE		09/16/2022	VARIOUS	447.000	81,855		49,942	101,348	(51,406)	0	0	(51,406)	0	49,942	0	31,912	31,912	5,761	
30231G-10-2	EXXON MOBIL CORPORATION		11/09/2022	VARIOUS	54,092.000	4,504,328		195,698	3,273,665	(3,130,843)	0	0	(3,130,843)	0	195,698	0	4,308,631	4,308,631	52,584	
30303M-10-2	FACEBOOK INC		12/08/2022	VARIOUS	118,219.000	37,645,656		9,978,395	36,365,826	(28,495,638)	0	0	(28,495,638)	0	9,978,395	0	27,667,261	27,667,261	0	
303075-10-5	FACTSET RESH SYS INC		12/08/2022	ZERO STAGE CAPITAL	380.000	167,593		137,639	0	0	0	0	0	0	137,639	0	29,954	29,954	816	
315616-10-2	F5 NETWORK INC. COM COMMON STK		10/18/2022	ZERO STAGE CAPITAL	647.000	93,832		99,939	0	0	0	0	0	0	99,939	0	(6,108)	(6,108)	0	
31620M-10-6	FIDELITY NATL INFO		04/22/2022	ZERO STAGE CAPITAL	1,446.000	158,786		176,871	157,831	19,040	0	0	19,040	0	176,871	0	(18,085)	(18,085)	740	
31946M-10-3	FIRST CITIZENS BANCS		10/12/2022	ZERO STAGE CAPITAL	160.000	132,105		139,781	0	0	0	0	0	0	139,781	0	(7,676)	(7,676)	226	
33616C-10-0	FIRST REPUBLIC BANK		12/08/2022	ZERO STAGE CAPITAL	2,574.000	353,177		558,699	531,557	27,143	0	0	27,143	0	558,699	0	(205,522)	(205,522)	1,883	
337738-10-8	FISERV INC		08/02/2022	VARIOUS	35,200.000	3,528,719		3,869,266	3,653,408	215,858	0	0	215,858	0	3,869,266	0	(340,547)	(340,547)	0	
345370-86-0	FORD MTR CO DEL		11/09/2022	ZERO STAGE CAPITAL	37,107.000	526,572		626,777	178,310	(9,268)	0	0	(9,268)	0	626,777	0	(100,205)	(100,205)	4,570	
34959E-10-9	FORTINET INC		09/16/2022	ZERO STAGE CAPITAL	990.000	49,660		67,499	71,161	(3,662)	0	0	(3,662)	0	67,499	0	(17,839)	(17,839)	0	
35137L-10-5	FOX CORP CLASS A		08/18/2022	ZERO STAGE CAPITAL	8,715.000	349,140		345,870	0	0	0	0	0	0	345,870	0	3,270	3,270	586	
35137L-20-4	FOX CORPORATION		04/22/2022	ZERO STAGE CAPITAL	1,133.000	39,972		38,190	38,828	(638)	0	0	(638)	0	38,190	0	1,782	1,782	272	
35671D-85-7	FREEPORT-MCMORAN COPPER &		01/28/2022	VARIOUS	3,507.000	125,299		136,156	146,347	(10,191)	0	0	(10,191)	0	136,156	0	(10,857)	(10,857)	263	
361448-10-3	GATX CORP		07/12/2022	VARIOUS	8,750.000	849,179		524,307	911,662	(387,356)	0	0	(387,356)	0	524,307	0	324,873	324,873	12,654	
36164Y-10-1	GCP APPLIED TECH INC		01/04/2022	ZERO STAGE CAPITAL	11,439.000	364,027		223,924	362,159	(138,235)	0	0	(138,235)	0	223,924	0	140,104	140,104	0	
364760-10-8	GAP INC		02/23/2022	ZERO STAGE CAPITAL	2,681.000	37,314		59,292	47,320	11,973	0	0	11,973	0	59,292	0	(21,978)	(21,978)	322	
366651-10-7	GARTNER GROUP INC. - CL A		12/08/2022	ZERO STAGE CAPITAL	766.000	235,775		254,994	203,935	(1,623)	0	0	(1,623)	0	254,994	0	(19,219)	(19,219)	0	
369550-10-8	GENERAL DYNAMICS		12/08/2022	ZERO STAGE CAPITAL	2,954.000	674,103		600,953	303,949	(22,852)	0	0	(22,852)	0	600,953	0	73,150	73,150	4,682	
369604-30-1	GENERAL ELEC CO		06/16/2022	ZERO STAGE CAPITAL	2,638.000	172,782		222,491	249,212	(26,721)	0	0	(26,721)	0	222,491	0	(49,709)	(49,709)	382	
370334-10-4	GENERAL MILLS INC		09/16/2022	ZERO STAGE CAPITAL	68.000	5,108		4,960	0	0	0	0	0	0	4,960	0	148	148	37	
37045V-10-0	GENERAL MOTORS		09/16/2022	ZERO STAGE CAPITAL	10,315.000	408,853		415,127	604,768	(189,642)	0	0	(189,642)	0	415,127	0	(6,274)	(6,274)	714	
372460-10-5	GENUINE PARTS CO		05/20/2022	ZERO STAGE CAPITAL	466.000	59,080		62,571	65,333	(2,763)	0	0	(2,763)	0	62,571	0	(3,491)	(3,491)	417	
375558-10-3	GILEAD SCIENCES COMMON STK		12/19/2022	VARIOUS	80,081.000	6,571,151		5,648,964	5,700,103	(153,987)	0	0	(153,987)	0	5,648,964	0	922,187	922,187	218,328	
37940X-10-2	GLOBAL PAYMENTS INC		04/22/2022	ZERO STAGE CAPITAL	914.000	125,248		119,783	123,555	(3,771)	0	0	(3,771)	0	119,783	0	5,465	5,465	229	
37959E-10-2	GLOBE LIFE INC		01/28/2022	VARIOUS	4,429.000	446,257		401,799	415,086	(13,287)	0	0	(13,287)	0	401,799	0	44,457	44,457	875	
38141G-10-4	GOLDMAN SACHS GROUP INC		12/19/2022	VARIOUS	88,075.000	32,936,785		18,386,446	24,256,730	(12,838,467)	0	0	(12,838,467)	0	18,386,446	0	14,550,339	14,550,339	196,639	
384802-10-4	GRAINGER W W INC		08/19/2022	ZERO STAGE CAPITAL	860.000	501,230		360,866	445,686	(84,821)	0	0	(84,821)	0	360,866	0	140,364	140,364	2,872	
403949-10-0	HOLLYFRONTIER CORP COMMON STK		11/09/2022	VARIOUS	21,810.000	1,000,120		624,654	714,932	(90,278)	0	0	(90,278)	0	624,654	0	375,466	375,466	8,636	
40412C-10-1	HCA HOLDINGS INC		12/08/2022	ZERO STAGE CAPITAL	202.000	48,714		47,224	51,898	(4,674)	0	0	(4,674)	0	47,224	0	1,490	1,490	339	
40434L-10-5	HEWLETT PACKARD		06/16/2022	VARIOUS	9,110.000	317,730		200,472	343,174	(142,701)	0	0	(142,701)	0	200,472	0	117,258	117,258	8,689	
406216-10-1	HALLIBURTON CO		04/22/2022	ZERO STAGE CAPITAL	1,819.000	69,064		29,787	41,601	(11,814)	0	0	(11,814)	0	29,787	0	39,277	39,277	218	
410867-10-5	THE HANOVER INS GRP		04/26/2022	ZERO STAGE CAPITAL	930.000	141,225		130,744	121,886	8,859	0	0	8,859	0	130,744	0	10,480	10,480	1,395	
418056-10-7	HASBRO INC COMMON STK		11/09/2022	VARIOUS	8,501.000	704,615		820,881	865,232	(44,351)	0	0	(44,351)	0	820,881	0	(116,266)	(116,266)	8,824	
42250P-10-3	HEALTHPEAK PROPERTIE		01/28/2022	ZERO STAGE CAPITAL	24,838.000	847,836		837,089	896,403	(59,315)	0	0	(59,315)	0	837,089	0	10,747	10,747	0	
423452-10-1	HELMERICH & PAYNE COMMON STK		12/19/2022	ZERO STAGE CAPITAL	1,810.000	84,198		90,201	0	0	0	0	0	0	90,201	0	(6,003)	(6,003)	2,244	

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
42704L-10-4	HERC HLDGS INC		08/17/2022	ZERO STAGE CAPITAL	2,800.000	416,407		323,195	438,340	(115,145)	0	0	(115,145)	0	323,195	0	93,212	93,212	2,202	
427866-10-8	THE HERSHEY COMPANY		10/18/2022	ZERO STAGE CAPITAL	667.000	151,291		120,004	129,044	(9,041)	0	0	(9,041)	0	120,004	0	31,287	31,287	1,893	
42809H-10-7	HESS CORPORATION COMMON STK		08/02/2022	VARIOUS	11,500.000	1,278,269		773,153	496,001	(169,229)	0	0	(169,229)	0	773,153	0	505,116	505,116	5,613	
42824C-10-9	HEWLETT PACKARD COMMON STK		07/19/2022	ZERO STAGE CAPITAL	7,875.000	108,082		120,836	124,189	(3,352)	0	0	(3,352)	0	120,836	0	(12,754)	(12,754)	1,890	
43283X-10-5	HILTON GRAND VACATIO		05/20/2022	ZERO STAGE CAPITAL	645.000	27,011		30,875	33,611	(2,736)	0	0	(2,736)	0	30,875	0	(3,864)	(3,864)	0	
437076-10-2	HOME DEPOT INC		12/08/2022	VARIOUS	103,095.000	31,332,512		8,567,398	42,785,456	(34,218,058)	0	0	(34,218,058)	0	8,567,398	0	22,765,114	22,765,114	269,680	
438516-10-6	HONEYWELL INTL INC		08/02/2022	VARIOUS	23,000.000	4,400,517		853,129	4,795,730	(3,942,601)	0	0	(3,942,601)	0	853,129	0	3,547,388	3,547,388	27,989	
44107P-10-4	HOST HOTELS & RESRTS		12/08/2022	ZERO STAGE CAPITAL	10,749.000	198,321		181,952	164,892	(6,497)	0	0	(6,497)	0	181,952	0	16,369	16,369	266	
44157R-10-9	HOUGHTON MIFFLIN CO		03/21/2022	ZERO STAGE CAPITAL	58,674.000	1,180,415		366,713	944,651	(577,939)	0	0	(577,939)	0	366,713	0	813,702	813,702	0	
45168D-10-4	IDEXX LABS CORP		05/20/2022	ZERO STAGE CAPITAL	1,262.000	465,791		705,873	830,977	(125,103)	0	0	(125,103)	0	705,873	0	(240,083)	(240,083)	0	
452308-10-9	ILLINOIS TOOL WKS INC		10/18/2022	ZERO STAGE CAPITAL	2,116.000	422,062		412,826	522,229	(109,403)	0	0	(109,403)	0	412,826	0	9,236	9,236	9,704	
45768S-10-5	INNOSPEC INC		12/15/2022	ZERO STAGE CAPITAL	880.000	92,154		90,141	79,499	10,642	0	0	10,642	0	90,141	0	2,013	2,013	1,126	
458140-10-0	INTEL CORP		01/28/2022	ZERO STAGE CAPITAL	12,974.000	612,014		622,426	668,161	(45,735)	0	0	(45,735)	0	622,426	0	(10,412)	(10,412)	0	
45866F-10-4	INTER CONTINENTAL EX		06/16/2022	VARIOUS	2,114.000	199,196		277,973	289,132	(11,159)	0	0	(11,159)	0	277,973	0	(78,776)	(78,776)	2,304	
459200-10-1	INTERNATIONAL BUSINESS MACHS		05/20/2022	VARIOUS	5,694.000	733,210		671,927	761,060	(89,133)	0	0	(89,133)	0	671,927	0	61,284	61,284	18,037	
460146-10-3	INTERNATIONAL PAPER CO		12/08/2022	VARIOUS	22,440.000	1,024,683		1,028,864	1,012,325	(13,501)	0	0	(13,501)	0	1,028,864	0	(4,181)	(4,181)	8,049	
460690-10-0	INTERPUBLIC GROUP COS INC		09/16/2022	ZERO STAGE CAPITAL	15,753.000	466,154		551,308	589,950	(38,641)	0	0	(38,641)	0	551,308	0	(85,154)	(85,154)	9,811	
461202-10-3	INTUIT, INC.		04/22/2022	ZERO STAGE CAPITAL	2,754.000	1,264,365		1,568,548	1,771,428	(202,880)	0	0	(202,880)	0	1,568,548	0	(304,183)	(304,183)	1,960	
46120E-60-2	INTUITIVE SURGICAL INC		10/18/2022	VARIOUS	22,902.000	6,275,754		6,955,763	1,186,409	(47,469)	0	0	(47,469)	0	6,955,763	0	(680,010)	(680,010)	0	
46266C-10-5	IQVIA HOLDINGS INC		08/19/2022	ZERO STAGE CAPITAL	5,509.000	1,234,014		1,368,415	1,506,628	(178,107)	0	0	(178,107)	0	1,368,415	0	(134,401)	(134,401)	0	
46284V-10-1	IRON MOUNTAIN INC		03/24/2022	VARIOUS	3,585.000	187,874		165,688	187,603	(21,915)	0	0	(21,915)	0	165,688	0	22,186	22,186	4,435	
46625H-10-0	JP MORGAN CHASE & CO		08/02/2022	VARIOUS	174,787.000	25,769,707		7,483,943	27,677,521	(20,193,578)	0	0	(20,193,578)	0	7,483,943	0	18,285,764	18,285,764	223,697	
478160-10-4	JOHNSON & JOHNSON		11/09/2022	VARIOUS	73,335.000	12,660,323		7,420,328	12,501,111	(5,125,100)	0	0	(5,125,100)	0	7,420,328	0	5,239,994	5,239,994	117,399	
482480-10-0	KLA-TENCOR CORP		11/09/2022	VARIOUS	8,040.000	2,789,314		3,126,026	1,006,457	(336,714)	0	0	(336,714)	0	3,126,026	0	(336,712)	(336,712)	15,395	
487836-10-8	KELLOGG CO		01/28/2022	ZERO STAGE CAPITAL	5,313.000	344,382		338,842	342,263	(3,421)	0	0	(3,421)	0	338,842	0	5,539	5,539	0	
493267-10-8	KEYCORP		07/20/2022	ZERO STAGE CAPITAL	48,992.000	883,148		1,051,834	1,133,185	(81,351)	0	0	(81,351)	0	1,051,834	0	(168,687)	(168,687)	20,575	
49338L-10-3	KEYSIGHT TECHNOLOGIES INC COMMON STK		12/08/2022	ZERO STAGE CAPITAL	415.000	75,050		80,371	78,474	(3,941)	0	0	(3,941)	0	80,371	0	(5,321)	(5,321)	0	
494368-10-3	KIMBERLY CLARK CORP		12/08/2022	ZERO STAGE CAPITAL	2,217.000	292,939		267,183	0	0	0	0	0	0	267,183	0	25,756	25,756	2,793	
49446R-10-9	KIMCO REALTY CORP		03/24/2022	ZERO STAGE CAPITAL	10,332.000	248,033		241,504	254,684	(13,180)	0	0	(13,180)	0	241,504	0	6,529	6,529	1,963	
497266-10-6	KIRBY CORPORATION		11/29/2022	ZERO STAGE CAPITAL	10,826.000	737,938		645,011	645,065	(54)	0	0	(54)	0	645,011	0	92,928	92,928	0	
499049-10-4	KNIGHT-SWIFT TRANSPORATION		12/14/2022	VARIOUS	7,220.000	393,382		336,956	229,744	(82,126)	0	0	(82,126)	0	336,956	0	56,426	56,426	846	
50050N-10-3	KONTOOR BRANDS INC		05/02/2022	ZERO STAGE CAPITAL	22,500.000	929,157		752,429	1,153,125	(400,696)	0	0	(400,696)	0	752,429	0	176,728	176,728	10,350	
500643-20-0	KORN FERRY INTL		08/31/2022	VARIOUS	4,820.000	297,443		303,339	365,019	(61,680)	0	0	(61,680)	0	303,339	0	(5,896)	(5,896)	901	
501242-10-1	KULICKE & SOFFA INDS		03/16/2022	ZERO STAGE CAPITAL	4,990.000	279,304		268,080	302,095	(34,015)	0	0	(34,015)	0	268,080	0	11,224	11,224	848	
501889-20-8	LKQ CORP		05/20/2022	VARIOUS	5,790.000	276,662		323,105	206,143	(9,400)	0	0	(9,400)	0	323,105	0	(46,442)	(46,442)	2,895	
502431-10-9	L3HARRIS TECHNOLOGIE		09/16/2022	ZERO STAGE CAPITAL	982.000	224,934		203,365	209,402	(6,037)	0	0	(6,037)	0	203,365	0	21,569	21,569	3,300	
50540R-40-9	LABORATORY CORP AMER HLDG		06/16/2022	VARIOUS	4,723.000	1,142,627		1,247,933	1,484,014	(236,080)	0	0	(236,080)	0	1,247,933	0	(105,307)	(105,307)	3,401	
512807-10-8	LAM RESEARCH CORP		05/20/2022	ZERO STAGE CAPITAL	30.000	14,445		20,027	21,575	(1,547)	0	0	(1,547)	0	20,027	0	(5,582)	(5,582)	90	
517834-10-7	LAS VEGAS SANDS CORP		10/31/2022	VARIOUS	745,800.000	27,321,366		28,071,912	28,071,912	0	0	0	0	0	28,071,912	0	(750,546)	(750,546)	0	
521865-20-4	LEAR CORP		01/12/2022	ZERO STAGE CAPITAL	6,580.000	1,228,962		511,755	1,203,811	(692,056)	0	0	(692,056)	0	511,755	0	717,207	717,207	5,067	
526057-10-4	LENNAR CORP		07/19/2022	VARIOUS	69,138.000	6,216,751		1,246,616	8,031,070	(6,784,455)	0	0	(6,784,455)	0	1,246,616	0	4,970,135	4,970,135	29,030	
532457-10-8	LILLY (ELI) & CO		11/09/2022	VARIOUS	955.000	304,509		245,053	263,790	(18,737)	0	0	(18,737)	0	245,053	0	59,456	59,456	1,889	
539830-10-9	LOCKHEED MARTIN CORP		11/09/2022	VARIOUS	2,185.000	860,963		794,406	776,571	17,835	0	0	17,835	0	794,406	0	66,557	66,557	9,416	
540424-10-8	LOEWS CORP		01/28/2022	ZERO STAGE CAPITAL	4,039.000	235,769		232,012	233,293	(1,281)	0	0	(1,281)	0	232,012	0	3,757	3,757	0	
548661-10-7	LOWES COS INC		11/14/2022	VARIOUS	136,434.000	28,058,475		1,745,017	35,265,460	(33,520,443)	0	0	(33,520,443)	0	1,745,017	0	26,313,458	26,313,458	390,779	
550241-10-3	LUMEN TECHNOLOGIES		04/22/2022	ZERO STAGE CAPITAL	10,805.000	119,653		133,385	135,603	(2,218)	0	0	(2,218)	0	133,385	0	(13,732)	(13,732)	2,701	
55024U-10-9	LUMEN HOLDINGS INC		10/12/2022	ZERO STAGE CAPITAL	2,420.000	168,000		210,549	255,963	(45,414)	0	0	(45,414)	0	210,549	0	(42,549)	(42,549)	0	
55303A-10-5	MGM GROWTH PROPERTIE		01/10/2022	ZERO STAGE CAPITAL	16,792.000	663,678		465,045	685,953	(220,908)	0	0	(220,908)	0	465,045	0	198,633	198,633	8,816	
565849-10-6	MARATHON OIL CORP		10/18/2022	ZERO STAGE CAPITAL	749.000	20,682		16,525	0	0	0	0	0	0	16,525	0	4,156	4,156	60	

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
56585A-10-2	MARATHON PETROLEUM		12/08/2022	ZERO STAGE CAPITAL	3,668.000	338,275		272,275	188,451	(3,796)	0	0	(3,796)	0	272,275	0	66,001	66,001	3,416	
571903-20-2	MARRIOTT INTL INC NEW		12/08/2022	ZERO STAGE CAPITAL	132.000	21,265		22,737	0	0	0	0	0	0	22,737	0	(1,472)	(1,472)	79	
574599-10-6	MASCO CORP		10/18/2022	ZERO STAGE CAPITAL	14,959.000	798,057		829,972	0	0	0	0	0	0	829,972	0	(31,915)	(31,915)	8,969	
575385-10-9	MASONITE CORP		02/03/2022	ZERO STAGE CAPITAL	1,450.000	141,561		164,135	171,028	(6,892)	0	0	(6,892)	0	164,135	0	(22,574)	(22,574)	0	
57636Q-10-4	MASTERCARD INC		12/08/2022	ZERO STAGE CAPITAL	218.000	76,305		78,081	78,332	(251)	0	0	(251)	0	78,081	0	(1,777)	(1,777)	427	
57776J-10-0	MAXLINEAR INC		01/12/2022	ZERO STAGE CAPITAL	9,638.000	633,546		125,738	726,609	(600,871)	0	0	(600,871)	0	125,738	0	507,808	507,808	0	
580135-10-1	MCDONALD'S CORP		08/02/2022	VARIOUS	30,773.000	7,709,916		969,335	8,249,318	(7,279,983)	0	0	(7,279,983)	0	969,335	0	6,740,581	6,740,581	27,801	
58155Q-10-3	MCKESSON CORP		11/09/2022	VARIOUS	2,134.000	753,234		469,394	530,448	(61,055)	0	0	(61,055)	0	469,394	0	283,840	283,840	2,530	
58502B-10-6	MEDNAX INC		07/26/2022	ZERO STAGE CAPITAL	11,560.000	245,000		309,293	314,548	(5,254)	0	0	(5,254)	0	309,293	0	(64,293)	(64,293)	0	
58933Y-10-5	MERCK & CO INC		12/28/2022	VARIOUS	253,005.000	23,255,932		18,789,551	19,390,303	(600,752)	0	0	(600,752)	0	18,789,551	0	4,466,381	4,466,381	436,191	
59156R-10-8	METLIFE INC		10/18/2022	VARIOUS	10,576.000	695,062		623,117	660,894	(37,778)	0	0	(37,778)	0	623,117	0	71,945	71,945	2,924	
592688-10-5	METTLER TOLEDO INTL		12/08/2022	ZERO STAGE CAPITAL	240.000	337,968		370,084	407,330	(37,246)	0	0	(37,246)	0	370,084	0	(32,116)	(32,116)	0	
594918-10-4	MICROSOFT		11/09/2022	VARIOUS	112,002.000	32,512,378		4,749,763	37,668,513	(32,918,750)	0	0	(32,918,750)	0	4,749,763	0	27,762,615	27,762,615	77,302	
595017-10-4	MICROCHIP TECHNOLOGY INC		12/08/2022	ZERO STAGE CAPITAL	4,313.000	330,100		358,201	354,508	(14,184)	0	0	(14,184)	0	358,201	0	(28,101)	(28,101)	4,292	
595112-10-3	MICRON TECHNOLOGY INC		11/09/2022	VARIOUS	8,270.000	445,291		674,028	265,105	(10,295)	0	0	(10,295)	0	674,028	0	(228,736)	(228,736)	2,674	
600544-10-0	MILLER HERMAN INC		10/04/2022	VARIOUS	38,570.000	841,286		1,329,662	1,511,558	(181,896)	0	0	(181,896)	0	1,329,662	0	(488,377)	(488,377)	28,394	
60770K-10-7	MODERNA INC		01/28/2022	ZERO STAGE CAPITAL	265.000	39,529		106,286	67,305	38,982	0	0	38,982	0	106,286	0	(66,757)	(66,757)	0	
608190-10-4	MOHAWK INDUSTRIES INC COMMON STK		04/22/2022	ZERO STAGE CAPITAL	2,442.000	326,846		408,414	444,884	(36,470)	0	0	(36,470)	0	408,414	0	(81,568)	(81,568)	0	
60855R-10-0	MOLINA HEALTHCARE INC		09/16/2022	ZERO STAGE CAPITAL	421.000	141,946		141,737	0	0	0	0	0	0	141,737	0	209	209	0	
609207-10-5	MONDELEX INTL INC NPV A		08/02/2022	VARIOUS	53,682.000	3,358,359		2,445,451	2,531,848	(1,107,888)	0	0	(1,107,888)	0	2,445,451	0	912,909	912,909	20,979	
61174X-10-9	MONSTER BEVERAGE CRP		03/24/2022	ZERO STAGE CAPITAL	3,106.000	241,911		214,388	298,300	(83,912)	0	0	(83,912)	0	214,388	0	27,523	27,523	0	
615369-10-5	MOODYS CORP		03/24/2022	ZERO STAGE CAPITAL	3,162.000	1,038,038		1,028,913	1,235,014	(206,101)	0	0	(206,101)	0	1,028,913	0	9,125	9,125	2,213	
617446-44-8	MORGAN STANLEY DEAN WITTER&CO		07/19/2022	VARIOUS	194,548.000	19,623,732		10,347,312	19,096,832	(8,749,520)	0	0	(8,749,520)	0	10,347,312	0	9,276,421	9,276,421	7,067	
61945C-10-3	MOSAIC CO		04/22/2022	ZERO STAGE CAPITAL	2,648.000	178,072		85,697	104,040	(18,343)	0	0	(18,343)	0	85,697	0	92,374	92,374	298	
629377-50-8	NRG ENERGY INC		06/16/2022	ZERO STAGE CAPITAL	8,695.000	325,685		314,307	374,581	(60,273)	0	0	(60,273)	0	314,307	0	11,378	11,378	6,087	
64110D-10-4	NETAPP INC		09/16/2022	ZERO STAGE CAPITAL	4,725.000	322,428		334,376	144,056	(9,861)	0	0	(9,861)	0	334,376	0	(11,948)	(11,948)	3,929	
64110L-10-6	NETFLIX INC		09/16/2022	ZERO STAGE CAPITAL	2,198.000	645,805		1,053,513	1,261,509	(232,709)	0	0	(232,709)	0	1,053,513	0	(407,708)	(407,708)	0	
651229-10-6	NEWELL RUBBERMAID INC		01/28/2022	ZERO STAGE CAPITAL	7,764.000	175,501		150,779	169,566	(18,787)	0	0	(18,787)	0	150,779	0	24,722	24,722	0	
65249B-20-8	NEWS CORP NEW		12/08/2022	ZERO STAGE CAPITAL	1,889.000	37,620		42,891	42,503	388	0	0	388	0	42,891	0	(5,271)	(5,271)	185	
654106-10-3	NIKE INC -CL B COMMON STK		08/02/2022	VARIOUS	10,697.000	1,191,667		1,605,303	1,782,869	(177,566)	0	0	(177,566)	0	1,605,303	0	(413,635)	(413,635)	13,310	
65500J-10-6	NOBLE IND		03/01/2022	CORPORATE REORG	1,700.000	10,482		10,482	1,700	8,782	0	0	8,782	0	10,482	0	0	0	0	
655844-10-8	NORFOLK SOUTHERN CORP		10/18/2022	ZERO STAGE CAPITAL	483.000	107,908		124,754	0	0	0	0	0	0	124,754	0	(16,847)	(16,847)	0	
666807-10-2	NORTHROP GRUMMAN CORP		11/14/2022	VARIOUS	89,497.000	40,114,587		20,202,998	34,641,604	(14,438,605)	0	0	(14,438,605)	0	20,202,998	0	19,911,588	19,911,588	225,034	
670346-10-5	NUCOR CORP		08/18/2022	VARIOUS	2,805.000	384,118		314,397	281,494	(13,643)	0	0	(13,643)	0	314,397	0	69,720	69,720	2,466	
67066G-10-4	NVIDIA CORP		11/09/2022	VARIOUS	2,799.000	382,062		862,232	823,214	39,018	0	0	39,018	0	862,232	0	(480,170)	(480,170)	321	
67103H-10-7	O'REILLY AUTOMOTIVE		09/16/2022	ZERO STAGE CAPITAL	600.000	369,240		399,137	353,821	(25,374)	0	0	(25,374)	0	399,137	0	(29,897)	(29,897)	0	
674599-10-5	OCCIDENTAL PETE CORP DEL		10/18/2022	VARIOUS	23,325.000	908,753		592,357	676,192	(83,835)	0	0	(83,835)	0	592,357	0	316,396	316,396	446	
679580-10-0	OLD DOMINION FREIGHT LINE		12/08/2022	ZERO STAGE CAPITAL	556.000	160,090		186,297	199,259	(12,962)	0	0	(12,962)	0	186,297	0	(26,207)	(26,207)	575	
681919-10-6	OMNICOM GROUP INC		09/16/2022	ZERO STAGE CAPITAL	1,636.000	109,764		117,180	119,870	(2,689)	0	0	(2,689)	0	117,180	0	(7,417)	(7,417)	3,436	
682189-10-5	ON SEMICONDUCTOR CRP		12/14/2022	ZERO STAGE CAPITAL	22,980.000	1,457,912		915,698	1,560,802	(645,104)	0	0	(645,104)	0	915,698	0	542,214	542,214	0	
68389X-10-5	ORACLE CORP		02/23/2022	VARIOUS	212,757.000	17,566,484		370,846	18,554,538	(18,183,692)	0	0	(18,183,692)	0	370,846	0	17,195,638	17,195,638	68,082	
688239-20-1	OSHKKOSH CORP COMMON STK		11/18/2022	VARIOUS	6,440.000	676,069		557,037	725,852	(168,816)	0	0	(168,816)	0	557,037	0	119,032	119,032	3,959	
68902V-10-7	OTIS WORLDWIDE CORP		08/02/2022	VARIOUS	102,700.000	7,771,278		6,751,210	8,942,089	(2,190,879)	0	0	(2,190,879)	0	6,751,210	0	1,020,067	1,020,067	25,036	
693475-10-5	PNC FINANCIAL SERVICES GROUP		09/16/2022	ZERO STAGE CAPITAL	1,341.000	218,698		276,848	0	0	0	0	0	0	276,848	0	(58,150)	(58,150)	4,008	
69351T-10-6	PPL CORPORATION		06/16/2022	VARIOUS	35,579.000	925,044		1,033,528	1,069,505	(35,977)	0	0	(35,977)	0	1,033,528	0	(108,484)	(108,484)	30,541	
695156-10-9	PACKAGING CORP AMER		11/09/2022	VARIOUS	4,978.000	695,358		694,634	534,116	8,085	0	0	8,085	0	694,634	0	725	725	6,399	
701094-10-4	PARKER HANNIFIN CORP COMMON STK		11/09/2022	ZERO STAGE CAPITAL	4,279.000	1,173,767		1,310,930	1,361,235	(50,306)	0	0	(50,306)	0	1,310,930	0	(137,163)	(137,163)	15,782	
70450Y-10-3	PAYPAL INC		12/13/2022	VARIOUS	43,644.000	3,328,472		1,418,207	8,230,386	(6,812,178)	0	0	(6,812,178)	0	1,418,207	0	1,910,265	1,910,265	0	
707569-10-9	PENN NATL GAMING INC		01/28/2022	ZERO STAGE CAPITAL	1,227.000	52,029		76,802	63,620	13,182	0	0	13,182	0	76,802	0	(24,773)	(24,773)	0	

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
713448-10-8	PEPSICO INC MTN		08/02/2022	VARIOUS	15,300.000	2,556,128		804,445	2,657,763	(1,853,318)	0	0	(1,853,318)	0	804,445	0	1,751,682	1,751,682	38,182	
714046-10-9	PERKINELMER INC COMMON STK		08/18/2022	VARIOUS	1,253.000	193,363		170,120	251,928	(81,808)	0	0	(81,808)	0	170,120	0	23,243	23,243	196	
717081-10-3	PFIZER INC		11/09/2022	VARIOUS	69,658.000	3,608,535		3,813,929	4,113,305	(299,376)	0	0	(299,376)	0	3,813,929	0	(205,394)	(205,394)	33,522	
718172-10-9	PHILIP MORRIS INT'L		12/08/2022	VARIOUS	434,301.000	42,430,299		30,169,481	40,099,595	(11,229,327)	0	0	(11,229,327)	0	30,169,481	0	12,260,818	12,260,818	553,005	
718546-10-4	PHILLIPS 66		12/08/2022	VARIOUS	6,553.000	615,717		559,194	0	0	0	0	0	0	559,194	0	56,523	56,523	12,806	
71943U-10-4	PHYSICIANS REALTY		10/17/2022	ZERO STAGE CAPITAL	15,620.000	240,561		320,946	294,125	26,822	0	0	26,822	0	320,946	0	(80,385)	(80,385)	13,125	
723787-10-7	PIONEER NATURAL RES		06/16/2022	ZERO STAGE CAPITAL	200.000	49,269		37,292	36,376	916	0	0	916	0	37,292	0	11,977	11,977	2,356	
74144T-10-8	T ROWE PRICE GRP		11/09/2022	VARIOUS	5,519.000	583,149		1,076,110	1,085,256	(9,146)	0	0	(9,146)	0	1,076,110	0	(492,961)	(492,961)	22,973	
742718-10-9	PROCTER & GAMBLE CO		12/08/2022	VARIOUS	126,399.000	17,805,873		7,271,883	20,676,348	(13,404,465)	0	0	(13,404,465)	0	7,271,883	0	10,533,990	10,533,990	254,099	
744320-10-2	PRUDENTIAL FINL		05/20/2022	ZERO STAGE CAPITAL	1,112.000	109,556		117,845	120,363	(2,518)	0	0	(2,518)	0	117,845	0	(8,289)	(8,289)	1,334	
74460D-10-9	PUBLIC STORAGE		12/30/2021	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5,808	
74736K-10-1	QORVO INC COMMON STK		01/28/2022	ZERO STAGE CAPITAL	2,228.000	284,034		272,652	348,437	(75,785)	0	0	(75,785)	0	272,652	0	11,383	11,383	0	
747525-10-3	QUALCOMM INC		12/08/2022	VARIOUS	44,301.000	5,855,825		2,296,186	8,090,352	(5,803,048)	0	0	(5,803,048)	0	2,296,186	0	3,559,638	3,559,638	34,704	
74834L-10-0	QUEST DIAGNOSTICS		10/18/2022	ZERO STAGE CAPITAL	938.000	122,706		120,833	162,283	(41,450)	0	0	(41,450)	0	120,833	0	1,873	1,873	2,334	
74982T-10-3	RXO INC		12/14/2022	ZERO STAGE CAPITAL	25,547.000	465,602		642,403	0	0	0	0	0	0	642,403	0	(176,801)	(176,801)	0	
751212-10-1	RALPH LAUREN CORP		12/08/2022	ZERO STAGE CAPITAL	6,329.000	723,221		729,012	525,718	5,434	0	0	5,434	0	729,012	0	(5,791)	(5,791)	10,736	
754730-10-9	RAYMOND JAMES FINANCIAL I		12/08/2022	ZERO STAGE CAPITAL	20,702.000	2,217,951		1,947,819	2,078,481	(130,661)	0	0	(130,661)	0	1,947,819	0	270,132	270,132	14,548	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		08/02/2022	VARIOUS	17,610.000	1,670,761		1,043,959	1,515,517	(471,558)	0	0	(471,558)	0	1,043,959	0	626,802	626,802	12,858	
758750-10-3	REGAL BELOIT CORP		04/12/2022	VARIOUS	4,310.000	605,204		429,264	733,476	(304,212)	0	0	(304,212)	0	429,264	0	175,940	175,940	2,845	
758849-10-3	REGENCY CENTERS CORP		12/09/2022	ZERO STAGE CAPITAL	2,661.000	175,070		152,533	0	0	0	0	0	0	152,533	0	22,537	22,537	1,663	
75886F-10-7	REGENERON PHARMCTCLS		11/09/2022	ZERO STAGE CAPITAL	1,089.000	759,177		729,877	167,984	(6,989)	0	0	(6,989)	0	729,877	0	29,300	29,300	0	
7591EP-10-0	REGIONS FINL CORP		12/08/2022	ZERO STAGE CAPITAL	754.000	16,471		17,270	0	0	0	0	0	0	17,270	0	(800)	(800)	151	
759509-10-2	RELIANCE STEEL & ALUMINUM		12/16/2022	VARIOUS	5,730.000	1,080,306		723,597	751,079	(254,208)	0	0	(254,208)	0	723,597	0	356,709	356,709	4,032	
770323-10-3	ROBERT HALF INTL INC		10/18/2022	ZERO STAGE CAPITAL	18,040.000	2,053,323		1,236,235	1,884,911	(740,920)	0	0	(740,920)	0	1,236,235	0	817,088	817,088	3,504	
775711-10-4	ROLLINS INC		02/23/2022	VARIOUS	13,704.000	419,251		480,062	468,814	11,248	0	0	11,248	0	480,062	0	(60,810)	(60,810)	1,370	
778296-10-3	ROSS STORES INC		06/16/2022	VARIOUS	2,573.000	230,722		308,080	294,042	14,038	0	0	14,038	0	308,080	0	(77,359)	(77,359)	975	
78409V-10-4	S&P GLOBAL INC		05/20/2022	VARIOUS	5,607.000	2,120,815		2,156,755	2,646,112	(489,356)	0	0	(489,356)	0	2,156,755	0	(35,940)	(35,940)	4,317	
78486Q-10-1	SVB FINANCIAL GROUP		08/19/2022	ZERO STAGE CAPITAL	1,666.000	753,749		836,825	1,129,948	(293,123)	0	0	(293,123)	0	836,825	0	(83,076)	(83,076)	0	
79466L-30-2	SALESFORCE COM INC		08/18/2022	VARIOUS	20,117.000	3,910,633		5,288,659	5,099,118	178,377	0	0	178,377	0	5,288,659	0	(1,378,026)	(1,378,026)	0	
806857-10-8	SCHLUMBERGER LTD		11/09/2022	VARIOUS	530,566.000	19,056,134		11,074,778	15,807,610	(4,834,145)	0	0	(4,834,145)	0	11,074,778	0	7,981,356	7,981,356	191,757	
80874P-10-9	SCIENTIFIC GAMES CORP		10/14/2022	ZERO STAGE CAPITAL	17,510.000	800,227		927,227	1,170,193	(242,966)	0	0	(242,966)	0	927,227	0	(127,000)	(127,000)	0	
81211K-10-0	SEALED AIR CORP		08/29/2022	VARIOUS	23,533.000	1,361,637		754,832	1,587,772	(832,939)	0	0	(832,939)	0	754,832	0	606,805	606,805	7,968	
816300-10-7	SELECTIVE INSURANCE GROUP		11/02/2022	ZERO STAGE CAPITAL	1,250.000	119,517		104,482	102,425	2,057	0	0	2,057	0	104,482	0	15,035	15,035	1,050	
81762P-10-2	SERVICENOW INC		09/16/2022	ZERO STAGE CAPITAL	507.000	215,329		345,621	329,099	16,522	0	0	16,522	0	345,621	0	(130,292)	(130,292)	0	
82669G-10-4	SIGNATURE BANK NY		11/09/2022	ZERO STAGE CAPITAL	1,412.000	187,832		217,584	0	0	0	0	0	0	217,584	0	(29,752)	(29,752)	791	
828806-10-9	SIMON PROPERTY GROUP		11/09/2022	VARIOUS	50,865.000	6,599,678		2,880,346	8,057,361	(5,223,331)	0	0	(5,223,331)	0	2,880,346	0	3,719,331	3,719,331	178,190	
830879-10-2	SKYWEST, INC		09/29/2022	ZERO STAGE CAPITAL	36,510.000	782,362		1,210,930	1,434,843	(223,913)	0	0	(223,913)	0	1,210,930	0	(428,568)	(428,568)	0	
831865-20-9	SMITH A O		07/19/2022	ZERO STAGE CAPITAL	13,213.000	762,677		827,308	1,134,336	(307,028)	0	0	(307,028)	0	827,308	0	(64,631)	(64,631)	7,217	
833034-10-1	SNAP-ON INC		06/16/2022	ZERO STAGE CAPITAL	1,070.000	207,498		226,119	230,457	(4,338)	0	0	(4,338)	0	226,119	0	(18,621)	(18,621)	3,039	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS		07/20/2022	ZERO STAGE CAPITAL	15,720.000	683,225		734,719	677,375	57,344	0	0	57,344	0	734,719	0	(51,494)	(51,494)	244	
85254J-10-2	STAG INDL INC		05/20/2022	ZERO STAGE CAPITAL	5,940.000	191,700		167,813	284,882	(117,069)	0	0	(117,069)	0	167,813	0	23,887	23,887	3,609	
855244-10-9	STARBUCKS CORP		12/08/2022	VARIOUS	60,501.000	5,258,427		5,610,998	7,076,802	(1,465,804)	0	0	(1,465,804)	0	5,610,998	0	(352,571)	(352,571)	104,502	
857477-10-3	STATE STREET CORP		06/16/2022	ZERO STAGE CAPITAL	7,260.000	525,371		602,949	675,180	(72,231)	0	0	(72,231)	0	602,949	0	(77,578)	(77,578)	7,031	
860630-10-2	STIFEL FINL CORP		12/16/2022	ZERO STAGE CAPITAL	4,710.000	299,075		186,578	279,567	(140,038)	0	0	(140,038)	0	186,578	0	112,497	112,497	1,413	
863667-10-1	STRYKER CORP		02/23/2022	ZERO STAGE CAPITAL	943.000	239,239		240,735	252,177	(11,442)	0	0	(11,442)	0	240,735	0	(1,496)	(1,496)	655	
866142-40-9	SUMMIT MIDSTREAM HLD		03/25/2022	ZERO STAGE CAPITAL	23,779.000	359,739		389,853	0	0	0	0	0	0	389,853	0	(30,114)	(30,114)	0	
871607-10-7	SYNOPSYS, INC.		12/08/2022	ZERO STAGE CAPITAL	53.000	17,514		19,827	0	0	0	0	0	0	19,827	0	(2,313)	(2,313)	0	
872540-10-9	TJX COMPANIES INC		05/09/2022	VARIOUS	150,000.000	9,176,967		6,929,467	11,388,000	(4,458,533)	0	0	(4,458,533)	0	6,929,467	0	2,247,499	2,247,499	43,653	
872590-10-4	T-MOBILE US INC		11/15/2022	VARIOUS	78,993.000	11,011,910		8,090,819	9,161,608	(1,070,789)	0	0	(1,070,789)	0	8,090,819	0	2,921,091	2,921,091	0	

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
876030-10-7	TAPESTRY INC		11/30/2022	ZERO STAGE CAPITAL	1,270.000	47,292		44,779	0	0	0	0	0	0	44,779	0	2,513	2,513	381	
87612E-10-6	TARGET CORP		06/16/2022	ZERO STAGE CAPITAL	1,544.000	223,576		384,233	357,343	26,890	0	0	26,890	0	384,233	0	(160,657)	(160,657)	2,779	
879369-10-6	TELEFLEX INC		06/16/2022	VARIOUS	61,861.000	18,285,261		22,418,920	20,320,101	2,098,819	0	0	2,098,819	0	22,418,920	0	(4,133,659)	(4,133,659)	245	
88160R-10-1	TESLA INC		11/09/2022	VARIOUS	3,289.000	3,095,603		3,547,926	3,391,912	156,014	0	0	156,014	0	3,547,926	0	(452,322)	(452,322)	0	
88224Q-10-7	TEXAS CAPITAL BANCSHARES		04/13/2022	ZERO STAGE CAPITAL	2,670.000	146,244		208,699	160,868	47,832	0	0	47,832	0	208,699	0	(62,455)	(62,455)	0	
882508-10-4	TEXAS INSTRS INC		12/08/2022	VARIOUS	18,806.000	3,258,128		1,173,620	3,544,367	(2,370,747)	0	0	(2,370,747)	0	1,173,620	0	2,084,508	2,084,508	30,337	
883203-10-1	TEXTRON INC		10/18/2022	ZERO STAGE CAPITAL	2,572.000	161,139		160,162	0	0	0	0	0	0	160,162	0	977	977	51	
883556-10-2	THERMO ELECTRON CORP		11/09/2022	VARIOUS	13,576.000	7,639,153		6,777,555	6,787,165	(1,747,753)	0	0	(1,747,753)	0	6,777,555	0	861,598	861,598	6,449	
887389-10-4	TIMKEN CO		11/10/2022	ZERO STAGE CAPITAL	3,710.000	257,750		331,973	257,066	74,907	0	0	74,907	0	331,973	0	(74,223)	(74,223)	1,526	
89417E-10-9	THE TRAVELERS COS INC COMMON STK		06/16/2022	VARIOUS	923.000	149,476		141,797	144,385	(2,588)	0	0	(2,588)	0	141,797	0	7,679	7,679	1,671	
896239-10-0	TRIMBLE NAVIGATION LTD COMMON STK		05/20/2022	ZERO STAGE CAPITAL	12,882.000	855,151		1,119,887	1,123,182	(3,294)	0	0	(3,294)	0	1,119,887	0	(264,736)	(264,736)	0	
89677Q-10-7	TRIP COM GROUP LTD		09/15/2022	ZERO STAGE CAPITAL	60,523.000	1,320,508		1,513,482	1,477,203	32,324	0	0	32,324	0	1,513,482	0	(192,974)	(192,974)	0	
90184L-10-2	TWITTER INC		04/22/2022	ZERO STAGE CAPITAL	3,331.000	161,681		176,750	143,966	32,784	0	0	32,784	0	176,750	0	(15,070)	(15,070)	0	
902973-30-4	US BANCORP DEL		10/18/2022	ZERO STAGE CAPITAL	24,294.000	1,081,967		1,420,140	1,364,594	55,546	0	0	55,546	0	1,420,140	0	(338,173)	(338,173)	39,193	
90384S-30-3	ULTA SALON COSMETCS & FRA		09/16/2022	ZERO STAGE CAPITAL	344.000	143,771		134,149	141,845	(7,696)	0	0	(7,696)	0	134,149	0	9,622	9,622	0	
904214-10-3	UMPQUA HLDGS CORP		06/02/2022	VARIOUS	60,554.000	1,033,076		1,112,753	1,165,059	(52,306)	0	0	(52,306)	0	1,112,753	0	(79,677)	(79,677)	25,433	
904311-10-7	UNDER ARMOUR INC		07/19/2022	ZERO STAGE CAPITAL	10,828.000	94,221		253,264	229,445	23,819	0	0	23,819	0	253,264	0	(159,043)	(159,043)	0	
904311-20-6	UNDER ARMOUR INC		07/19/2022	ZERO STAGE CAPITAL	10,842.000	85,041		206,619	195,590	11,029	0	0	11,029	0	206,619	0	(121,578)	(121,578)	0	
907818-10-8	UNION PAC CORP		11/15/2022	VARIOUS	42,993.000	9,816,885		4,312,304	10,811,828	(6,518,086)	0	0	(6,518,086)	0	4,312,304	0	5,504,581	5,504,581	161,364	
910047-10-9	UNITED CONTL HLDGS INC		03/08/2022	VARIOUS	270,000.000	9,410,519		11,648,674	11,820,600	(171,926)	0	0	(171,926)	0	11,648,674	0	(2,238,155)	(2,238,155)	0	
911312-10-6	UNITED PARCEL SERVICE		11/09/2022	ZERO STAGE CAPITAL	24.000	4,023		5,023	5,144	(121)	0	0	(121)	0	5,023	0	(1,001)	(1,001)	109	
912008-10-9	US FOODS HOLDING CORP		04/06/2022	VARIOUS	582,000.000	20,440,913		22,936,485	20,271,060	2,665,425	0	0	2,665,425	0	22,936,485	0	(2,495,572)	(2,495,572)	0	
91324P-10-2	UNITEDHEALTH GROUP INC		10/25/2022	VARIOUS	12,044.000	6,200,947		3,028,855	6,002,582	(3,019,352)	0	0	(3,019,352)	0	3,028,855	0	3,172,092	3,172,092	33,099	
922042-74-2	VANGUARD INTL		12/29/2021	ZERO STAGE CAPITAL	5,820.000	626,453		614,409	625,243	(10,833)	0	0	(10,833)	0	614,409	0	12,044	12,044	0	
92276F-10-0	VENTAS INC		02/23/2022	ZERO STAGE CAPITAL	14,059.000	720,492		751,021	718,696	32,325	0	0	32,325	0	751,021	0	(30,530)	(30,530)	6,327	
92343V-10-4	VERIZON COMMUNICATIONS		08/02/2022	VARIOUS	76,214.000	3,879,100		3,624,938	3,960,079	(335,141)	0	0	(335,141)	0	3,624,938	0	254,162	254,162	97,390	
92532F-10-0	VERTEX PHARMACEUTICALS INC COMMON STK		01/28/2022	ZERO STAGE CAPITAL	1,096.000	255,242		204,523	240,682	(36,158)	0	0	(36,158)	0	204,523	0	50,719	50,719	0	
92537N-10-8	VERTIV HOLDINGS LLC		11/04/2022	ZERO STAGE CAPITAL	33,260.000	478,161		821,767	830,502	(8,735)	0	0	(8,735)	0	821,767	0	(343,606)	(343,606)	0	
92826C-83-9	VISA INC		12/08/2022	VARIOUS	41,664.000	8,632,718		4,428,034	7,100,937	(4,457,468)	0	0	(4,457,468)	0	4,428,034	0	4,204,683	4,204,683	23,383	
928563-40-2	VMWARE INC		06/15/2022	EVERCORE	2,500.000	304,593		332,869	0	0	0	0	0	0	332,869	0	(28,276)	(28,276)	0	
929042-10-9	VORNADO RLTY TR		11/09/2022	ZERO STAGE CAPITAL	30,948.000	1,090,551		1,268,833	1,285,772	(24,680)	0	0	(24,680)	0	1,268,833	0	(178,282)	(178,282)	37,015	
929089-10-0	VOYA FINANCIAL INC		01/26/2022	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2,396	
92939U-10-6	WEC ENERGY GROUP INC		04/22/2022	ZERO STAGE CAPITAL	7,014.000	736,727		633,388	680,849	(47,461)	0	0	(47,461)	0	633,388	0	103,339	103,339	5,103	
931142-10-3	WAL-MART STORES INC		10/18/2022	VARIOUS	21,240.000	3,176,830		2,910,428	2,697,022	(177,621)	0	0	(177,621)	0	2,910,428	0	266,402	266,402	25,851	
934423-10-4	WARNER BROS DISCOVERY INC		08/02/2022	SANFORD BERNST	3,513.000	55,384		111,687	0	0	0	0	0	0	111,687	0	(56,303)	(56,303)	0	
941848-10-3	WATERS CORP		12/08/2022	ZERO STAGE CAPITAL	2,161.000	724,087		740,776	667,327	(42,066)	0	0	(42,066)	0	740,776	0	(16,689)	(16,689)	0	
947890-10-9	WEBSTER FINANCIAL CORP COMMON STK		11/14/2022	ZERO STAGE CAPITAL	7,300.000	396,716		334,179	407,632	(73,453)	0	0	(73,453)	0	334,179	0	62,537	62,537	11,680	
949746-10-1	WELLS FARGO & CO NEW		08/02/2022	VARIOUS	330,400.000	16,148,092		10,024,975	15,852,592	(5,827,617)	0	0	(5,827,617)	0	10,024,975	0	6,123,117	6,123,117	84,398	
95040Q-10-4	WELLTOWER INC		12/07/2022	VARIOUS	412,600.000	27,788,759		25,288,748	35,388,702	(10,099,954)	0	0	(10,099,954)	0	25,288,748	0	2,500,011	2,500,011	928,481	
955306-10-5	WEST PHARMACEUTICAL SERVICES COMMON STK		07/19/2022	VARIOUS	418.000	150,240		175,695	168,844	(15,570)	0	0	(15,570)	0	175,695	0	(25,455)	(25,455)	129	
958102-10-5	WESTERN DIGITAL CORP		06/08/2022	COWEN	320,100.000	18,972,347		19,596,529	20,873,721	(1,277,192)	0	0	(1,277,192)	0	19,596,529	0	(624,182)	(624,182)	0	
959802-10-9	WESTERN UNION CO COMMON STK		12/22/2022	VARIOUS	11,527.000	156,724		193,475	0	0	0	0	0	0	193,475	0	(36,751)	(36,751)	12,004	
96145D-10-5	WESTROCK		12/08/2022	ZERO STAGE CAPITAL	4,876.000	175,999		161,559	0	0	0	0	0	0	161,559	0	14,440	14,440	1,341	
962166-10-4	WEYERHAEUSER CO		11/09/2022	ZERO STAGE CAPITAL	13,848.000	423,246		526,093	570,261	(44,168)	0	0	(44,168)	0	526,093	0	(102,847)	(102,847)	27,558	
969904-10-1	WILLIAMS-SONOMA INC		08/31/2022	VARIOUS	1,640.000	235,043		267,948	192,808	2,133	0	0	2,133	0	267,948	0	(32,905)	(32,905)	3,361	
971378-10-4	WILLSCOT MOBILE MINI		12/07/2022	ZERO STAGE CAPITAL	39,620.000	1,676,019		1,549,390	1,618,081	(68,690)	0	0	(68,690)	0	1,549,390	0	126,628	126,628	0	
97650W-10-8	WINTRUST FINANCIAL CORP		03/23/2022	VARIOUS	2,940.000	290,274		221,718	267,011	(45,293)	0	0	(45,293)	0	221,718	0	68,557	68,557	1,000	
98311A-10-5	WYNDHAM HOTELS &I RESORTS INC		02/10/2022	ALEX BROWN	70,000.000	6,224,186		430,260	6,275,500	(5,845,240)	0	0	(5,845,240)	0	430,260	0	5,793,927	5,793,927	22,400	
983793-10-0	XPO LOGISTICS INC		11/01/2022	RETURN OF CAPITAL	0.000	990,750		990,750	0	0	0	0	0	0	990,750	0	0	0	0	

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
988498-10-1	YUM BRANDS INC		05/20/2022	ZERO STAGE CAPITAL	3,530.000	390,685		374,714	490,176	(115,461)	0	0	(115,461)	0	374,714	0	15,971	15,971	2,012	
989207-10-5	ZEBRA TECHNOLOGIES CORP.- CL A		06/16/2022	ZERO STAGE CAPITAL	430.000	127,123		245,757	255,936	(10,179)	0	0	(10,179)	0	245,757	0	(118,634)	(118,634)	0	
98954M-10-1	ZILLOW INC		04/29/2022	ZERO STAGE CAPITAL	195.000	7,622		9,446	0	0	0	0	0	0	9,446	0	(1,823)	(1,823)	0	
98954M-20-0	ZILLOW GROUP INC		05/09/2022	ZERO STAGE CAPITAL	1,290.000	52,088		64,175	0	0	0	0	0	0	64,175	0	(12,087)	(12,087)	0	
98956P-10-2	ZIMMER HOLDINGS INC.		12/08/2022	ZERO STAGE CAPITAL	2,588.000	326,889		267,908	0	0	0	0	0	0	267,908	0	58,981	58,981	621	
G6610J-20-9	NOBLE IND		12/07/2022	VARIOUS	33,641.000	1,124,808		200,837	834,633	(633,796)	0	0	(633,796)	0	200,837	0	923,971	923,971	0	
G9059U-10-7	TRINSEO SA		04/03/2022	VARIOUS	20,201.000	997,936		673,916	1,059,744	(385,828)	0	0	(385,828)	0	673,916	0	324,020	324,020	6,428	
G9460G-10-1	VALARIS LIMITED		12/28/2021	ZERO STAGE CAPITAL	2,034.000	75,084		28,461	73,224	(44,763)	0	0	(44,763)	0	28,461	0	46,623	46,623	0	
H84989-10-4	TE CONNECTIVITY LTD		12/08/2022	VARIOUS	7,346.000	954,358		964,613	645,683	(66,428)	0	0	(66,428)	0	964,613	0	(10,256)	(10,256)	8,402	
L72967-10-9	ORION ENGINEEREEED CARBONS SA		04/20/2022	VARIOUS	52,445.000	906,291		751,767	962,890	(211,123)	0	0	(211,123)	0	751,767	0	154,524	154,524	1,082	
000000-00-0	BRIT AMER TOBACCO	B	10/21/2022	VARIOUS	52,264.000	1,968,716		2,176,418	0	0	0	0	0	0	2,176,418	(92,963)	(114,740)	(207,703)	52,738	
05541J-10-3	BB SEGURIDADE PARTIC	D	11/03/2022	ZERO STAGE CAPITAL	139,492.000	791,058		577,720	519,650	58,070	0	0	58,070	0	577,720	0	213,338	213,338	47,695	
000000-00-0	THALES	B	06/30/2022	ZERO STAGE CAPITAL	1,380.000	164,793		141,330	116,741	24,589	0	0	24,589	0	141,330	(18,746)	42,208	23,462	2,710	
000000-00-0	MUENCHENER RUECKVE	B	11/16/2022	ZERO STAGE CAPITAL	1,792.000	488,132		510,289	399,200	4,578	0	0	4,578	0	510,289	(72,839)	50,683	(22,156)	18,928	
000000-00-0	SANOFI	B	05/10/2022	RETURN OF CAPITAL	0.000	5,812		6,429	5,207	254	0	0	254	0	6,429	(616)	0	(616)	0	
000000-00-0	AJINOMOTO CO INC	B	12/06/2022	VARIOUS	32,000.000	920,599		934,792	963,695	(28,903)	0	0	(28,903)	0	934,792	(191,145)	176,952	(14,193)	12,605	
000000-00-0	AGC INC	B	05/31/2022	ZERO STAGE CAPITAL	68,600.000	2,861,387		2,050,827	3,243,324	(1,782,651)	0	0	(1,782,651)	0	2,050,827	(241,642)	125,190	(116,452)	61,253	
000000-00-0	Z HOLDINGS CORP	B	01/25/2022	ZERO STAGE CAPITAL	142,900.000	694,835		893,682	821,320	72,362	0	0	72,362	0	893,682	(96,820)	(102,028)	(198,848)	0	
000000-00-0	NTT DATA CORP	B	06/07/2022	ZERO STAGE CAPITAL	21,300.000	320,199		475,132	452,342	22,790	0	0	22,790	0	475,132	(67,537)	(87,396)	(154,933)	2,113	
000000-00-0	BRIDGESTONE CORP	B	07/19/2022	VARIOUS	9,700.000	360,608		457,622	413,412	44,209	0	0	44,209	0	457,622	(91,047)	(5,967)	(97,014)	14,042	
000000-00-0	OBIC CO	B	02/04/2022	VARIOUS	6,000.000	976,639		1,046,512	1,116,089	(69,577)	0	0	(69,577)	0	1,046,512	(87,302)	17,429	(69,873)	334	
000000-00-0	DAIKIN INDUSTRIES	B	10/18/2022	ZERO STAGE CAPITAL	200.000	30,793		30,454	0	0	0	0	0	0	30,454	(2,526)	2,864	338	42	
000000-00-0	OTSUKA CORP	B	05/20/2022	ZERO STAGE CAPITAL	31,000.000	944,581		1,529,128	1,465,642	63,486	0	0	63,486	0	1,529,128	(301,649)	(282,898)	(584,547)	27,745	
000000-00-0	TRAVELSKY TECHNOLO	B	09/09/2022	VARIOUS	121,000.000	177,312		216,086	203,676	12,410	0	0	12,410	0	216,086	(1,833)	(36,941)	(38,774)	96	
000000-00-0	FAST RETAILING CO	B	07/04/2022	VARIOUS	1,900.000	923,567		1,148,980	1,068,630	80,351	0	0	80,351	0	1,148,980	(186,386)	(39,027)	(225,413)	4,088	
000000-00-0	FUJI ELECTRIC CO L	B	03/23/2022	ZERO STAGE CAPITAL	23,700.000	1,213,441		1,117,877	1,281,746	(163,869)	0	0	(163,869)	0	1,117,877	(53,350)	148,914	95,564	0	
000000-00-0	HIKARI TSUSHIN INC	B	03/16/2022	VARIOUS	12,900.000	1,588,429		2,800,058	1,967,443	832,615	0	0	832,615	0	2,800,058	(225,039)	(986,591)	(1,211,630)	28,143	
000000-00-0	HOYA CORP	B	10/27/2022	VARIOUS	9,900.000	988,427		1,162,401	1,458,744	(296,343)	0	0	(296,343)	0	1,162,401	(325,513)	151,538	(173,975)	7,464	
000000-00-0	JSR CORP	B	04/18/2022	VARIOUS	45,800.000	1,336,816		1,699,692	1,725,589	(25,897)	0	0	(25,897)	0	1,699,692	(81,324)	(281,551)	(362,875)	7,357	
000000-00-0	JAPAN TOBACCO INC	B	07/20/2022	VARIOUS	85,600.000	1,535,958		1,710,222	1,712,078	(1,855)	0	0	(1,855)	0	1,710,222	(113,106)	(61,157)	(174,263)	54,517	
000000-00-0	KEYENCE CORP	B	04/26/2022	VARIOUS	1,600.000	662,180		772,070	995,937	(223,868)	0	0	(223,868)	0	772,070	(105,687)	(4,202)	(109,889)	1,288	
000000-00-0	TOKIO MARINE HLDG	B	11/09/2022	ZERO STAGE CAPITAL	6,000.000	113,155		118,620	0	0	0	0	0	0	118,620	(12,526)	7,061	(5,465)	1,771	
000000-00-0	NINTENDO CO	B	09/22/2022	VARIOUS	5,500.000	2,383,978		2,613,817	2,541,127	72,690	0	0	72,690	0	2,613,817	(488,788)	258,949	(229,839)	75,513	
000000-00-0	NIDEC CORPORATION	B	10/11/2022	VARIOUS	19,500.000	1,176,294		2,027,011	2,270,415	(243,404)	0	0	(243,404)	0	2,027,011	(501,059)	(349,658)	(850,717)	10,614	
000000-00-0	NITORI HOLDINGS	B	03/31/2022	ZERO STAGE CAPITAL	1,900.000	242,389		391,292	281,843	109,449	0	0	109,449	0	391,292	(58,385)	(90,518)	(148,903)	0	
000000-00-0	OLYMPUS CORP	B	09/20/2022	ZERO STAGE CAPITAL	33,800.000	698,884		752,346	771,213	(18,868)	0	0	(18,868)	0	752,346	(159,962)	106,501	(53,461)	2,698	
000000-00-0	ORIX CORP	B	01/19/2022	ZERO STAGE CAPITAL	13,900.000	304,440		236,294	281,005	(44,712)	0	0	(44,712)	0	236,294	(14,081)	82,226	68,145	0	
000000-00-0	SMC CORP	B	08/19/2022	VARIOUS	3,300.000	1,605,721		2,103,974	2,205,026	(101,051)	0	0	(101,051)	0	2,103,974	(404,854)	(93,398)	(498,252)	10,304	
000000-00-0	SOFTBANK GROUP CO	B	11/02/2022	VARIOUS	14,900.000	632,709		935,765	697,268	238,498	0	0	238,498	0	935,765	(218,974)	(84,082)	(303,056)	3,965	
000000-00-0	SHIN-ETSU CHEMICAL	B	08/18/2022	VARIOUS	15,100.000	1,752,169		2,139,278	2,590,360	(451,082)	0	0	(451,082)	0	2,139,278	(451,727)	64,617	(387,110)	23,215	
000000-00-0	TAIYO YUDEN CO	B	08/02/2022	ZERO STAGE CAPITAL	25,500.000	1,052,295		1,334,187	1,453,758	(119,571)	0	0	(119,571)	0	1,334,187	(184,078)	(97,813)	(281,891)	2,707	
000000-00-0	TERUMO CORP	B	03/21/2022	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2,217	
000000-00-0	UNI-CHARM CORP	B	07/28/2022	VARIOUS	8,900.000	326,008		429,061	383,148	45,913	0	0	45,913	0	429,061	(84,313)	(18,741)	(103,054)	1,750	
000000-00-0	NOVARTIS AG	D	05/12/2022	ZERO STAGE CAPITAL	6,216.000	536,918		544,088	0	0	0	0	0	0	544,088	(29,107)	21,936	(7,171)	0	
000000-00-0	NESTLE SA	D	12/22/2022	ZERO STAGE CAPITAL	16,349.000	1,831,361		2,121,837	170,078	(7,310)	0	0	(7,310)	0	2,121,837	(91,780)	(198,696)	(290,476)	33,747	
000000-00-0	ASAHI INTECC CO LT	B	08/04/2022	VARIOUS	900.000	16,781		18,818	0	0	0	0	0	0	18,818	(1,208)	(829)	(2,037)	81	
000000-00-0	SAFRAN	B	10/25/2022	ZERO STAGE CAPITAL	2,218.000	239,585		289,639	270,060	19,579	0	0	19,579	0	289,639	(47,325)	(2,729)	(50,054)	1,169	
000000-00-0	DAIICHI SANKYO COM	B	07/06/2022	VARIOUS	40,500.000	952,500		1,127,312	1,020,175	107,137	0	0	107,137	0	1,127,312	(128,036)	(46,777)	(174,813)	2,476	
000000-00-0	SANLAM LTD	B	05/23/2022	ZERO STAGE CAPITAL	82,687.000	334,605		342,812	307,345	35,465	0	0	35,465	0	342,812	(25,631)	17,425	(8,206)	15,138	

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
000000-00-0	RECKITT BENCKISER	B	07/27/2022	VARIOUS	12,423.000	956,750		1,000,762	394,318	0	0	0	0	0	1,000,762	(94,974)	50,962	(44,012)	15,286	
000000-00-0	NATIONAL GRID	B	03/11/2022	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2,165	
000000-00-0	VODAFONE GROUP	B	07/12/2022	ZERO STAGE CAPITAL	203,257.000	312,561		339,208	309,247	29,961	0	0	29,961	0	339,208	(48,338)	21,691	(26,647)	9,814	
000000-00-0	NOVO-NORDISK AS	B	03/23/2022	ZERO STAGE CAPITAL	4,120.000	430,369		432,760	460,468	(27,709)	0	0	(27,709)	0	432,760	(22,241)	19,850	(2,391)	0	
000000-00-0	UNIVERSAL MUSIC	B	11/11/2021	SPINOFF	4,327.000	10,613		131,739	137,021	(5,282)	0	0	(5,282)	0	131,739	(3,686)	(117,440)	(121,126)	0	
000000-00-0	H.LUNDBECK A/S	B	09/01/2022	ZERO STAGE CAPITAL	3,681.000	19,248		23,043	18,902	4,141	0	0	4,141	0	23,043	(3,149)	(646)	(3,795)	134	
000000-00-0	GSK PLC	B	07/19/2022	VARIOUS	13,367.000	2,287,851		2,532,083	1,331,109	61,354	0	0	61,354	0	2,532,083	(272,254)	28,022	(244,232)	0	
000000-00-0	UNIVERSAL MUSIC	B	12/27/2021	ZERO STAGE CAPITAL	4,631.000	127,215		133,921	137,136	(3,216)	0	0	(3,216)	0	133,921	(130)	(6,576)	(6,706)	0	
000000-00-0	SHIFT INC	B	12/21/2022	ZERO STAGE CAPITAL	500.000	88,758		95,383	0	0	0	0	0	0	95,383	(15,670)	9,044	(6,626)	0	
000000-00-0	WAL-MART DE MEXICO	B	09/15/2022	ZERO STAGE CAPITAL	55,393.000	200,960		195,379	205,914	(10,536)	0	0	(10,536)	0	195,379	1,084	4,497	5,581	2,016	
000000-00-0	BAYCURRENT CONSULT	B	12/22/2022	ZERO STAGE CAPITAL	3,600.000	113,009		118,150	0	0	0	0	0	0	118,150	(7,182)	2,041	(5,141)	364	
G0403H-10-8	AON PLC	D	12/08/2022	ZERO STAGE CAPITAL	1,973.000	605,034		574,440	502,536	(8,036)	0	0	(8,036)	0	574,440	0	30,595	30,595	4,048	
G1151C-10-1	ACCENTURE LTD BERMUDA	C	10/18/2022	VARIOUS	4,722.000	1,435,233		1,297,034	1,957,505	(660,471)	0	0	(660,471)	0	1,297,034	0	138,199	138,199	11,014	
G29183-10-3	EATON CORP	D	11/15/2022	VARIOUS	74,000.000	11,488,682		7,025,946	5,426,548	(4,798,619)	0	0	(4,798,619)	0	7,025,946	0	4,462,736	4,462,736	19,359	
G3223R-10-8	EVEREST RE GROUP LTD	C	12/08/2022	ZERO STAGE CAPITAL	4,799.000	1,433,891		1,067,060	1,239,488	(253,280)	0	0	(253,280)	0	1,067,060	0	366,831	366,831	1,655	
G47567-10-5	IHS MARKIT LTD	D	02/28/2022	MERGER	8,833.000	995,937		996,806	1,174,082	(177,276)	0	0	(177,276)	0	996,806	0	(869)	(869)	1,767	
G51502-10-5	JOHNSON CONTROLS INT	D	03/24/2022	VARIOUS	7,697.000	503,353		566,554	625,843	(59,289)	0	0	(59,289)	0	566,554	0	(63,202)	(63,202)	5,662	
G5494J-10-3	LINDE PLC	D	06/15/2022	VARIOUS	15,200.000	4,681,432		538,538	5,265,736	(4,727,198)	0	0	(4,727,198)	0	538,538	0	4,142,895	4,142,895	2,574	
G5960L-10-3	MEDTRONIC INC	D	08/18/2022	VARIOUS	10,298.000	1,090,324		1,252,996	1,045,362	188,011	0	0	188,011	0	1,252,996	0	(162,672)	(162,672)	12,759	
H1467J-10-4	CHUBB LIMITED	D	01/28/2022	ZERO STAGE CAPITAL	2,402.000	466,754		411,305	464,331	(53,026)	0	0	(53,026)	0	411,305	0	55,450	55,450	1,922	
H2906T-10-9	GARMIN LTD	D	04/22/2022	ZERO STAGE CAPITAL	2,355.000	260,764		318,602	320,680	(2,079)	0	0	(2,079)	0	318,602	0	(57,837)	(57,837)	3,156	
N6596X-10-9	NXP SEMICONDUCTR	D	11/09/2022	VARIOUS	4,524.000	719,255		911,297	631,862	(42,720)	0	0	(42,720)	0	911,297	0	(192,042)	(192,042)	11,074	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,279,126,766	XXX	779,313,377	1,320,527,568	(612,562,995)	0	0	(612,562,995)	0	779,313,377	(5,725,444)	504,611,817	498,886,373	9,750,742	XXX
31761R-16-1	FINANCIAL INVS TR		12/08/2022	ZERO STAGE CAPITAL	0.000	747,929		0	0	0	0	0	0	0	0	0	747,929	747,929	0	
46090E-10-3	INVESCO QQQ TR		12/19/2022	GOLDMAN SACHS	21,056.000	5,685,501		6,235,608	0	0	0	0	0	0	6,235,608	0	(550,107)	(550,107)	10,919	
464287-10-1	ISHARES TR		11/11/2022	ZERO STAGE CAPITAL	10,844.000	1,981,082		2,184,926	0	0	0	0	0	0	2,184,926	0	(203,844)	(203,844)	236	
464287-18-4	ISHARES		09/28/2022	GOLDMAN SACHS	99,215.000	2,660,052		3,170,118	0	0	0	0	0	0	3,170,118	0	(510,066)	(510,066)	0	
464287-65-5	ISHARES		11/18/2022	VARIOUS	70,859.000	12,234,306		13,355,788	0	0	0	0	0	0	13,355,788	0	(1,121,482)	(1,121,482)	61,041	
46429B-68-9	ISHARES EDGE MSCI MIN VOL EA		08/12/2022	ZERO STAGE CAPITAL	97,589.000	6,794,302		7,436,322	7,491,908	(55,585)	0	0	(55,585)	0	7,436,322	0	(642,020)	(642,020)	4,571	
46429B-69-7	ISHARES EDGE MSCI MIN VOL US		11/11/2022	ZERO STAGE CAPITAL	195,366.000	14,829,030		15,285,466	15,805,109	(519,643)	0	0	(519,643)	0	15,285,466	0	(456,436)	(456,436)	37,314	
46432F-33-9	ISHARES EDGE MSCI USA QUALITY		12/13/2022	ZERO STAGE CAPITAL	128,747.000	16,752,878		15,506,890	17,700,533	(3,001,541)	0	0	(3,001,541)	0	15,506,890	0	1,245,988	1,245,988	50,191	
46432F-37-0	ISHARES EDGE MSCI USA SIZE		04/11/2022	ZERO STAGE CAPITAL	18,548.000	2,379,055		1,492,463	2,545,898	(1,053,436)	0	0	(1,053,436)	0	1,492,463	0	886,592	886,592	8,934	
46432F-38-8	ISHARES EDGE MSCI USA VALUE		11/11/2022	ZERO STAGE CAPITAL	93,051.000	8,937,042		9,497,551	9,914,917	(653,630)	0	0	(653,630)	0	9,497,551	0	(560,509)	(560,509)	113,439	
46432F-39-6	ISHARES EDGE MSCI USA MOMENT		12/15/2022	ZERO STAGE CAPITAL	151,646.000	23,928,535		24,888,932	26,988,634	(2,577,166)	0	0	(2,577,166)	0	24,888,932	0	(960,397)	(960,397)	34,677	
46434V-44-9	ISHARES EDGE MSCI INTL MOMENT		10/12/2022	ZERO STAGE CAPITAL	203,793.000	6,710,504		8,053,785	7,750,248	303,537	0	0	303,537	0	8,053,785	0	(1,343,281)	(1,343,281)	37,038	
46434V-45-6	ISHARES EDGE MSCI INTL QUALITY		12/15/2022	VARIOUS	18,193.000	627,402		712,165	716,440	(4,275)	0	0	(4,275)	0	712,165	0	(84,763)	(84,763)	6,333	
46435G-40-9	ISHARES EDGE MSCI INTL VALUE		08/12/2022	ZERO STAGE CAPITAL	167,647.000	3,785,050		4,352,123	4,264,940	87,183	0	0	87,183	0	4,352,123	0	(567,073)	(567,073)	88,345	
46435G-50-8	ISHARES EDGE MSCI INTL SIZE		09/14/2022	ZERO STAGE CAPITAL	24,498.000	595,401		588,894	224,788	(53,857)	0	0	(53,857)	0	588,894	0	6,508	6,508	4,434	
77956H-32-8	TROWE PR GLOBAL STOCK		01/24/2022	ZERO STAGE CAPITAL	859,254.167	50,000,000		56,814,886	54,665,750	2,149,136	0	0	2,149,136	0	56,814,886	0	(6,814,886)	(6,814,886)	0	
77956H-48-4	ROWE T PRICE INTL FD		12/15/2022	ZERO STAGE CAPITAL	0.000	353,184		0	0	0	0	0	0	0	0	0	353,184	353,184	0	
78462F-10-3	SPDR S&P 500 TRUST ETF		12/19/2022	VARIOUS	35,144.000	13,362,782		14,036,514	0	0	0	0	0	0	14,036,514	0	(673,732)	(673,732)	439,521	
78463V-10-7	SPDR GOLD TR GOLD		09/14/2022	GOLDMAN SACHS	284,800.000	48,702,157		49,946,106	48,689,408	1,256,698	0	0	1,256,698	0	49,946,106	0	(1,243,949)	(1,243,949)	0	
78464A-78-9	SPDR S&P INSURANCE ETF		04/08/2022	VARIOUS	1,681,600.000	70,087,587		53,867,399	67,886,192	(14,018,793)	0	0	(14,018,793)	0	53,867,399	0	16,220,188	16,220,188	237,578	
81369Y-80-3	SELECT SECTOR SPDR		06/06/2022	GOLDMAN SACHS	15,955.000	2,233,290		2,400,797	2,774,096	(373,299)	0	0	(373,299)	0	2,400,797	0	(167,507)	(167,507)	4,557	
81369Y-88-6	SELECT SECTOR SPDR		08/02/2022	VARIOUS	115,800.000	7,816,879		6,991,228	8,288,964	(1,297,736)	0	0	(1,297,736)	0	6,991,228	0	825,650	825,650	46,117	
922042-87-4	VANGUARD EUROPEAN ETF		09/28/2022	VARIOUS	320,900.000	15,011,904		21,295,277	21,898,216	(602,939)	0	0	(602,939)	0	21,295,277	0	(6,283,373)	(6,283,373)	450,640	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						316,215,852	XXX	318,113,238	297,606,041	(20,415,346)	0	0	(20,415,346)	0	318,113,238	0	(1,897,386)	(1,897,386)	1,635,885	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30277@-10-1	FMIC HOLDINGS, INC.		09/01/2022	RETURN OF CAPITAL TRANSACTION WITH AFFILIATE	0.000	771,250		771,250	771,250	0	0	0	0	0	771,250	0	0	0	0		
87282@-10-4	TSB LOSS CONTROL CONSULTANTS, INC.		10/31/2022		500.000	2,843,182		10,399,845	821,820	9,578,025	0	0	9,578,025	0	10,399,845	0	(7,556,664)	(7,556,664)	0		
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						3,614,432	XXX	11,171,095	1,593,070	9,578,025	0	0	9,578,025	0	11,171,095	0	(7,556,664)	(7,556,664)	0	XXX
5989999997. Total - Common Stocks - Part 4						1,598,957,050	XXX	1,108,597,710	1,619,726,679	(623,400,316)	0	0	(623,400,316)	0	1,108,597,710	(5,725,444)	495,157,767	489,432,323	11,386,627	XXX
5989999998. Total - Common Stocks - Part 5						658,655,855	XXX	720,141,575	0	0	0	0	0	0	720,141,575	(482,919)	(61,002,804)	(61,485,723)	2,276,639	XXX
5989999999. Total - Common Stocks						2,257,612,905	XXX	1,828,739,285	1,619,726,679	(623,400,316)	0	0	(623,400,316)	0	1,828,739,285	(6,208,363)	434,154,963	427,946,600	13,663,266	XXX
5999999999. Total - Preferred and Common Stocks						2,257,612,905	XXX	1,828,739,285	1,619,726,679	(623,400,316)	0	0	(623,400,316)	0	1,828,739,285	(6,208,363)	434,154,963	427,946,600	13,663,266	XXX
6009999999 - Totals						9,922,690,205	XXX	9,657,942,021	3,972,593,952	(619,800,898)	(7,846,020)	0	(627,646,918)	(2,096,791)	9,596,855,383	(6,208,363)	316,904,989	310,696,626	79,166,800	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01F022-69-1	UMBS TBA 30YR		09/08/2022	ZERO STAGE CAPITAL	09/12/2022	ZERO STAGE CAPITAL	17,390,000	15,755,420	15,759,640	15,755,420	0	0	0	0	0	0	4,219	4,219	15,699	15,699
01F022-6A-8	UMBS TBA 30YR		10/06/2022	ZERO STAGE CAPITAL	10/06/2022	ZERO STAGE CAPITAL	17,000,000	14,693,789	14,695,273	14,693,789	0	0	0	0	0	0	1,484	1,484	14,167	14,167
912810-TC-2	UNITED STATES TREAS		01/19/2022	ZERO STAGE CAPITAL	03/10/2022	ZERO STAGE CAPITAL	1,580,000	1,530,097	1,489,261	1,530,295	0	198	0	198	0	0	(41,034)	(41,034)	8,309	5,314
912810-TD-0	UNITED STATES TREAS		06/30/2022	ZERO STAGE CAPITAL	08/12/2022	ZERO STAGE CAPITAL	6,905,000	6,317,221	5,731,550	6,319,528	0	2,307	0	2,307	0	0	(587,979)	(587,979)	62,487	30,192
912810-TF-5	UNITED STATES TREAS		03/31/2022	ZERO STAGE CAPITAL	06/10/2022	ZERO STAGE CAPITAL	3,915,000	3,819,081	3,532,617	3,819,628	0	547	0	547	0	0	(287,011)	(287,011)	18,690	10,121
912810-TH-1	UNITED STATES TREAS		08/08/2022	ZERO STAGE CAPITAL	12/21/2022	ZERO STAGE CAPITAL	3,065,000	3,075,536	2,759,300	3,075,498	0	(38)	0	(38)	0	0	(316,198)	(316,198)	56,507	23,279
912828-Z7-8	UNITED STATES TREAS N		02/16/2022	ZERO STAGE CAPITAL	06/07/2022	VARIOUS	31,030,000	30,738,596	30,358,318	30,742,427	0	3,832	0	3,832	0	0	(384,110)	(384,110)	99,638	61,814
912828-ZP-8	UNITED STATES TREAS		03/02/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	225,000	221,977	220,052	223,702	0	1,726	0	1,726	0	0	(3,651)	(3,651)	277	84
91282C-CD-1	UNITED STATES TREAS		02/15/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	1,170,000	1,151,947	1,144,676	1,157,547	0	5,600	0	5,600	0	0	(12,871)	(12,871)	902	317
91282C-CK-5	UNITED STATES TREAS		05/25/2022	ZERO STAGE CAPITAL	11/30/2022	ZERO STAGE CAPITAL	1,825,000	1,786,653	1,775,242	1,803,178	0	16,525	0	16,525	0	0	(27,936)	(27,936)	2,008	926
91282C-DD-0	UNITED STATES TREAS		03/02/2022	ZERO STAGE CAPITAL	12/14/2022	ZERO STAGE CAPITAL	420,000	412,683	404,119	416,026	0	3,344	0	3,344	0	0	(11,907)	(11,907)	1,736	535
91282C-DG-3	UNITED STATES TREAS		06/24/2022	ZERO STAGE CAPITAL	09/19/2022	ZERO STAGE CAPITAL	9,015,000	8,460,756	8,103,288	8,498,177	0	37,421	0	37,421	0	0	(394,889)	(394,889)	52,488	16,472
91282C-DH-1	UNITED STATES TREAS		04/19/2022	ZERO STAGE CAPITAL	05/19/2022	ZERO STAGE CAPITAL	38,550,000	36,778,509	36,689,228	36,782,185	0	3,676	0	3,676	0	0	(92,957)	(92,957)	124,241	121,590
91282C-DJ-7	UNITED STATES TREAS		01/31/2022	ZERO STAGE CAPITAL	02/14/2022	ZERO STAGE CAPITAL	13,995,000	13,486,172	13,256,355	13,488,389	0	2,218	0	2,218	0	0	(232,035)	(232,035)	47,417	38,404
91282C-DM-0	UNITED STATES TREAS		05/26/2022	ZERO STAGE CAPITAL	12/14/2022	ZERO STAGE CAPITAL	550,000	535,648	528,816	540,772	0	5,124	0	5,124	0	0	(11,956)	(11,956)	1,488	0
91282C-DN-8	UNITED STATES TREAS		07/18/2022	ZERO STAGE CAPITAL	07/21/2022	VARIOUS	206,740,000	198,530,474	198,158,548	198,566,078	0	35,604	0	35,604	0	0	(407,530)	(407,530)	602,463	577,763
91282C-DP-3	UNITED STATES TREAS		01/18/2022	ZERO STAGE CAPITAL	01/31/2022	ZERO STAGE CAPITAL	7,670,000	7,519,913	7,490,313	7,520,536	0	624	0	624	0	0	(30,223)	(30,223)	5,920	2,688
91282C-DQ-1	UNITED STATES TREAS		01/20/2022	ZERO STAGE CAPITAL	01/28/2022	ZERO STAGE CAPITAL	6,950,000	6,857,491	6,845,835	6,857,928	0	437	0	437	0	0	(12,093)	(12,093)	5,617	3,669
91282C-DS-7	UNITED STATES TREAS		01/27/2022	ZERO STAGE CAPITAL	02/14/2022	ZERO STAGE CAPITAL	3,076,000	3,054,611	3,024,873	3,054,914	0	303	0	303	0	0	(30,041)	(30,041)	2,713	1,272
91282C-DV-0	UNITED STATES TREAS		05/26/2022	ZERO STAGE CAPITAL	12/14/2022	ZERO STAGE CAPITAL	23,800,000	23,631,187	23,106,403	23,678,592	0	47,405	0	47,405	0	0	(572,189)	(572,189)	115,204	3,726
91282C-DW-8	UNITED STATES TREAS		02/02/2022	ZERO STAGE CAPITAL	03/10/2022	VARIOUS	74,535,000	74,390,726	73,473,428	74,391,889	0	1,163	0	1,163	0	0	(918,461)	(918,461)	87,467	1,800
91282C-DY-4	UNITED STATES TREAS		08/04/2022	VARIOUS	08/04/2022	VARIOUS	286,400,000	275,961,091	272,318,918	275,964,241	0	3,150	0	3,150	0	0	(3,645,323)	(3,645,323)	832,711	733,965
91282C-DZ-1	UNITED STATES TREAS		03/02/2022	ZERO STAGE CAPITAL	04/18/2022	ZERO STAGE CAPITAL	150,000	149,268	145,260	149,299	0	32	0	32	0	0	(4,039)	(4,039)	392	99
91282C-EA-5	UNITED STATES TREAS		05/26/2022	ZERO STAGE CAPITAL	12/14/2022	ZERO STAGE CAPITAL	4,685,000	4,646,268	4,535,774	4,657,535	0	11,267	0	11,267	0	0	(121,761)	(121,761)	44,679	5,394
91282C-EB-3	UNITED STATES TREAS		03/29/2022	ZERO STAGE CAPITAL	04/05/2022	ZERO STAGE CAPITAL	65,515,000	65,119,417	63,421,099	65,123,780	0	4,363	0	4,363	0	0	(1,702,681)	(1,702,681)	102,602	1,328
91282C-EC-1	UNITED STATES TREAS		03/30/2022	ZERO STAGE CAPITAL	05/24/2022	ZERO STAGE CAPITAL	17,415,000	17,403,834	17,084,144	17,403,638	0	(196)	0	(196)	0	0	(319,494)	(319,494)	29,533	1,130
91282C-ED-9	UNITED STATES TREAS		04/12/2022	ZERO STAGE CAPITAL	04/14/2022	ZERO STAGE CAPITAL	580,000	566,545	565,898	566,577	0	33	0	33	0	0	(679)	(679)	723	650
91282C-EE-7	UNITED STATES TREAS		04/29/2022	ZERO STAGE CAPITAL	05/02/2022	VARIOUS	63,780,000	63,519,730	61,761,093	63,521,239	0	1,509	0	1,509	0	0	(1,760,146)	(1,760,146)	128,240	11,389
91282C-EF-4	UNITED STATES TREAS		04/14/2022	ZERO STAGE CAPITAL	04/29/2022	ZERO STAGE CAPITAL	8,875,000	8,804,492	8,744,768	8,804,950	0	458	0	458	0	0	(60,182)	(60,182)	14,128	7,275
91282C-EG-2	UNITED STATES TREAS		07/28/2022	ZERO STAGE CAPITAL	12/21/2022	ZERO STAGE CAPITAL	809,730,000	802,062,459	801,445,988	802,137,337	0	74,879	0	74,879	0	0	(691,349)	(691,349)	3,256,426	3,038,852
91282C-EH-0	UNITED STATES TREAS		05/12/2022	ZERO STAGE CAPITAL	11/22/2022	ZERO STAGE CAPITAL	6,135,000	6,143,264	5,961,122	6,141,321	0	(1,943)	0	(1,943)	0	0	(180,200)	(180,200)	74,365	3,382
91282C-EK-3	UNITED STATES TREAS		05/12/2022	ZERO STAGE CAPITAL	05/17/2022	ZERO STAGE CAPITAL	260,000	259,573	259,208	259,576	0	3	0	3	0	0	(369)	(369)	318	230
91282C-EM-9	UNITED STATES TREAS		05/24/2022	ZERO STAGE CAPITAL	05/27/2022	ZERO STAGE CAPITAL	65,450,000	65,454,551	65,830,237	65,454,744	0	193	0	193	0	0	375,493	375,493	144,227	23,849
91282C-EN-7	UNITED STATES TREAS		06/06/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	58,775,000	58,373,782	58,416,254	58,377,612	0	3,831	0	3,831	0	0	38,642	38,642	169,654	116,704
91282C-EP-2	UNITED STATES TREAS		07/27/2022	ZERO STAGE CAPITAL	08/12/2022	ZERO STAGE CAPITAL	9,265,000	9,244,514	9,342,404	9,244,901	0	387	0	387	0	0	97,502	97,502	62,150	6,919
91282C-EQ-0	UNITED STATES TREAS		06/09/2022	ZERO STAGE CAPITAL	06/15/2022	ZERO STAGE CAPITAL	2,145,000	2,145,442	2,138,370	2,145,435	0	(7)	0	(7)	0	0	(7,064)	(7,064)	1,783	1,156
91282C-ER-8	UNITED STATES TREAS		08/02/2022	ZERO STAGE CAPITAL	12/21/2022	VARIOUS	357,170,000	353,659,559	353,291,861	353,684,774	0	25,215	0	25,215	0	0	(392,913)	(392,913)	1,028,488	848,053
91282C-ES-6	UNITED STATES TREAS		06/28/2022	ZERO STAGE CAPITAL	07/05/2022	ZERO STAGE CAPITAL	55,580,000	55,444,610	54,945,826	55,444,753	0	143	0	143	0	0	(498,927)	(498,927)	136,443	3,458
91282C-ET-4	UNITED STATES TREAS		06/30/2022	VARIOUS	07/05/2022	VARIOUS	19,560,000	19,176,582	19,335,623	19,180,237	0	3,655	0	3,655	0	0	155,386	155,386	43,334	18,176
91282C-EV-9	UNITED STATES TREAS		07/26/2022	ZERO STAGE CAPITAL	08/01/2022	ZERO STAGE CAPITAL	53,055,000	54,223,102	54,881,830	54,213,002	0	(10,101)	0	(10,101)	0	0	668,828	668,828	146,885	31,343
91282C-EW-7	UNITED STATES TREAS		07/27/2022	ZERO STAGE CAPITAL	08/01/2022	ZERO STAGE CAPITAL	21,760,000	22,133,904	22,212,855	22,130,432	0	(3,472)	0	(3,472)	0	0	82,423	82,423	54,752	20,542
91282C-EY-3	UNITED STATES TREAS		07/27/2022	ZERO STAGE CAPITAL	08/09/2022	ZERO STAGE CAPITAL	6,600,000	6,592,312	6,576,053	6,592,342	0	30	0	30	0	0	(16,289)	(16,289)	11,669	6,196
91282C-FA-4	UNITED STATES TREAS		12/22/2022	ZERO STAGE CAPITAL	12/22/2022	ZERO STAGE CAPITAL	999,100,000	982,812,069	981,570,307	982,886,407	0	74,337	0	74,337	0	0	(1,316,100)	(1,316,100)	5,013,473	4,788,774
91282C-FB-2	UNITED STATES TREAS		10/14/2022	ZERO STAGE CAPITAL	11/15/2022	ZERO STAGE CAPITAL	47,612,500	46,402,303	46,034,356	46,427,957	0	25,654	0	25,654	0	0	(393,601)	(393,601)	201,513	95,097
91282C-FC-0	UNITED STATES TREAS		08/31/2022	ZERO STAGE CAPITAL	09/07/2022	ZERO STAGE CAPITAL	62,347,000	61,983,465	60,351,808	61,985,832	0	2,368	0	2,368	0	0	(1,634,025)	(1,634,025)	128,731	14,434
91282C-FE-6	UNITED STATES TREAS		08/30/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	3,050,000	3,020,453	2,983,419	3,021,304	0	851	0	851	0	0	(37,885)	(37,885)	12,567	4,144
91282C-FF-3	UNITED STATES TREAS		08/23/2022	ZERO STAGE CAPITAL	11/10/2022	ZERO STAGE CAPITAL	11,125,000	11,047,141	10,182,101	11,048,539	0	1,398	0	1,398	0	0	(866,438)	(866,438)	54,024	1,876
91282C-FG-1	UNITED STATES TREAS		11/02/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	79,080,000	77,769,515	77,641,283	77,770,064	0	548	0	548	0	0	(128,781)	(128,781)	264,223	254,359
91282C-FH-9	UNITED STATES TREAS		09/20/2022	ZERO STAGE CAPITAL	09/30/2022	ZERO STAGE CAPITAL	30,290,000	30,087,093	29,122,936	30,088,469	0	1,376	0	1,376	0	0	(965,533)	(965,533)	67,481	7,500

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-FJ-5	UNITED STATES TREAS		12/22/2022	ZERO STAGE CAPITAL	12/22/2022	ZERO STAGE CAPITAL	64,475,000	64,094,716	60,810,507	64,096,230	0	1,514	0	1,514	0	0	(3,285,723)	(3,285,723)	296,549	66,542
91282C-FK-2	UNITED STATES TREAS		09/29/2022	ZERO STAGE CAPITAL	11/21/2022	VARIOUS	8,245,000	8,129,487	8,100,937	8,134,014	0	4,527	0	4,527	0	0	(33,077)	(33,077)	33,976	7,512
91282C-FL-0	UNITED STATES TREAS		09/30/2022	ZERO STAGE CAPITAL	10/28/2022	ZERO STAGE CAPITAL	6,175,000	6,190,920	6,072,455	6,190,786	0	(134)	0	(134)	0	0	(118,330)	(118,330)	18,281	1,972
91282C-FM-8	UNITED STATES TREAS		10/07/2022	ZERO STAGE CAPITAL	10/28/2022	ZERO STAGE CAPITAL	7,175,000	7,223,858	7,146,376	7,223,270	0	(587)	0	(587)	0	0	(76,894)	(76,894)	22,388	3,359
91282C-FN-6	UNITED STATES TREAS		11/16/2022	ZERO STAGE CAPITAL	12/14/2022	ZERO STAGE CAPITAL	56,500,000	56,289,074	56,156,422	56,288,482	0	(592)	0	(592)	0	0	(132,060)	(132,060)	234,953	199,049
91282C-FP-1	UNITED STATES TREAS		11/04/2022	ZERO STAGE CAPITAL	11/21/2022	ZERO STAGE CAPITAL	7,555,000	7,526,198	7,547,327	7,526,663	0	465	0	465	0	0	20,664	20,664	33,520	16,701
91282C-FQ-9	UNITED STATES TREAS		11/16/2022	ZERO STAGE CAPITAL	11/22/2022	ZERO STAGE CAPITAL	16,000,000	15,981,789	15,972,188	15,982,155	0	366	0	366	0	0	(9,968)	(9,968)	38,674	23,204
91282C-FT-3	UNITED STATES TREAS		12/05/2022	VARIOUS	12/14/2022	VARIOUS	14,155,000	14,238,395	14,437,313	14,238,163	0	(233)	0	(233)	0	0	199,150	199,150	62,579	31,492
91282C-FU-0	UNITED STATES TREAS		12/05/2022	VARIOUS	12/14/2022	VARIOUS	14,370,000	14,444,121	14,583,139	14,443,693	0	(428)	0	(428)	0	0	139,446	139,446	61,346	28,182
91282C-FV-8	UNITED STATES TREAS		12/05/2022	VARIOUS	12/14/2022	VARIOUS	3,750,000	3,880,273	3,900,029	3,880,045	0	(229)	0	(229)	0	0	19,985	19,985	7,786	4,786
91282C-FW-6	UNITED STATES TREAS		12/05/2022	VARIOUS	12/14/2022	VARIOUS	8,415,000	8,478,379	8,522,336	8,477,724	0	(655)	0	(655)	0	0	44,613	44,613	25,082	12,388
91282C-FX-4	UNITED STATES TREAS		12/14/2022	ZERO STAGE CAPITAL	12/14/2022	ZERO STAGE CAPITAL	15,500,000	15,588,526	15,582,410	15,588,513	0	(12)	0	(12)	0	0	(6,103)	(6,103)	27,598	27,363
01F012-41-1	UMBS TBA 15YR		01/06/2022	ZERO STAGE CAPITAL	01/06/2022	ZERO STAGE CAPITAL	1,000,000	996,250	1,003,047	996,250	0	0	0	0	0	0	6,797	6,797	708	708
01F020-41-4	UMBS TBA 15YR		01/12/2022	ZERO STAGE CAPITAL	01/12/2022	ZERO STAGE CAPITAL	500,000	505,508	505,508	505,508	0	0	0	0	0	0	0	0	472	472
01F020-6A-2	UMBS TBA 30YR		09/20/2022	ZERO STAGE CAPITAL	10/11/2022	ZERO STAGE CAPITAL	4,000,000	3,259,688	3,259,688	3,259,688	0	0	0	0	0	0	0	0	2,667	2,667
01F020-6B-0	UMBS TBA 30YR		10/26/2022	ZERO STAGE CAPITAL	10/26/2022	ZERO STAGE CAPITAL	10,000,000	7,885,234	7,885,234	7,885,234	0	0	0	0	0	0	0	0	11,667	7,222
01F022-61-8	UMBS TBA 30YR		01/11/2022	ZERO STAGE CAPITAL	01/11/2022	ZERO STAGE CAPITAL	2,000,000	2,012,031	2,033,047	2,012,031	0	0	0	0	0	0	21,016	21,016	1,667	1,667
01F022-62-6	UMBS TBA 30YR		01/14/2022	ZERO STAGE CAPITAL	01/14/2022	ZERO STAGE CAPITAL	4,500,000	4,517,656	4,510,508	4,517,656	0	0	0	0	0	0	(7,148)	(7,148)	4,063	4,063
01F022-63-4	UMBS TBA 30YR		02/14/2022	ZERO STAGE CAPITAL	02/23/2022	ZERO STAGE CAPITAL	19,155,000	18,984,658	19,028,592	18,984,658	0	0	0	0	0	0	43,934	43,934	17,293	17,293
01F022-64-2	UMBS TBA 30YR		04/07/2022	ZERO STAGE CAPITAL	04/07/2022	ZERO STAGE CAPITAL	10,540,000	9,970,689	9,906,785	9,970,689	0	0	0	0	0	0	(63,904)	(63,904)	8,783	8,783
01F022-65-9	UMBS TBA 30YR		04/08/2022	ZERO STAGE CAPITAL	04/12/2022	ZERO STAGE CAPITAL	15,370,000	14,304,596	14,299,959	14,304,597	0	0	0	0	0	0	(4,638)	(4,638)	11,741	11,741
01F022-66-7	UMBS TBA 30YR		05/24/2022	ZERO STAGE CAPITAL	05/24/2022	ZERO STAGE CAPITAL	5,000,000	4,605,664	4,605,859	4,605,664	0	0	0	0	0	0	195	195	4,167	4,167
01F022-6B-6	UMBS TBA 30YR		11/09/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	3,270,000	2,687,014	2,690,852	2,687,014	0	0	0	0	0	0	3,838	3,838	2,952	2,952
01F022-6C-4	UMBS TBA 30YR		12/05/2022	ZERO STAGE CAPITAL	12/06/2022	ZERO STAGE CAPITAL	1,145,000	951,118	977,062	951,118	0	0	0	0	0	0	25,944	25,944	954	954
01F030-45-4	UMBS TBA 15YR		04/14/2022	ZERO STAGE CAPITAL	04/14/2022	ZERO STAGE CAPITAL	1,500,000	1,482,188	1,482,188	1,482,188	0	0	0	0	0	0	0	0	2,000	2,000
01F030-61-1	UMBS TBA 30YR		12/19/2022	ZERO STAGE CAPITAL	12/21/2022	ZERO STAGE CAPITAL	8,335,000	7,988,316	8,044,195	7,988,316	0	0	0	0	0	0	55,879	55,879	7,974	7,974
01F030-62-9	UMBS TBA 30YR		02/08/2022	VARIOUS	02/14/2022	VARIOUS	25,190,000	25,822,528	25,782,214	25,822,528	0	0	0	0	0	0	(40,314)	(40,314)	27,289	27,289
01F030-63-7	UMBS TBA 30YR		03/08/2022	ZERO STAGE CAPITAL	03/14/2022	ZERO STAGE CAPITAL	18,370,000	18,476,913	18,473,790	18,476,913	0	0	0	0	0	0	(3,123)	(3,123)	19,901	19,901
01F030-64-5	UMBS TBA 30YR		04/07/2022	ZERO STAGE CAPITAL	04/07/2022	ZERO STAGE CAPITAL	6,620,000	6,581,728	6,553,516	6,581,728	0	0	0	0	0	0	(28,212)	(28,212)	6,620	6,620
01F030-65-2	UMBS TBA 30YR		04/28/2022	ZERO STAGE CAPITAL	04/28/2022	ZERO STAGE CAPITAL	21,235,000	20,333,195	20,261,630	20,333,195	0	0	0	0	0	0	(71,565)	(71,565)	19,465	19,465
01F030-66-0	UMBS TBA 30YR		05/10/2022	ZERO STAGE CAPITAL	05/11/2022	ZERO STAGE CAPITAL	9,685,000	9,133,441	9,132,361	9,133,441	0	0	0	0	0	0	(1,080)	(1,080)	9,685	9,685
01F030-68-6	UMBS TBA 30YR		08/05/2022	ZERO STAGE CAPITAL	08/08/2022	ZERO STAGE CAPITAL	16,505,000	15,657,768	15,691,307	15,657,768	0	0	0	0	0	0	33,538	33,538	13,754	13,754
01F030-69-4	UMBS TBA 30YR		09/02/2022	ZERO STAGE CAPITAL	09/12/2022	ZERO STAGE CAPITAL	9,000,000	8,508,984	8,388,887	8,508,984	0	0	0	0	0	0	(120,098)	(120,098)	9,750	9,750
01F030-6A-1	UMBS TBA 30YR		10/11/2022	ZERO STAGE CAPITAL	10/12/2022	ZERO STAGE CAPITAL	21,500,000	19,131,104	19,116,172	19,131,104	0	0	0	0	0	0	(14,932)	(14,932)	21,500	21,500
01F030-6B-9	UMBS TBA 30YR		11/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	18,830,000	16,299,296	16,186,345	16,299,297	0	0	0	0	0	0	(112,952)	(112,952)	20,399	20,399
01F030-6C-7	UMBS TBA 30YR		12/09/2022	ZERO STAGE CAPITAL	12/09/2022	ZERO STAGE CAPITAL	28,980,000	25,434,359	25,604,949	25,434,359	0	0	0	0	0	0	170,589	170,589	28,980	28,980
01F032-49-2	UMBS TBA 15YR		08/24/2022	ZERO STAGE CAPITAL	09/07/2022	ZERO STAGE CAPITAL	2,000,000	1,986,250	1,971,797	1,986,250	0	0	0	0	0	0	(14,453)	(14,453)	3,500	3,500
01F032-4A-9	UMBS TBA 15YR		09/28/2022	ZERO STAGE CAPITAL	09/28/2022	ZERO STAGE CAPITAL	3,000,000	2,891,289	2,891,289	2,891,289	0	0	0	0	0	0	0	0	4,958	4,958
01F032-61-7	UMBS TBA 30YR		12/14/2022	ZERO STAGE CAPITAL	12/15/2022	ZERO STAGE CAPITAL	5,000,000	4,612,793	4,617,891	4,612,793	0	0	0	0	0	0	5,098	5,098	5,347	5,347
01F032-62-5	UMBS TBA 30YR		01/13/2022	ZERO STAGE CAPITAL	01/20/2022	ZERO STAGE CAPITAL	5,030,000	5,270,962	5,243,299	5,270,962	0	0	0	0	0	0	(27,663)	(27,663)	6,357	6,357
01F032-63-3	UMBS TBA 30YR		02/24/2022	ZERO STAGE CAPITAL	03/01/2022	ZERO STAGE CAPITAL	21,460,000	22,207,693	22,128,560	22,207,693	0	0	0	0	0	0	(79,134)	(79,134)	27,123	27,123
01F032-64-1	UMBS TBA 30YR		03/30/2022	ZERO STAGE CAPITAL	04/13/2022	ZERO STAGE CAPITAL	13,585,000	13,598,361	13,535,588	13,598,361	0	0	0	0	0	0	(62,772)	(62,772)	15,849	15,849
01F032-65-8	UMBS TBA 30YR		05/06/2022	ZERO STAGE CAPITAL	05/06/2022	ZERO STAGE CAPITAL	15,720,000	15,441,601	15,442,433	15,441,601	0	0	0	0	0	0	832	832	16,812	16,812
01F032-66-6	UMBS TBA 30YR		05/11/2022	ZERO STAGE CAPITAL	05/16/2022	ZERO STAGE CAPITAL	12,550,000	12,105,692	12,158,544	12,105,692	0	0	0	0	0	0	52,852	52,852	14,642	14,642
01F032-68-2	UMBS TBA 30YR		08/03/2022	ZERO STAGE CAPITAL	08/09/2022	VARIOUS	7,815,000	7,608,634	7,612,709	7,608,634	0	0	0	0	0	0	4,075	4,075	7,598	7,598
01F032-69-0	UMBS TBA 30YR		08/09/2022	ZERO STAGE CAPITAL	09/09/2022	ZERO STAGE CAPITAL	4,500,000	4,380,488	4,315,176	4,380,488	0	0	0	0	0	0	(65,313)	(65,313)	5,688	5,688
01F032-6A-7	UMBS TBA 30YR		10/06/2022	ZERO STAGE CAPITAL	10/07/2022	ZERO STAGE CAPITAL	5,500,000	5,077,676	5,054,922	5,077,676	0	0	0	0	0	0	(22,754)	(22,754)	6,417	6,417
01F032-6B-5	UMBS TBA 30YR		11/09/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	15,000,000	13,315,137	13,224,072	13,315,137	0	0	0	0	0	0	(91,064)	(91,064)	18,958	18,958
01F032-6C-3	UMBS TBA 30YR		11/28/2022	ZERO STAGE CAPITAL	11/28/2022	ZERO STAGE CAPITAL	10,500,000	9,378,809	9,350,820	9,378,809	0	0	0	0	0	0	(27,988)	(27,988)	12,250	12,250

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01F040-4C-8	UMBS TBA 15YR		12/09/2022	ZERO STAGE CAPITAL	12/09/2022	ZERO STAGE CAPITAL	2,000,000	1,954,844	1,954,844	1,954,844	0	0	0	0	0	0	0	0	3,111	3,111
01F040-61-0	UMBS TBA 30YR		12/13/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	1,590,000	1,521,465	1,521,345	1,521,465	0	0	0	0	0	0	(120)	(120)	1,943	1,943
01F040-65-1	UMBS TBA 30YR		04/21/2022	ZERO STAGE CAPITAL	04/22/2022	ZERO STAGE CAPITAL	3,000,000	3,013,770	3,013,770	3,013,770	0	0	0	0	0	0	0	0	3,667	3,667
01F040-66-9	UMBS TBA 30YR		06/01/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	15,875,000	15,819,065	15,805,124	15,819,065	0	0	0	0	0	0	(13,940)	(13,940)	21,167	21,167
01F040-68-5	UMBS TBA 30YR		07/25/2022	ZERO STAGE CAPITAL	08/01/2022	ZERO STAGE CAPITAL	5,000,000	4,940,215	4,960,684	4,940,215	0	0	0	0	0	0	20,469	20,469	5,556	5,556
01F040-69-3	UMBS TBA 30YR		09/01/2022	ZERO STAGE CAPITAL	09/06/2022	ZERO STAGE CAPITAL	11,000,000	10,902,266	10,878,574	10,902,266	0	0	0	0	0	0	(23,691)	(23,691)	15,889	15,889
01F040-6A-0	UMBS TBA 30YR		09/08/2022	ZERO STAGE CAPITAL	09/08/2022	ZERO STAGE CAPITAL	3,000,000	2,909,619	2,909,619	2,909,619	0	0	0	0	0	0	0	0	4,000	4,000
01F040-6B-8	UMBS TBA 30YR		11/02/2022	ZERO STAGE CAPITAL	11/07/2022	ZERO STAGE CAPITAL	10,000,000	9,117,188	9,122,813	9,117,188	0	0	0	0	0	0	5,625	5,625	14,444	14,444
01F040-6C-6	UMBS TBA 30YR		11/16/2022	ZERO STAGE CAPITAL	11/16/2022	ZERO STAGE CAPITAL	1,000,000	927,559	927,559	927,559	0	0	0	0	0	0	0	0	667	1,333
01F042-61-6	UMBS TBA 30YR		12/14/2022	ZERO STAGE CAPITAL	12/14/2022	ZERO STAGE CAPITAL	2,085,000	2,037,770	2,042,931	2,037,770	0	0	0	0	0	0	5,162	5,162	2,867	2,867
01F042-69-9	UMBS TBA 30YR		09/07/2022	ZERO STAGE CAPITAL	09/07/2022	ZERO STAGE CAPITAL	6,000,000	6,006,563	6,006,563	6,006,563	0	0	0	0	0	0	0	0	9,750	9,750
01F042-6A-6	UMBS TBA 30YR		10/11/2022	ZERO STAGE CAPITAL	10/11/2022	ZERO STAGE CAPITAL	9,000,000	8,785,244	8,749,434	8,785,244	0	0	0	0	0	0	(35,811)	(35,811)	13,500	13,500
01F042-6B-4	UMBS TBA 30YR		11/08/2022	ZERO STAGE CAPITAL	11/08/2022	ZERO STAGE CAPITAL	14,500,000	13,706,445	13,630,059	13,706,445	0	0	0	0	0	0	(76,387)	(76,387)	23,563	23,563
01F042-6C-2	UMBS TBA 30YR		12/09/2022	ZERO STAGE CAPITAL	12/09/2022	ZERO STAGE CAPITAL	18,000,000	17,259,414	17,307,168	17,259,414	0	0	0	0	0	0	47,754	47,754	27,000	27,000
01F050-67-6	UMBS TBA 30YR		06/15/2022	ZERO STAGE CAPITAL	06/21/2022	ZERO STAGE CAPITAL	5,450,000	5,482,785	5,513,229	5,482,785	0	0	0	0	0	0	30,443	30,443	9,840	9,840
01F050-69-2	UMBS TBA 30YR		09/01/2022	ZERO STAGE CAPITAL	09/01/2022	ZERO STAGE CAPITAL	11,115,000	11,200,408	11,209,167	11,200,408	0	0	0	0	0	0	8,759	8,759	20,069	20,069
01F050-6A-9	UMBS TBA 30YR		09/26/2022	ZERO STAGE CAPITAL	09/27/2022	ZERO STAGE CAPITAL	10,000,000	9,942,129	9,941,699	9,942,129	0	0	0	0	0	0	(430)	(430)	16,667	16,667
01F050-6B-7	UMBS TBA 30YR		11/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	15,565,000	15,048,202	15,027,696	15,048,202	0	0	0	0	0	0	(20,506)	(20,506)	28,103	28,103
01F050-6C-5	UMBS TBA 30YR		12/02/2022	ZERO STAGE CAPITAL	12/06/2022	ZERO STAGE CAPITAL	6,170,000	6,024,227	6,084,559	6,024,227	0	0	0	0	0	0	60,332	60,332	9,450	10,283
01F052-61-5	UMBS TBA 30YR		12/01/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	2,500,000	2,532,422	2,535,938	2,532,422	0	0	0	0	0	0	3,516	3,516	4,201	4,201
01F052-69-8	UMBS TBA 30YR		06/28/2022	ZERO STAGE CAPITAL	08/24/2022	ZERO STAGE CAPITAL	3,120,000	3,184,838	3,195,197	3,184,838	0	0	0	0	0	0	10,359	10,359	6,197	6,197
01F052-6A-5	UMBS TBA 30YR		08/24/2022	ZERO STAGE CAPITAL	10/05/2022	ZERO STAGE CAPITAL	3,120,000	3,184,838	3,121,584	3,184,838	0	0	0	0	0	0	(63,253)	(63,253)	5,720	5,720
01F052-6B-3	UMBS TBA 30YR		11/08/2022	ZERO STAGE CAPITAL	11/08/2022	ZERO STAGE CAPITAL	5,425,000	5,380,549	5,332,067	5,380,549	0	0	0	0	0	0	(48,482)	(48,482)	10,775	10,775
01F052-6C-1	UMBS TBA 30YR		12/07/2022	ZERO STAGE CAPITAL	12/07/2022	ZERO STAGE CAPITAL	18,500,000	18,508,203	18,510,625	18,508,203	0	0	0	0	0	0	2,422	2,422	33,917	33,917
01F060-61-8	UMBS TBA 30YR		11/15/2022	ZERO STAGE CAPITAL	12/14/2022	ZERO STAGE CAPITAL	3,000,000	3,045,469	3,066,797	3,045,469	0	0	0	0	0	0	21,328	21,328	5,500	5,500
01F060-6A-8	UMBS TBA 30YR		09/12/2022	ZERO STAGE CAPITAL	09/29/2022	ZERO STAGE CAPITAL	2,300,000	2,381,578	2,336,477	2,381,578	0	0	0	0	0	0	(45,102)	(45,102)	4,600	4,600
01F060-6B-6	UMBS TBA 30YR		09/29/2022	ZERO STAGE CAPITAL	10/12/2022	ZERO STAGE CAPITAL	2,300,000	2,326,234	2,307,008	2,326,234	0	0	0	0	0	0	(19,227)	(19,227)	4,983	4,983
01F060-6C-4	UMBS TBA 30YR		11/15/2022	ZERO STAGE CAPITAL	11/18/2022	ZERO STAGE CAPITAL	5,530,000	5,565,417	5,587,096	5,565,417	0	0	0	0	0	0	21,679	21,679	8,060	11,060
01F062-6C-0	FNMA TBA 30YR		11/18/2022	ZERO STAGE CAPITAL	11/18/2022	ZERO STAGE CAPITAL	2,070,000	2,115,362	2,120,214	2,115,362	0	0	0	0	0	0	4,852	4,852	4,485	4,485
21H020-61-8	GNMAII JUMBO TBA 30Y		01/13/2022	ZERO STAGE CAPITAL	01/13/2022	ZERO STAGE CAPITAL	2,000,000	1,993,906	1,993,906	1,993,906	0	0	0	0	0	0	0	0	2,111	2,111
21H020-6B-6	GNMAII JUMBO TBA 30Y		10/25/2022	ZERO STAGE CAPITAL	10/25/2022	ZERO STAGE CAPITAL	6,000,000	4,888,125	4,888,125	4,888,125	0	0	0	0	0	0	0	0	6,667	6,667
21H022-61-4	GOVT NATL MTG A GNMA		01/18/2022	ZERO STAGE CAPITAL	01/18/2022	ZERO STAGE CAPITAL	2,000,000	2,033,711	2,047,031	2,033,711	0	0	0	0	0	0	13,320	13,320	2,639	2,639
21H022-66-3	GNMAII JUMBO TBA 30Y		05/19/2022	ZERO STAGE CAPITAL	05/19/2022	ZERO STAGE CAPITAL	1,000,000	933,398	933,398	933,398	0	0	0	0	0	0	0	0	1,458	1,458
21H022-6C-0	GNMAII JUMBO TBA 30Y		12/16/2022	ZERO STAGE CAPITAL	12/16/2022	ZERO STAGE CAPITAL	5,500,000	4,863,965	4,865,566	4,863,965	0	0	0	0	0	0	1,602	1,602	7,257	7,257
21H030-61-7	GNMAII JUMBO TBA 30Y		01/20/2022	ZERO STAGE CAPITAL	01/20/2022	ZERO STAGE CAPITAL	2,000,000	2,052,578	2,040,000	2,052,578	0	0	0	0	0	0	(12,578)	(12,578)	3,167	3,167
21H030-62-5	GNMAII JUMBO TBA 30Y		02/11/2022	ZERO STAGE CAPITAL	02/21/2022	ZERO STAGE CAPITAL	2,000,000	2,027,734	2,027,734	2,027,734	0	0	0	0	0	0	0	0	3,500	3,500
21H030-65-8	GNMAII JUMBO TBA 30Y		04/28/2022	ZERO STAGE CAPITAL	04/28/2022	ZERO STAGE CAPITAL	1,000,000	958,750	958,750	958,750	0	0	0	0	0	0	0	0	1,500	1,500
21H030-66-6	GNMAII JUMBO TBA 30Y		06/17/2022	ZERO STAGE CAPITAL	06/17/2022	ZERO STAGE CAPITAL	4,000,000	3,783,672	3,783,672	3,783,672	0	0	0	0	0	0	0	0	7,000	7,000
21H030-67-4	GNMAII JUMBO TBA 30Y		07/18/2022	ZERO STAGE CAPITAL	07/18/2022	ZERO STAGE CAPITAL	5,000,000	4,703,320	4,703,320	4,703,320	0	0	0	0	0	0	0	0	8,333	8,333
21H030-68-2	GNMAII JUMBO TBA 30Y		08/02/2022	ZERO STAGE CAPITAL	08/02/2022	ZERO STAGE CAPITAL	1,000,000	960,586	960,586	960,586	0	0	0	0	0	0	0	0	1,417	1,417
21H030-69-0	GNMAII JUMBO TBA 30Y		08/17/2022	ZERO STAGE CAPITAL	08/17/2022	ZERO STAGE CAPITAL	2,000,000	1,922,188	1,922,188	1,922,188	0	0	0	0	0	0	0	0	3,333	3,333
21H030-6A-7	GNMAII JUMBO TBA 30Y		10/17/2022	ZERO STAGE CAPITAL	10/17/2022	ZERO STAGE CAPITAL	1,000,000	873,203	873,203	873,203	0	0	0	0	0	0	0	0	1,583	1,583
21H030-6C-3	GNMAII JUMBO TBA 30Y		12/06/2022	ZERO STAGE CAPITAL	12/06/2022	ZERO STAGE CAPITAL	4,500,000	4,042,129	4,042,129	4,042,129	0	0	0	0	0	0	0	0	7,125	7,125
21H032-62-1	GNMAII JUMBO TBA 30Y		01/20/2022	ZERO STAGE CAPITAL	01/24/2022	ZERO STAGE CAPITAL	8,300,000	8,583,085	8,590,500	8,583,085	0	0	0	0	0	0	7,415	7,415	16,946	16,946
21H032-63-9	GNMAII JUMBO TBA 30Y		02/03/2022	ZERO STAGE CAPITAL	02/03/2022	ZERO STAGE CAPITAL	16,600,000	17,139,824	17,125,883	17,139,824	0	0	0	0	0	0	(13,941)	(13,941)	32,278	32,278
21H032-68-8	GNMAII JUMBO TBA 30Y		08/16/2022	ZERO STAGE CAPITAL	08/16/2022	VARIOUS	9,000,000	8,933,789	8,958,633	8,933,789	0	0	0	0	0	0	24,844	24,844	14,875	14,875
21H032-69-6	GNMAII JUMBO TBA 30Y		08/16/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	6,000,000	5,971,289	5,971,289	5,971,289	0	0	0	0	0	0	0	0	11,667	11,667
21H032-6A-3	GNMAII JUMBO TBA 30Y		09/30/2022	ZERO STAGE CAPITAL	09/30/2022	ZERO STAGE CAPITAL	1,000,000	911,836	911,836	911,836	0	0	0	0	0	0	0	0	1,847	1,847
21H032-6B-1	GNMAII JUMBO TBA 30Y		11/01/2022	ZERO STAGE CAPITAL	11/01/2022	ZERO STAGE CAPITAL	5,000,000	4,506,230	4,508,535	4,506,231	0	0	0	0	0	0	2,305	2,305	9,722	9,722

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
21H040-6A-6	GNMAII JUMBO TBA 30Y		09/13/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	2,500,000	2,423,340	2,304,736	2,423,340	0	0	0	0	0	0	(118,604)	(118,604)	5,278	5,278
21H040-6B-4	GNMAII JUMBO TBA 30Y		10/18/2022	ZERO STAGE CAPITAL	10/31/2022	ZERO STAGE CAPITAL	2,500,000	2,303,125	2,306,055	2,303,125	0	0	0	0	0	0	2,930	2,930	5,556	5,556
21H040-6C-2	GNMAII JUMBO TBA 30Y		11/28/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	3,145,000	2,997,087	3,032,468	2,997,087	0	0	0	0	0	0	35,381	35,381	6,639	6,639
21H042-6A-2	GNMAII JUMBO TBA 30Y		09/30/2022	ZERO STAGE CAPITAL	09/30/2022	ZERO STAGE CAPITAL	2,000,000	1,928,906	1,928,906	1,928,906	0	0	0	0	0	0	0	0	4,750	4,750
21H042-6B-0	GNMAII JUMBO TBA 30Y		10/31/2022	ZERO STAGE CAPITAL	11/08/2022	ZERO STAGE CAPITAL	2,000,000	1,891,523	1,888,242	1,891,523	0	0	0	0	0	0	(3,281)	(3,281)	5,000	5,000
21H042-6C-8	GNMAII JUMBO TBA 30Y		11/17/2022	ZERO STAGE CAPITAL	11/17/2022	ZERO STAGE CAPITAL	2,500,000	2,388,555	2,399,453	2,388,555	0	0	0	0	0	0	10,898	10,898	3,563	5,938
21H050-61-5	GNMAII JUMBO TBA 30Y		12/01/2022	ZERO STAGE CAPITAL	12/15/2022	ZERO STAGE CAPITAL	1,500,000	1,504,219	1,505,508	1,504,219	0	0	0	0	0	0	1,289	1,289	4,583	4,583
21H050-6A-5	GNMAII JUMBO TBA 30Y		09/16/2022	ZERO STAGE CAPITAL	10/12/2022	ZERO STAGE CAPITAL	18,860,000	18,865,157	18,630,144	18,865,157	0	0	0	0	0	0	(235,013)	(235,013)	49,769	49,769
21H050-6B-3	GNMAII JUMBO TBA 30Y		10/12/2022	ZERO STAGE CAPITAL	11/15/2022	ZERO STAGE CAPITAL	9,430,000	9,176,569	9,298,498	9,176,569	0	0	0	0	0	0	121,929	121,929	26,194	26,194
21H050-6C-1	GNMAII JUMBO TBA 30Y		11/15/2022	ZERO STAGE CAPITAL	11/28/2022	ZERO STAGE CAPITAL	4,320,000	4,293,000	4,302,450	4,293,000	0	0	0	0	0	0	9,450	9,450	11,400	11,400
21H052-61-1	GNMAII JUMBO TBA 30Y		11/22/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	4,500,000	4,516,172	4,540,547	4,516,172	0	0	0	0	0	0	24,375	24,375	15,125	15,125
21H052-6C-7	GNMAII JUMBO TBA 30Y		12/15/2022	ZERO STAGE CAPITAL	12/15/2022	ZERO STAGE CAPITAL	7,500,000	7,545,156	7,554,121	7,545,156	0	0	0	0	0	0	8,965	8,965	21,771	21,771
36179W-2T-4	GNMA PASSTHRU MA7986		10/25/2022	ZERO STAGE CAPITAL	10/25/2022	ZERO STAGE CAPITAL	999,900	815,544	813,669	815,544	0	0	0	0	0	0	(1,875)	(1,875)	1,111	1,111
36179W-2U-1	GNMA PASSTHRU MA7987		12/07/2022	ZERO STAGE CAPITAL	12/07/2022	ZERO STAGE CAPITAL	1,499,851	1,324,966	1,323,619	1,324,966	0	0	0	0	0	0	(1,348)	(1,348)	1,979	1,979
36179W-5A-2	GNMA PASSTHRU MA8041		10/25/2022	ZERO STAGE CAPITAL	10/25/2022	ZERO STAGE CAPITAL	1,999,800	1,631,088	1,627,338	1,631,088	0	0	0	0	0	0	(3,750)	(3,750)	2,222	2,222
36179W-5B-0	GNMA PASSTHRU MA8042		12/16/2022	ZERO STAGE CAPITAL	12/16/2022	ZERO STAGE CAPITAL	499,999	445,156	441,406	445,156	0	0	0	0	0	0	(3,750)	(3,750)	660	660
36179W-5C-8	GNMA PASSTHRU MA8043		07/18/2022	ZERO STAGE CAPITAL	08/17/2022	VARIOUS	1,500,000	1,432,305	1,449,590	1,433,017	0	712	0	712	0	0	16,574	16,574	9,583	2,208
36179W-7J-1	GNMA PASSTHRU MA8097		05/19/2022	ZERO STAGE CAPITAL	05/19/2022	ZERO STAGE CAPITAL	499,950	466,164	467,141	466,164	0	0	0	0	0	0	976	976	729	729
36179W-7K-8	GNMA PASSTHRU MA8098		06/17/2022	ZERO STAGE CAPITAL	06/17/2022	ZERO STAGE CAPITAL	1,999,800	1,857,705	1,925,589	1,857,705	0	0	0	0	0	0	67,884	67,884	3,500	3,500
36179W-BZ-0	GNMA PASSTHRU MA7256		11/14/2022	ZERO STAGE CAPITAL	11/28/2022	ZERO STAGE CAPITAL	499,999	442,578	451,796	442,578	0	0	0	0	0	0	9,219	9,219	792	792
36179W-JS-8	GNMA PASSTHRU MA7473		01/18/2022	ZERO STAGE CAPITAL	02/11/2022	ZERO STAGE CAPITAL	999,999	1,017,890	1,009,843	1,017,890	0	0	0	0	0	0	(8,047)	(8,047)	1,750	1,750
36179W-RZ-3	GNMA PASSTHRU MA7704		01/05/2022	ZERO STAGE CAPITAL	01/13/2022	MORGAN STANLEY	999,999	1,001,406	992,500	1,001,406	0	0	0	0	0	0	(8,906)	(8,906)	1,056	1,056
36179W-TX-6	GNMA PASSTHRU MA7766		01/07/2022	ZERO STAGE CAPITAL	11/20/2022	VARIOUS	3,091,046	3,065,811	2,559,131	3,068,406	0	2,595	0	2,595	0	0	(509,275)	(509,275)	53,607	1,889
36179W-TY-4	GNMA PASSTHRU MA7767		01/03/2022	ZERO STAGE CAPITAL	01/18/2022	ZERO STAGE CAPITAL	500,000	511,095	501,368	511,095	0	0	0	0	0	0	(9,727)	(9,727)	660	660
36179X-BR-6	GNMA PASSTHRU MA8148		11/15/2022	ZERO STAGE CAPITAL	11/28/2022	ZERO STAGE CAPITAL	3,326,940	3,111,038	3,075,770	3,111,038	0	0	0	0	0	0	(35,268)	(35,268)	5,476	5,476
36179X-DC-7	GNMA PASSTHRU MA8199		08/16/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	3,000,000	2,970,352	3,009,141	2,970,352	0	0	0	0	0	0	38,789	38,789	4,958	4,958
36179X-FE-1	GNMA PASSTHRU MA8265		08/17/2022	ZERO STAGE CAPITAL	08/17/2022	ZERO STAGE CAPITAL	1,000,000	961,250	960,938	961,250	0	0	0	0	0	0	(313)	(313)	1,667	1,667
36179X-FF-8	GNMA PASSTHRU MA8266		08/02/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	2,999,700	3,005,090	2,965,602	3,005,090	0	0	0	0	0	0	(39,488)	(39,488)	5,833	5,833
36179X-HV-1	GNMA PASSTHRU MA8344		10/17/2022	ZERO STAGE CAPITAL	10/17/2022	ZERO STAGE CAPITAL	500,000	433,984	439,219	433,984	0	0	0	0	0	0	5,234	5,234	792	792
36179X-HW-9	GNMA PASSTHRU MA8345		10/06/2022	ZERO STAGE CAPITAL	11/01/2022	VARIOUS	1,999,899	1,821,549	1,792,276	1,821,819	0	1,998	0	1,998	0	0	(29,544)	(29,544)	6,801	3,791
36179X-HY-5	GNMA PASSTHRU MA8347		11/08/2022	ZERO STAGE CAPITAL	11/17/2022	ZERO STAGE CAPITAL	1,499,999	1,443,222	1,443,476	1,443,222	0	0	0	0	0	0	254	254	3,563	3,563
36179X-LG-9	GNMA PASSTHRU MA8427		10/20/2022	ZERO STAGE CAPITAL	10/31/2022	ZERO STAGE CAPITAL	500,000	466,641	474,727	466,641	0	0	0	0	0	0	8,086	8,086	1,250	1,250
36179X-NE-2	GNMA PASSTHRU MA8489		10/26/2022	ZERO STAGE CAPITAL	11/17/2022	ZERO STAGE CAPITAL	499,950	472,921	484,639	472,921	0	0	0	0	0	0	11,718	11,718	1,187	1,187
36179X-NG-7	GNMA PASSTHRU MA8491		11/28/2022	ZERO STAGE CAPITAL	12/15/2022	ZERO STAGE CAPITAL	1,500,000	1,512,930	1,520,625	1,512,930	0	0	0	0	0	0	7,695	7,695	4,354	4,354
0109999999. Subtotal - Bonds - U.S. Governments							4,596,887,331	4,509,376,772	4,487,696,819	4,509,772,324	0	397,284	0	397,284	0	0	(22,075,515)	(22,075,515)	15,350,908	12,476,206
135087-H9-8	CANADA GOVT		08/31/2022	RBC DEXIA	10/03/2022	RBC DEXIA	10,000,000	9,829,200	9,828,400	9,844,253	0	15,053	0	15,053	0	0	(15,853)	(15,853)	18,630	548
135087-K3-7	CANADA GOVT N		03/03/2022	RBC DEXIA	03/24/2022	RBC DEXIA	6,000,000	5,782,740	5,528,430	5,784,066	0	1,326	0	1,326	0	0	(255,636)	(255,636)	23,733	19,726
135087-L8-5	CANADA GOVT		02/09/2022	RBC DEXIA	07/05/2022	RBC DEXIA	21,000,000	20,772,150	20,546,610	20,846,876	0	74,726	0	74,726	0	0	(300,266)	(300,266)	35,887	14,671
135087-M9-2	CANADA GOVT		02/17/2022	RBC DEXIA	03/11/2022	RBC DEXIA	9,000,000	8,871,750	8,852,400	8,875,524	0	3,774	0	3,774	0	0	(23,124)	(23,124)	7,767	3,884
13509P-EF-6	CANADA HOUSING TRUST		02/10/2022	RBC DEXIA	03/04/2022	RBC DEXIA	21,000,000	21,616,140	21,587,580	21,600,472	0	(15,668)	0	(15,668)	0	0	(12,892)	(12,892)	138,485	101,778
13509P-FX-6	CANADA HOUSING TRUST		01/25/2022	RBC DEXIA	12/06/2022	RBC DEXIA	10,500,000	10,768,835	9,948,930	10,738,078	0	(30,757)	0	(30,757)	0	0	(789,148)	(789,148)	192,813	22,309
13509P-HD-8	CANADA HOUSING TRUST		08/11/2022	RBC DEXIA	12/06/2022	RBC DEXIA	5,000,000	4,668,200	4,652,200	4,681,848	0	13,648	0	13,648	0	0	(29,648)	(29,648)	76,664	44,014
0309999999. Subtotal - Bonds - All Other Governments							82,500,000	82,309,015	80,944,550	82,371,117	0	62,102	0	62,102	0	0	(1,426,567)	(1,426,567)	493,979	206,930
70914P-Q2-1	PENNSYLVANIA ST		04/04/2022	ZERO STAGE CAPITAL	08/02/2022	ZERO STAGE CAPITAL	2,100,000	2,393,496	2,415,189	2,376,273	0	(17,223)	0	(17,223)	0	0	38,916	38,916	58,042	23,625
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions							2,100,000	2,393,496	2,415,189	2,376,273	0	(17,223)	0	(17,223)	0	0	38,916	38,916	58,042	23,625
010609-FF-7	ALABAMA ST PUB SCH &		03/24/2022	ZERO STAGE CAPITAL	10/25/2022	ZERO STAGE CAPITAL	2,060,000	2,380,639	2,217,569	2,349,048	0	(31,591)	0	(31,591)	0	0	(131,479)	(131,479)	101,856	42,058
015303-AW-0	ALEXANDRIA VA		01/27/2022	ZERO STAGE CAPITAL	11/22/2022	ZERO STAGE CAPITAL	1,750,000	2,223,130	1,990,100	2,175,823	0	(47,307)	0	(47,307)	0	0	(185,723)	(185,723)	82,882	10,451
02765U-QN-7	AMERICAN MUN PWR OHI		11/08/2022	ZERO STAGE CAPITAL	11/17/2022	ZERO STAGE CAPITAL	1,790,000	1,906,440	1,966,172	1,906,149	0	(290)	0	(290)	0	0	60,023	60,023	23,867	20,883
03588H-P4-2	ANNE ARUNDEL CNTY MD		01/31/2022	ZERO STAGE CAPITAL	09/29/2022	VARIOUS	1,200,000	1,500,996	1,329,672	1,476,096	0	(24,900)	0	(24,900)	0	0	(146,424)	(146,424)	60,333	20,167

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
059189-G4-6	BALTIMORE MD		08/01/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	1,375,000	1,662,086	1,651,568	1,661,256	0	(830)	0	(830)	0	0	(9,688)	(9,688)	2,865	0
083763-ZF-2	BERGEN CNTY N J		05/26/2022	ZERO STAGE CAPITAL	12/12/2022	ZERO STAGE CAPITAL	310,000	333,845	335,110	332,231	0	(1,614)	0	(1,614)	0	0	2,879	2,879	6,407	0
13062T-H7-2	CALIFORNIA ST		11/10/2022	ZERO STAGE CAPITAL	12/20/2022	ZERO STAGE CAPITAL	1,235,000	1,415,952	1,494,115	1,414,365	0	(1,587)	0	(1,587)	0	0	79,750	79,750	25,395	18,731
13063D-LL-0	CALIFORNIA ST		03/16/2022	ZERO STAGE CAPITAL	03/21/2022	ZERO STAGE CAPITAL	1,525,000	1,892,113	1,905,610	1,891,667	0	(447)	0	(447)	0	0	13,943	13,943	36,431	35,372
13063D-N6-1	CALIFORNIA ST		03/10/2022	ZERO STAGE CAPITAL	08/15/2022	ZERO STAGE CAPITAL	1,350,000	1,567,796	1,541,903	1,550,453	0	(17,343)	0	(17,343)	0	0	(8,550)	(8,550)	28,125	0
13063D-UC-0	CALIFORNIA ST		03/30/2022	ZERO STAGE CAPITAL	05/09/2022	ZERO STAGE CAPITAL	2,105,000	2,474,196	2,346,296	2,471,646	0	(2,550)	0	(2,550)	0	0	(125,349)	(125,349)	20,465	8,771
13068L-8C-2	CALIFORNIA ST PUB WK		01/20/2022	ZERO STAGE CAPITAL	06/27/2022	ZERO STAGE CAPITAL	1,835,000	2,393,372	2,121,205	2,367,809	0	(25,564)	0	(25,564)	0	0	(246,604)	(246,604)	64,990	24,722
139537-NX-8	CAPE MAY N J		03/04/2022	ZERO STAGE CAPITAL	06/27/2022	ZERO STAGE CAPITAL	360,000	378,270	366,113	376,696	0	(1,574)	0	(1,574)	0	0	(10,583)	(10,583)	7,260	3,810
150528-C6-2	CEDAR RAPIDS IOWA		07/11/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	500,000	573,580	577,775	572,442	0	(1,138)	0	(1,138)	0	0	5,333	5,333	5,347	2,917
155048-EF-4	CENTRAL PUGET SOUND		08/01/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL ISSUE CALLED at 100.0000	1,245,000	1,439,220	1,426,633	1,438,977	0	(243)	0	(243)	0	0	(12,344)	(12,344)	18,502	15,908
155675-DU-2	CENTRAL UTAH WTR CON		08/23/2022	ZERO STAGE CAPITAL	10/03/2022		1,000,000	1,003,000	1,000,000	1,000,000	0	(3,000)	0	(3,000)	0	0	0	0	25,000	19,861
167560-SV-4	CHICAGO ILL MET WTR		07/21/2022	ZERO STAGE CAPITAL	09/29/2022	ZERO STAGE CAPITAL	2,470,000	2,768,944	2,623,980	2,756,002	0	(12,942)	0	(12,942)	0	0	(132,022)	(132,022)	41,853	17,496
179090-PF-6	CLACKAMAS CNTY ORE S		03/31/2022	ZERO STAGE CAPITAL	04/06/2022	ZERO STAGE CAPITAL	945,000	1,160,044	1,154,828	1,160,044	0	0	0	0	0	0	(5,216)	(5,216)	0	0
181059-N2-8	CLARK CNTY NEV SCH D		11/10/2022	ZERO STAGE CAPITAL	11/14/2022	ZERO STAGE CAPITAL	1,000,000	1,078,070	1,085,440	1,078,036	0	(34)	0	(34)	0	0	7,404	7,404	20,972	20,833
199492-S8-3	COLUMBUS OHIO		10/25/2022	ZERO STAGE CAPITAL	11/03/2022	ZERO STAGE CAPITAL	1,070,000	1,164,920	1,171,554	1,164,479	0	(441)	0	(441)	0	0	7,075	7,075	5,350	3,567
199820-5E-7	COMAL TEX INDPT SCH		01/14/2022	ZERO STAGE CAPITAL	03/15/2022	ZERO STAGE CAPITAL	510,000	670,920	627,887	669,130	0	(1,790)	0	(1,790)	0	0	(41,244)	(41,244)	4,392	1,700
20772K-MX-4	CONNECTICUT ST		01/13/2022	ZERO STAGE CAPITAL	03/07/2022	ZERO STAGE CAPITAL	1,000,000	1,200,550	1,152,620	1,198,387	0	(2,163)	0	(2,163)	0	0	(45,767)	(45,767)	10,889	4,778
20774Y-X3-6	CONNECTICUT ST HEALT		03/25/2022	ZERO STAGE CAPITAL	04/04/2022	ZERO STAGE CAPITAL	2,570,000	2,596,394	2,594,492	2,596,393	0	0	0	0	0	0	(1,901)	(1,901)	33,910	31,054
20775Y-DN-3	CONNECTICUT ST REVOLVING FUNDGEN REV		05/04/2022	ZERO STAGE CAPITAL	06/27/2022	ZERO STAGE CAPITAL	1,800,000	1,969,920	1,972,332	1,965,229	0	(4,691)	0	(4,691)	0	0	7,103	7,103	14,500	1,250
20775Y-ES-1	CONNECTICUT ST REVOL		06/22/2022	ZERO STAGE CAPITAL	10/25/2022	ZERO STAGE CAPITAL	945,000	1,057,502	1,019,324	1,052,140	0	(5,362)	0	(5,362)	0	0	(32,816)	(32,816)	34,913	18,506
235219-RP-9	DALLAS TEX		01/03/2022	ZERO STAGE CAPITAL	02/08/2022	ZERO STAGE CAPITAL	240,000	252,727	250,411	251,586	0	(1,141)	0	(1,141)	0	0	(1,175)	(1,175)	5,833	4,633
246348-FP-6	DELAWARE RIV PORT AU		04/14/2022	ZERO STAGE CAPITAL	11/15/2022	ZERO STAGE CAPITAL	1,840,000	1,875,144	1,843,662	1,871,316	0	(3,828)	0	(3,828)	0	0	(27,654)	(27,654)	80,756	27,600
246428-H4-1	DELAWARE TRANSN AUTH		06/22/2022	ZERO STAGE CAPITAL	08/24/2022	ZERO STAGE CAPITAL	3,100,000	3,500,241	3,565,899	3,491,354	0	(8,887)	0	(8,887)	0	0	74,545	74,545	101,181	74,486
246428-N3-6	DELAWARE TRANSN AUTH		08/23/2022	ZERO STAGE CAPITAL	09/22/2022	ZERO STAGE CAPITAL	2,210,000	2,579,777	2,441,608	2,578,298	0	(1,479)	0	(1,479)	0	0	(136,690)	(136,690)	7,674	0
246579-ER-3	DELAWARE VALLEY PA R		02/02/2022	ZERO STAGE CAPITAL	02/28/2022	ZERO STAGE CAPITAL	1,000,000	1,228,480	1,217,765	1,225,884	0	(2,596)	0	(2,596)	0	0	(8,120)	(8,120)	4,736	458
25477G-LW-3	DISTRICT COLUMBIA IN		09/06/2022	ZERO STAGE CAPITAL	10/03/2022	ZERO STAGE CAPITAL	3,435,000	3,456,675	3,446,095	3,449,708	0	(6,967)	0	(6,967)	0	0	(3,613)	(3,613)	58,681	45,800
25477G-UJ-2	DISTRICT COLUMBIA IN		07/13/2022	ZERO STAGE CAPITAL	09/07/2022	ZERO STAGE CAPITAL	325,000	392,223	381,534	391,525	0	(698)	0	(698)	0	0	(9,991)	(9,991)	1,896	0
254845-SF-8	DISTRICT COLUMBIA WT		02/25/2022	ZERO STAGE CAPITAL	08/17/2022	ZERO STAGE CAPITAL	405,000	519,575	488,908	515,071	0	(4,503)	0	(4,503)	0	0	(26,164)	(26,164)	8,213	0
267045-QX-3	DUTCHESS CNTY N Y LO		04/27/2022	ZERO STAGE CAPITAL	08/17/2022	ZERO STAGE CAPITAL	645,000	699,425	702,618	698,183	0	(1,243)	0	(1,243)	0	0	4,435	4,435	8,869	0
341530-LJ-3	FLORIDA ST BRD ED PU		03/01/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	585,000	690,844	664,624	683,324	0	(7,520)	0	(7,520)	0	0	(18,700)	(18,700)	18,688	7,394
346609-KH-2	FORSYTH CNTY GA WTR		11/22/2022	ZERO STAGE CAPITAL	12/20/2022	ZERO STAGE CAPITAL	250,000	279,493	283,378	279,304	0	(188)	0	(188)	0	0	4,073	4,073	2,813	1,806
34664P-BM-1	FORSYTH CNTY N C LTD		02/02/2022	ZERO STAGE CAPITAL	05/10/2022	ZERO STAGE CAPITAL	1,935,000	2,292,104	2,137,943	2,273,858	0	(18,246)	0	(18,246)	0	0	(135,915)	(135,915)	59,394	33,056
373385-ED-1	GEORGIA ST		01/20/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	2,940,000	3,743,208	3,454,647	3,691,136	0	(52,072)	0	(52,072)	0	0	(236,489)	(236,489)	81,667	7,758
373385-EF-6	GEORGIA ST		09/21/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	1,585,000	1,779,955	1,754,167	1,777,275	0	(2,680)	0	(2,680)	0	0	(23,107)	(23,107)	29,278	18,051
37358M-EJ-6	GEORGIA ST RD & TWY		02/09/2022	ZERO STAGE CAPITAL	08/19/2022	ZERO STAGE CAPITAL	1,790,000	2,119,360	1,998,607	2,087,343	0	(32,018)	0	(32,018)	0	0	(88,736)	(88,736)	65,136	17,403
403755-Y5-4	GWINNETT CNTY GA SCH		03/04/2022	ZERO STAGE CAPITAL	09/19/2022	ZERO STAGE CAPITAL	2,965,000	3,516,253	3,277,896	3,463,275	0	(52,978)	0	(52,978)	0	0	(185,378)	(185,378)	79,478	0
407325-AD-1	HAMILTON CNTY TENN		09/27/2022	ZERO STAGE CAPITAL	10/07/2022	ZERO STAGE CAPITAL	1,385,000	1,445,649	1,448,932	1,444,709	0	(940)	0	(940)	0	0	4,223	4,223	7,887	5,194
423725-PV-6	HEMPFIELD PA AREA SC		04/08/2022	ZERO STAGE CAPITAL	08/18/2022	ZERO STAGE CAPITAL	675,000	763,891	761,009	759,861	0	(4,030)	0	(4,030)	0	0	1,148	1,148	9,563	0
423725-PW-4	HEMPFIELD PA AREA SC		04/08/2022	ZERO STAGE CAPITAL	08/22/2022	ZERO STAGE CAPITAL	675,000	773,253	769,379	769,435	0	(3,818)	0	(3,818)	0	0	(57)	(57)	9,750	0
438687-QP-3	HONOLULU HAWAII CITY		03/04/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	750,000	860,325	835,530	849,285	0	(11,040)	0	(11,040)	0	0	(13,755)	(13,755)	38,958	22,188
438687-UG-8	HONOLULU HAWAII CITY		07/25/2022	ZERO STAGE CAPITAL	08/03/2022	ZERO STAGE CAPITAL	2,400,000	2,752,656	2,776,392	2,752,478	0	(178)	0	(178)	0	0	23,914	23,914	333	0
438687-UY-9	HONOLULU HAWAII CITY		07/20/2022	ZERO STAGE CAPITAL	09/06/2022	ZERO STAGE CAPITAL	1,870,000	2,195,474	2,137,934	2,193,773	0	(1,701)	0	(1,701)	0	0	(55,839)	(55,839)	8,831	0
442349-FG-6	HOUSTON TEX ARPT SYS		02/09/2022	ZERO STAGE CAPITAL	09/07/2022	ZERO STAGE CAPITAL	895,000	1,036,956	960,067	1,022,418	0	(14,538)	0	(14,538)	0	0	(62,351)	(62,351)	30,828	4,972
445047-LV-3	HUMBLE TEX INDPT SCH		10/14/2022	ZERO STAGE CAPITAL	10/19/2022	ZERO STAGE CAPITAL	1,590,000	1,799,960	1,803,283	1,799,747	0	(212)	0	(212)	0	0	3,535	3,535	12,808	11,925
445047-LW-1	HUMBLE TEX INDPT SCH		11/15/2022	ZERO STAGE CAPITAL	12/19/2022	ZERO STAGE CAPITAL	1,285,000	1,462,202	1,528,623	1,460,622	0	(1,580)	0	(1,580)	0	0	68,001	68,001	21,060	14,813
45204F-GW-9	ILLINOIS FIN AUTH RE		02/02/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	1,350,000	1,809,162	1,622,147	1,792,640	0	(16,522)	0	(16,522)	0	0	(170,493)	(170,493)	54,375	23,063
45204F-QG-3	ILLINOIS FIN AUTH RE		08/04/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	2,700,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	0	0	0	4,373	348
452152-P2-1	ILLINOIS ST		02/16/2022	ZERO STAGE CAPITAL	09/27/2022	ZERO STAGE CAPITAL	750,000	849,473	756,698	839,444	0	(10,029)	0	(10,029)	0	0	(82,746)	(82,746)	34,167	11,146

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
462467-U7-4	IOWA FIN AUTH SINGLE		01/12/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	975,000	1,048,135	970,866	1,044,184	0	(3,951)	0	(3,951)	0	0	(73,318)	(73,318)	15,275	0
46247S-CG-7	IOWA FIN AUTH REV		07/27/2022	ZERO STAGE CAPITAL	08/03/2022	ZERO STAGE CAPITAL	1,345,000	1,627,773	1,639,918	1,627,449	0	(323)	0	(323)	0	0	12,469	12,469	17,186	16,065
485424-SH-9	KANSAS ST DEPT TRANS		10/11/2022	ZERO STAGE CAPITAL	11/18/2022	ZERO STAGE CAPITAL	1,505,000	1,627,989	1,641,398	1,625,400	0	(2,589)	0	(2,589)	0	0	15,998	15,998	16,931	8,570
495080-VT-7	KING CNTY WASH SCH D		09/29/2022	ZERO STAGE CAPITAL	10/19/2022	ZERO STAGE CAPITAL	2,300,000	2,567,168	2,584,188	2,565,764	0	(1,404)	0	(1,404)	0	0	18,424	18,424	40,250	34,500
499746-Z2-4	KNOXVILLE TENN ELEC		12/01/2022	ZERO STAGE CAPITAL	12/22/2022	ZERO STAGE CAPITAL	805,000	882,884	885,742	882,806	0	(78)	0	(78)	0	0	2,936	2,936	1,230	0
517138-XW-8	LARIMER CNTY COLO SC		07/25/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	1,525,000	1,745,698	1,752,469	1,744,661	0	(1,037)	0	(1,037)	0	0	7,808	7,808	13,344	8,896
52908E-3A-9	LEXINGTON-FAYETTE UR		09/09/2022	ZERO STAGE CAPITAL	09/13/2022	ZERO STAGE CAPITAL	1,960,000	2,291,946	2,285,732	2,291,762	0	(183)	0	(183)	0	0	(6,030)	(6,030)	9,528	8,983
53945C-KT-6	LOS ANGELES CALIF WA		03/17/2022	ZERO STAGE CAPITAL	09/06/2022	ZERO STAGE CAPITAL	1,125,000	1,398,893	1,333,181	1,386,952	0	(11,941)	0	(11,941)	0	0	(53,771)	(53,771)	24,531	0
542691-EL-0	LONG IS PWR AUTH N Y		09/27/2022	ZERO STAGE CAPITAL	10/13/2022	ZERO STAGE CAPITAL	2,960,000	3,024,646	3,036,990	3,024,353	0	(293)	0	(293)	0	0	12,637	12,637	15,129	8,551
544445-B2-4	LOS ANGELES CALIF DE		08/10/2022	ZERO STAGE CAPITAL	09/27/2022	ZERO STAGE CAPITAL	1,310,000	1,501,090	1,377,662	1,499,199	0	(1,890)	0	(1,890)	0	0	(121,538)	(121,538)	6,368	0
544532-DZ-4	LOS ANGELES CALIF DE		02/01/2022	ZERO STAGE CAPITAL	02/10/2022	ZERO STAGE CAPITAL	2,220,000	2,806,102	2,791,339	2,805,370	0	(732)	0	(732)	0	0	(14,031)	(14,031)	3,392	0
56041M-SK-1	MAINE GOVERNMENTAL F		07/12/2022	ZERO STAGE CAPITAL	09/06/2022	ZERO STAGE CAPITAL	820,000	940,368	918,498	937,641	0	(2,727)	0	(2,727)	0	0	(19,142)	(19,142)	17,881	11,617
564378-MN-4	MANSFIELD TEX		12/01/2022	ZERO STAGE CAPITAL	12/27/2022	ZERO STAGE CAPITAL	1,325,000	1,556,835	1,565,064	1,555,675	0	(1,161)	0	(1,161)	0	0	9,389	9,389	2,576	0
574193-UN-6	MARYLAND ST		05/23/2022	ZERO STAGE CAPITAL	12/21/2022	ZERO STAGE CAPITAL	2,130,000	2,572,659	2,531,347	2,556,209	0	(16,450)	0	(16,450)	0	0	(24,862)	(24,862)	62,501	19,832
574204-M9-1	MARYLAND ST DEPT TRA		09/27/2022	ZERO STAGE CAPITAL	12/12/2022	ZERO STAGE CAPITAL	1,060,000	1,116,169	1,131,211	1,112,383	0	(3,786)	0	(3,786)	0	0	18,827	18,827	37,247	26,058
575579-LM-7	MASSACHUSETTS BAY TR		10/26/2022	ZERO STAGE CAPITAL	11/03/2022	ZERO STAGE CAPITAL	2,165,000	2,462,211	2,476,717	2,461,511	0	(700)	0	(700)	0	0	15,206	15,206	39,782	36,625
575829-JL-1	MASSACHUSETTS ST CLE		12/01/2022	ZERO STAGE CAPITAL	12/20/2022	ZERO STAGE CAPITAL	600,000	699,894	711,402	699,727	0	(167)	0	(167)	0	0	11,675	11,675	667	0
57582R-D6-0	MASSACHUSETTS ST		08/18/2022	ZERO STAGE CAPITAL	12/09/2022	ZERO STAGE CAPITAL	2,225,000	2,472,064	2,397,816	2,463,394	0	(8,670)	0	(8,670)	0	0	(65,578)	(65,578)	50,063	14,833
57582R-S3-1	MASSACHUSETTS ST		01/18/2022	ZERO STAGE CAPITAL	02/08/2022	ZERO STAGE CAPITAL	2,250,000	2,873,835	2,804,198	2,873,184	0	(651)	0	(651)	0	0	(68,986)	(68,986)	39,063	32,813
57584Y-ZK-8	MASSACHUSETTS ST DEV		02/16/2022	ZERO STAGE CAPITAL	03/22/2022	ZERO STAGE CAPITAL	2,000,000	2,320,800	2,287,900	2,313,975	0	(6,825)	0	(6,825)	0	0	(26,075)	(26,075)	44,167	33,889
57585K-WD-6	MASSACHUSETTS ST HEA		10/28/2022	ZERO STAGE CAPITAL	11/03/2022	ZERO STAGE CAPITAL	1,575,000	1,845,475	1,857,587	1,845,087	0	(388)	0	(388)	0	0	12,499	12,499	30,319	28,875
575896-US-2	MASSACHUSETTS ST POR		02/02/2022	ZERO STAGE CAPITAL	08/17/2022	ZERO STAGE CAPITAL	1,000,000	1,151,140	1,084,300	1,133,002	0	(18,138)	0	(18,138)	0	0	(48,702)	(48,702)	31,667	4,444
584002-XC-8	MECKLENBURG CNTY N C		12/07/2022	ZERO STAGE CAPITAL	12/20/2022	ZERO STAGE CAPITAL	475,000	508,502	505,633	508,389	0	(113)	0	(113)	0	0	(2,756)	(2,756)	5,858	5,067
584283-HD-0	MEDFORD ORE HOSP FAC		03/02/2022	ZERO STAGE CAPITAL	10/07/2022	ZERO STAGE CAPITAL	2,070,000	2,267,147	1,788,459	2,254,421	0	(12,726)	0	(12,726)	0	0	(465,962)	(465,962)	54,510	4,140
59261A-QY-6	METROPOLITAN TRANSN		09/02/2022	ZERO STAGE CAPITAL	09/28/2022	ZERO STAGE CAPITAL	4,270,000	4,292,930	4,280,803	4,284,954	0	(7,976)	0	(7,976)	0	0	(4,151)	(4,151)	80,063	65,829
592646-3W-1	METROPOLITAN WASH D		08/23/2022	ZERO STAGE CAPITAL	10/03/2022	ISSUE CALLED at 100.0000	760,000	762,120	760,000	760,000	0	(2,120)	0	(2,120)	0	0	0	0	19,000	14,989
59333P-C3-0	MIAMI-DADE CNTY FLA		07/26/2022	ZERO STAGE CAPITAL	10/03/2022	ISSUE CALLED at 100.0000	300,000	301,818	300,000	300,000	0	(1,818)	0	(1,818)	0	0	0	0	7,500	4,875
594695-2X-5	MICHIGAN ST TRUNK LI		03/29/2022	ZERO STAGE CAPITAL	06/22/2022	ZERO STAGE CAPITAL	875,000	945,350	860,965	943,911	0	(1,439)	0	(1,439)	0	0	(82,946)	(82,946)	21,292	13,222
60412A-A6-0	MINNESOTA ST		08/10/2022	ZERO STAGE CAPITAL	12/20/2022	ZERO STAGE CAPITAL	1,925,000	2,388,271	2,335,179	2,374,444	0	(13,826)	0	(13,826)	0	0	(39,265)	(39,265)	31,816	0
60412A-TD-5	MINNESOTA ST		02/28/2022	ZERO STAGE CAPITAL	05/10/2022	ZERO STAGE CAPITAL	2,380,000	2,748,567	2,610,765	2,732,160	0	(16,407)	0	(16,407)	0	0	(121,395)	(121,395)	33,386	8,925
60535Q-ZP-8	MISSISSIPPI HOME COR		01/12/2022	ZERO STAGE CAPITAL	06/29/2022	ZERO STAGE CAPITAL	2,365,000	2,542,186	2,295,111	2,540,340	0	(1,846)	0	(1,846)	0	0	(245,229)	(245,229)	30,006	0
60956P-NU-2	MONMOUTH CNTY N J IM		06/08/2022	ZERO STAGE CAPITAL	12/12/2022	ZERO STAGE CAPITAL	1,845,000	1,970,442	1,939,316	1,955,609	0	(14,832)	0	(14,832)	0	0	(16,293)	(16,293)	64,165	26,445
61334P-ES-8	MONTGOMERY CNTY MD		08/31/2022	ZERO STAGE CAPITAL	11/28/2022	ZERO STAGE CAPITAL	2,065,000	2,483,596	2,447,046	2,474,493	0	(9,103)	0	(9,103)	0	0	(27,447)	(27,447)	25,526	287
641480-JS-8	STATE OF NEVADA HIGHWAY MUNICIPAL		07/20/2022	ZERO STAGE CAPITAL	08/03/2022	ZERO STAGE CAPITAL	1,000,000	1,137,170	1,150,100	1,136,383	0	(787)	0	(787)	0	0	13,717	13,717	8,889	7,083
646066-SE-1	NEW JERSEY ST EDL FA		01/19/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	2,780,000	3,245,038	3,021,360	3,193,880	0	(51,159)	0	(51,159)	0	0	(172,520)	(172,520)	77,222	7,722
646140-ES-8	NEW JERSEY ST TPK AU		10/13/2022	ZERO STAGE CAPITAL	12/21/2022	ZERO STAGE CAPITAL	1,470,000	1,544,015	1,585,336	1,543,133	0	(881)	0	(881)	0	0	42,203	42,203	10,208	0
647310-3T-6	NEW MEXICO ST SEVERA		06/24/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	620,000	710,098	730,199	708,436	0	(1,663)	0	(1,663)	0	0	21,763	21,763	19,547	15,156
64966Q-G3-8	NEW YORK N Y		08/18/2022	ZERO STAGE CAPITAL	12/20/2022	ZERO STAGE CAPITAL	1,800,000	2,047,140	2,017,602	2,041,125	0	(6,015)	0	(6,015)	0	0	(23,523)	(23,523)	27,300	0
64966Q-GW-4	NEW YORK N Y		02/28/2022	ZERO STAGE CAPITAL	08/03/2022	ZERO STAGE CAPITAL	1,235,000	1,544,442	1,473,688	1,529,910	0	(14,532)	0	(14,532)	0	0	(56,221)	(56,221)	31,561	5,317
64966Q-J5-0	NEW YORK N Y		10/05/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	1,615,000	1,793,215	1,797,172	1,791,978	0	(1,237)	0	(1,237)	0	0	5,194	5,194	5,832	0
64966Q-MD-9	NEW YORK N Y		01/12/2022	ZERO STAGE CAPITAL	01/18/2022	ZERO STAGE CAPITAL	1,500,000	1,906,380	1,905,525	1,905,527	0	(853)	0	(853)	0	0	(2)	(2)	35,208	33,958
64966Q-ME-7	NEW YORK N Y		01/12/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	1,005,000	1,305,817	1,177,146	1,288,467	0	(17,350)	0	(17,350)	0	0	(111,321)	(111,321)	48,854	22,752
64966Q-PU-8	NEW YORK N Y		12/21/2022	ZERO STAGE CAPITAL	12/27/2022	ZERO STAGE CAPITAL	2,200,000	2,536,138	2,523,114	2,535,485	0	(653)	0	(653)	0	0	(12,371)	(12,371)	45,222	42,778
64966Q-WA-4	NEW YORK N Y		05/05/2022	ZERO STAGE CAPITAL	06/28/2022	ZERO STAGE CAPITAL	1,350,000	1,531,616	1,543,496	1,528,506	0	(3,109)	0	(3,109)	0	0	14,989	14,989	16,688	6,375
649670-MJ-2	NEW YORK N Y CITY ED		02/28/2022	ZERO STAGE CAPITAL	10/07/2022	ZERO STAGE CAPITAL	2,280,000	2,723,050	2,466,550	2,680,493	0	(42,557)	0	(42,557)	0	0	(213,943)	(213,943)	117,483	47,817
64971P-LA-1	NEW YORK N Y CITY IN		02/23/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	1,095,000	1,255,538	1,138,220	1,248,852	0	(6,686)	0	(6,686)	0	0	(110,632)	(110,632)	24,333	6,570

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
64971X-N7-9	NEW YORK N Y CITY TR		10/04/2022	ZERO STAGE CAPITAL	10/19/2022	ZERO STAGE CAPITAL	2,045,000	2,281,566	2,298,682	2,280,671	0	(894)	0	(894)	0	0	18,011	18,011	48,285	44,024
64971X-QD-3	NEW YORK N Y CITY TR		02/17/2022	ZERO STAGE CAPITAL	03/03/2022	ZERO STAGE CAPITAL	1,500,000	1,854,630	1,852,470	1,853,616	0	(1,014)	0	(1,014)	0	0	(1,146)	(1,146)	26,250	23,125
64971X-U4-8	NEW YORK N Y CITY TR		04/12/2022	ZERO STAGE CAPITAL	12/19/2022	ZERO STAGE CAPITAL	2,860,000	3,277,702	3,138,736	3,252,211	0	(25,491)	0	(25,491)	0	0	(113,475)	(113,475)	100,894	2,003
64972G-ZR-8	NEW YORK N Y CITY MU		03/31/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	1,500,000	1,589,025	1,461,825	1,586,688	0	(2,337)	0	(2,337)	0	0	(124,863)	(124,863)	26,833	9,000
64990A-GC-3	NEW YORK ST DORM AUT		01/11/2022	ZERO STAGE CAPITAL	06/16/2022	ZERO STAGE CAPITAL ISSUE CALLED at 100.0000	2,285,000	2,742,000	2,495,791	2,704,151	0	(37,849)	0	(37,849)	0	0	(208,360)	(208,360)	87,592	37,449
64990E-FK-8	NEW YORK ST DORM AUT		03/23/2022	ZERO STAGE CAPITAL	04/11/2022		4,280,000	4,289,031	4,280,000	4,280,000	0	(9,031)	0	(9,031)	0	0	0	0	15,456	4,756
64990F-K2-9	NEW YORK ST DORM AUT		02/02/2022	ZERO STAGE CAPITAL	03/07/2022	ZERO STAGE CAPITAL	1,145,000	1,495,954	1,465,818	1,492,851	0	(3,103)	0	(3,103)	0	0	(27,033)	(27,033)	13,040	7,474
64990F-W6-7	NEW YORK ST DORM AUT		03/16/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	2,885,000	3,417,340	3,280,476	3,402,343	0	(14,998)	0	(14,998)	0	0	(121,867)	(121,867)	46,481	0
650116-FL-5	NEW YORK TRANSN DEV		04/06/2022	ZERO STAGE CAPITAL	06/13/2022	ZERO STAGE CAPITAL	755,000	842,097	776,676	840,809	0	(1,287)	0	(1,287)	0	0	(64,133)	(64,133)	7,026	0
658256-4K-5	NORTH CAROLINA ST		09/14/2022	ZERO STAGE CAPITAL	09/27/2022	ZERO STAGE CAPITAL	2,895,000	3,306,669	3,204,649	3,304,965	0	(1,704)	0	(1,704)	0	0	(100,315)	(100,315)	47,446	42,219
66702R-A2-8	NORTHSIDE TEX INDPT		06/17/2022	ZERO STAGE CAPITAL	08/22/2022	ZERO STAGE CAPITAL	1,000,000	1,130,910	1,141,520	1,127,294	0	(3,616)	0	(3,616)	0	0	14,226	14,226	26,250	16,944
668844-WH-2	NORWALK CONN		08/19/2022	ZERO STAGE CAPITAL	09/14/2022	ZERO STAGE CAPITAL	305,000	356,579	345,955	356,416	0	(163)	0	(163)	0	0	(10,460)	(10,460)	635	0
677561-KC-5	OHIO ST HOSP FAC REV		01/11/2022	ZERO STAGE CAPITAL	03/22/2022	ZERO STAGE CAPITAL	2,875,000	3,345,494	3,201,744	3,322,430	0	(23,064)	0	(23,064)	0	0	(120,686)	(120,686)	33,142	4,792
677561-LT-7	OHIO ST HOSP FAC REV		02/25/2022	ZERO STAGE CAPITAL	09/26/2022	ZERO STAGE CAPITAL	2,045,000	2,319,378	2,149,663	2,278,658	0	(40,719)	0	(40,719)	0	0	(128,995)	(128,995)	75,835	16,190
677561-LW-0	OHIO ST HOSP FAC REV		03/29/2022	ZERO STAGE CAPITAL	05/16/2022	ZERO STAGE CAPITAL	2,595,000	3,025,355	2,873,859	3,017,613	0	(7,742)	0	(7,742)	0	0	(143,754)	(143,754)	49,377	32,438
67760A-EU-6	OHIO ST PARKS & REC		06/16/2022	ZERO STAGE CAPITAL	09/22/2022	ZERO STAGE CAPITAL	500,000	535,475	532,650	534,185	0	(1,290)	0	(1,290)	0	0	(1,535)	(1,535)	7,986	1,389
677632-N5-6	OHIO ST UNIV GEN RCP		01/06/2022	ZERO STAGE CAPITAL	09/15/2022	ZERO STAGE CAPITAL	2,705,000	3,247,812	2,626,690	3,212,611	0	(35,202)	0	(35,202)	0	0	(585,920)	(585,920)	104,894	29,154
68609B-X6-9	OREGON ST FOR ISSU		06/01/2022	ZERO STAGE CAPITAL	10/20/2022	ZERO STAGE CAPITAL	580,000	640,929	606,715	636,588	0	(4,341)	0	(4,341)	0	0	(29,874)	(29,874)	21,186	9,747
70914P-G8-9	PENNSYLVANIA ST		01/05/2022	ZERO STAGE CAPITAL	01/24/2022	ZERO STAGE CAPITAL	3,475,000	3,645,032	3,626,371	3,635,392	0	(9,640)	0	(9,640)	0	0	(9,021)	(9,021)	92,184	82,049
70914P-K4-3	PENNSYLVANIA ST		11/22/2022	ZERO STAGE CAPITAL	12/12/2022	ZERO STAGE CAPITAL	2,000,000	2,071,960	2,095,580	2,071,369	0	(591)	0	(591)	0	0	24,211	24,211	36,222	31,556
70914P-U4-2	PENNSYLVANIA ST		02/16/2022	ZERO STAGE CAPITAL	03/03/2022	ZERO STAGE CAPITAL	1,070,000	1,324,671	1,336,045	1,323,165	0	(1,506)	0	(1,506)	0	0	12,880	12,880	16,644	13,821
716008-BS-5	PETALUMA CALIF WASTE		06/28/2022	ZERO STAGE CAPITAL	08/19/2022	ZERO STAGE CAPITAL	500,000	551,020	548,800	549,142	0	(1,878)	0	(1,878)	0	0	(342)	(342)	7,778	4,097
717813-YR-4	PHILADELPHIA PA		01/20/2022	ZERO STAGE CAPITAL	07/20/2022	ZERO STAGE CAPITAL	1,660,000	2,116,716	1,922,662	2,090,392	0	(26,323)	0	(26,323)	0	0	(167,731)	(167,731)	60,175	18,214
73358X-CA-8	PORT AUTH N Y & N J		07/14/2022	ZERO STAGE CAPITAL	12/19/2022	ZERO STAGE CAPITAL	885,000	1,007,227	980,022	1,001,576	0	(5,651)	0	(5,651)	0	0	(21,554)	(21,554)	30,238	11,063
735371-QL-3	PORT SEATTLE WASH		02/02/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	1,615,000	1,920,461	1,827,679	1,893,067	0	(27,394)	0	(27,394)	0	0	(65,387)	(65,387)	45,310	1,346
763261-7N-8	RICHARDSON TEX INDPT		11/07/2022	ZERO STAGE CAPITAL	11/29/2022	ZERO STAGE CAPITAL	1,750,000	1,908,935	2,003,873	1,908,894	0	(41)	0	(41)	0	0	94,979	94,979	243	0
771902-HJ-5	ROCHESTER MINN HEALT		03/25/2022	ZERO STAGE CAPITAL	08/17/2022	ZERO STAGE CAPITAL	640,000	694,662	659,917	693,116	0	(1,547)	0	(1,547)	0	0	(33,199)	(33,199)	9,031	0
79574C-EX-7	SALT RIV PROJ AGRIC		03/23/2022	ZERO STAGE CAPITAL	08/19/2022	ZERO STAGE CAPITAL	2,970,000	3,456,427	3,374,514	3,423,593	0	(32,834)	0	(32,834)	0	0	(49,079)	(49,079)	95,700	34,650
796815-ZC-5	SAN BERNARDINO CNTY		05/25/2022	ZERO STAGE CAPITAL	06/03/2022	ZERO STAGE CAPITAL	1,250,000	1,376,225	1,396,400	1,375,537	0	(688)	0	(688)	0	0	20,863	20,863	11,285	9,722
812643-XS-8	SEATTLE WASH MUN LT		06/29/2022	ZERO STAGE CAPITAL	12/06/2022	ZERO STAGE CAPITAL	2,140,000	2,396,629	2,389,717	2,393,214	0	(3,415)	0	(3,415)	0	0	(3,497)	(3,497)	43,097	0
821686-2T-8	SHELBY CNTY TENN		11/09/2022	ZERO STAGE CAPITAL	12/05/2022	ZERO STAGE CAPITAL	1,330,000	1,463,865	1,546,817	1,463,865	0	0	0	0	0	0	82,952	82,952	0	0
821686-X4-9	SHELBY CNTY TENN		10/03/2022	ZERO STAGE CAPITAL	11/03/2022	ZERO STAGE CAPITAL	620,000	682,298	677,722	681,477	0	(820)	0	(820)	0	0	(3,755)	(3,755)	3,100	172
833102-ZY-5	SNOHOMISH CNTY WASH		01/05/2022	ZERO STAGE CAPITAL	02/04/2022	ZERO STAGE CAPITAL	500,000	669,175	647,865	667,752	0	(1,423)	0	(1,423)	0	0	(19,887)	(19,887)	4,653	2,431
837227-4E-4	SOUTH CENT CONN REGL		10/25/2022	ZERO STAGE CAPITAL	11/15/2022	ZERO STAGE CAPITAL	3,360,000	3,471,508	3,492,681	3,471,245	0	(264)	0	(264)	0	0	21,436	21,436	42,949	33,149
838736-WX-0	SOUTH LYON MICH CMNT		01/11/2022	ZERO STAGE CAPITAL	02/08/2022	ZERO STAGE CAPITAL	2,200,000	2,417,294	2,389,046	2,410,009	0	(7,285)	0	(7,285)	0	0	(20,963)	(20,963)	30,250	21,694
86476P-L8-9	SUFFOLK CNTY N Y		10/03/2022	ZERO STAGE CAPITAL	10/13/2022	ZERO STAGE CAPITAL	2,040,000	2,233,433	2,257,546	2,232,855	0	(578)	0	(578)	0	0	24,690	24,690	34,567	30,883
882806-GQ-9	TEXAS TECH UNIV REVS		08/10/2022	ZERO STAGE CAPITAL	09/06/2022	ZERO STAGE CAPITAL	695,000	787,129	766,161	785,605	0	(1,524)	0	(1,524)	0	0	(19,444)	(19,444)	19,595	16,892
88283L-JF-4	TEXAS TRANSN COMMN S		02/09/2022	ZERO STAGE CAPITAL	07/12/2022	ZERO STAGE CAPITAL	2,840,000	3,078,503	2,993,360	3,031,827	0	(46,676)	0	(46,676)	0	0	(38,467)	(38,467)	111,233	51,278
89602R-GP-4	TRIBOROUGH BRDG & TU		01/07/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	2,855,000	3,617,799	3,087,454	3,578,186	0	(39,613)	0	(39,613)	0	0	(490,732)	(490,732)	97,546	22,206
90634P-RA-9	UNION CNTY N J		06/29/2022	ZERO STAGE CAPITAL	08/15/2022	ZERO STAGE CAPITAL	1,750,000	1,862,035	1,927,940	1,860,791	0	(1,244)	0	(1,244)	0	0	67,149	67,149	12,056	3,111
914233-3C-3	UNIVERSITY CONN		04/04/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	2,675,000	3,179,612	3,151,765	3,164,438	0	(15,174)	0	(15,174)	0	0	(12,672)	(12,672)	46,441	0
914455-SR-2	UNIVERSITY MICH UNIV		10/12/2022	ZERO STAGE CAPITAL	10/19/2022	ZERO STAGE CAPITAL	450,000	496,953	495,612	496,872	0	(81)	0	(81)	0	0	(1,260)	(1,260)	1,250	813
914455-TK-6	UNIVERSITY MICH UNIV		10/05/2022	ZERO STAGE CAPITAL	10/19/2022	ZERO STAGE CAPITAL	1,260,000	1,340,602	1,340,363	1,339,743	0	(859)	0	(859)	0	0	620	620	3,500	1,050
92817R-BB-5	VIRGINIA ST PUB SCH		02/07/2022	ZERO STAGE CAPITAL	05/18/2022	ZERO STAGE CAPITAL	1,290,000	1,561,687	1,438,943	1,549,287	0	(12,400)	0	(12,400)	0	0	(110,343)	(110,343)	18,275	179
92818H-UY-5	VIRGINIA ST PUB SCH		02/09/2022	ZERO STAGE CAPITAL	04/07/2022	ZERO STAGE CAPITAL	2,920,000	3,475,530	3,325,968	3,458,996	0	(16,534)	0	(16,534)	0	0	(133,029)	(133,029)	61,644	36,906
93878Y-BE-8	WASHINGTON D C MET A		03/02/2022	ZERO STAGE CAPITAL	05/16/2022	ZERO STAGE CAPITAL	2,000,000	2,571,060	2,286,840	2,559,473	0	(11,587)	0	(11,587)	0	0	(272,633)	(272,633)	34,167	13,611
93974E-HA-7	WASHINGTON ST		03/11/2022	ZERO STAGE CAPITAL	06/01/2022	J P MORGAN	1,950,000	2,108,672	2,063,549	2,088,723	0	(19,949)	0	(19,949)	0	0	(25,174)	(25,174)	47,667	18,958
93974E-LL-8	WASHINGTON ST		01/04/2022	ZERO STAGE CAPITAL	01/31/2022	VARIOUS	6,500,000	8,609,900	8,254,610	8,594,050	0	(15,850)	0	(15,850)	0	0	(339,440)	(339,440)	163,403	139,931

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
93978H-XL-4	WASHINGTON ST HEALTH		01/05/2022	ZERO STAGE CAPITAL	01/19/2022	ZERO STAGE CAPITAL	1,725,000	1,974,228	1,952,855	1,971,105	0	(3,123)	0	(3,123)	0	0	(18,249)	(18,249)	26,833	23,958
940157-5G-1	WASHINGTON SUBN SAN		02/09/2022	ZERO STAGE CAPITAL	09/06/2022	ZERO STAGE CAPITAL	860,000	1,060,363	978,568	1,044,093	0	(16,270)	0	(16,270)	0	0	(65,524)	(65,524)	33,086	8,242
956553-F9-7	WEST VIRGINIA ST		11/29/2022	ZERO STAGE CAPITAL	12/20/2022	ZERO STAGE CAPITAL	800,000	897,904	904,496	897,368	0	(536)	0	(536)	0	0	7,128	7,128	22,333	19,889
971567-SP-8	WILMINGTON DEL		04/01/2022	ZERO STAGE CAPITAL	06/22/2022	ZERO STAGE CAPITAL	1,225,000	1,458,987	1,368,901	1,453,506	0	(5,481)	0	(5,481)	0	0	(84,605)	(84,605)	29,434	15,313
97705M-GV-1	WISCONSIN ST		09/08/2022	ZERO STAGE CAPITAL	09/22/2022	ZERO STAGE CAPITAL	1,835,000	2,008,756	1,973,873	2,008,030	0	(727)	0	(727)	0	0	(34,157)	(34,157)	36,955	32,622
977123-Q5-0	WISCONSIN ST TRANSN		03/18/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	610,000	708,460	696,681	701,220	0	(7,240)	0	(7,240)	0	0	(4,539)	(4,539)	19,232	6,863
980116-LH-8	WOODS HOLE MARTHAS V		03/16/2022	ZERO STAGE CAPITAL	04/06/2022	ZERO STAGE CAPITAL	1,750,000	1,867,425	1,851,483	1,864,123	0	(3,302)	0	(3,302)	0	0	(12,640)	(12,640)	8,993	4,132
01F020-62-0	UMBS TBA 30YR		02/09/2022	ZERO STAGE CAPITAL	02/14/2022	ZERO STAGE CAPITAL	2,000,000	1,960,391	1,957,324	1,960,391	0	0	0	0	0	0	(3,066)	(3,066)	1,444	1,444
01F020-67-9	UMBS TBA 30YR		07/12/2022	ZERO STAGE CAPITAL	07/12/2022	ZERO STAGE CAPITAL	5,500,000	4,681,641	4,695,273	4,681,641	0	0	0	0	0	0	13,633	13,633	3,972	3,972
01F022-68-3	UMBS TBA 30YR		07/26/2022	ZERO STAGE CAPITAL	07/26/2022	ZERO STAGE CAPITAL	4,000,000	3,675,195	3,675,195	3,675,195	0	0	0	0	0	0	0	0	2,778	2,778
01F030-67-8	UMBS TBA 30YR		06/24/2022	ZERO STAGE CAPITAL	07/11/2022	VARIOUS	12,445,000	11,376,037	11,411,948	11,376,037	0	0	0	0	0	0	35,911	35,911	13,482	13,482
01F032-67-4	UMBS TBA 30YR		06/23/2022	ZERO STAGE CAPITAL	06/23/2022	VARIOUS	8,945,000	8,492,810	8,523,377	8,492,810	0	0	0	0	0	0	30,567	30,567	11,306	11,306
01F042-67-3	UMBS TBA 30YR		04/25/2022	ZERO STAGE CAPITAL	06/08/2022	ZERO STAGE CAPITAL	4,745,000	4,800,976	4,787,997	4,800,976	0	0	0	0	0	0	(12,979)	(12,979)	7,711	7,711
3132D6-C2-4	FHLMC PC 15Y SB8189		11/25/2022	ZERO STAGE CAPITAL	12/20/2022	ZERO STAGE CAPITAL	1,935,461	1,887,983	1,900,684	1,887,998	0	15	0	15	0	0	12,686	12,686	4,301	3,011
3132D6-CZ-1	FHLMC PC 15Y SB8188		08/24/2022	ZERO STAGE CAPITAL	09/26/2022	ZERO STAGE CAPITAL	499,950	493,974	468,391	493,974	0	0	0	0	0	0	(25,583)	(25,583)	826	826
3132DM-5N-1	FHLMC PC 30Y SD0853		01/24/2022	ZERO STAGE CAPITAL	05/01/2022	VARIOUS	3,295,362	3,308,750	3,071,002	3,299,933	0	(171)	0	(171)	0	0	(237,543)	(237,543)	23,011	2,975
3132DM-5P-6	FHLMC PC 30Y SD0854		01/24/2022	ZERO STAGE CAPITAL	05/25/2022	VARIOUS	3,890,482	3,906,288	3,626,119	3,906,015	0	(273)	0	(273)	0	0	(279,896)	(279,896)	27,203	3,512
3132DM-JA-4	FHLMC PC 30Y SD0257		02/09/2022	ZERO STAGE CAPITAL	07/01/2022	VARIOUS	531,937	542,908	484,307	535,449	0	(451)	0	(451)	0	0	(58,003)	(58,003)	7,029	576
3132DN-CA-9	FHLMC PC 30Y SD0965		04/20/2022	ZERO STAGE CAPITAL	12/21/2022	VARIOUS	1,016,774	994,215	945,578	996,035	0	203	0	203	0	0	(50,455)	(50,455)	19,423	1,087
3132DN-CZ-4	FHLMC PC 30Y SD0988		04/19/2022	ZERO STAGE CAPITAL	07/01/2022	VARIOUS	578,338	562,163	548,666	562,424	0	261	0	261	0	0	(13,758)	(13,758)	4,093	619
3132DN-UV-3	FHLMC PC 30Y SD1496		09/01/2022	ZERO STAGE CAPITAL	12/02/2022	VARIOUS	868,752	875,675	864,955	875,558	0	(117)	0	(117)	0	0	(10,603)	(10,603)	8,638	1,569
3132DW-C3-5	FHLMC PC 30Y SD8190		01/03/2022	ZERO STAGE CAPITAL	04/25/2022	VARIOUS	104,730	108,576	105,185	108,522	0	(54)	0	(54)	0	0	(3,336)	(3,336)	635	105
3132DW-C7-6	FHLMC		01/06/2022	ZERO STAGE CAPITAL	02/01/2022	ZERO STAGE CAPITAL	999,900	1,006,502	1,002,713	1,006,502	0	0	0	0	0	0	(3,789)	(3,789)	903	903
3132DW-C9-2	FHLMC PC 30Y SD8196		01/12/2022	ZERO STAGE CAPITAL	03/21/2022	VARIOUS	1,409,510	1,479,545	1,430,473	1,464,045	0	(15,501)	0	(15,501)	0	0	(33,571)	(33,571)	6,961	1,781
3132DW-CL-5	FHLMC PC 30Y SD8175		05/06/2022	ZERO STAGE CAPITAL	05/10/2022	CREDIT SUISSE SECURITIES	27,223	26,305	26,885	26,305	0	351	0	351	0	0	580	580	29	29
3132DW-D2-6	FHLMC PC 30Y SD8221		04/27/2022	BARCLAYS US FUN	08/25/2022	VARIOUS	5,000,000	4,932,109	4,909,903	4,933,185	0	1,076	0	1,076	0	0	(23,282)	(23,282)	35,414	5,347
3132DW-D6-7	FHLMC PC 30Y SD8225		06/24/2022	ZERO STAGE CAPITAL	06/25/2022	ZERO STAGE CAPITAL	999,999	920,937	937,969	920,937	0	0	0	0	0	0	17,031	17,031	1,083	1,083
3132DW-DE-0	FHLMC PC 30Y SD8201		09/22/2022	ZERO STAGE CAPITAL	09/22/2022	ZERO STAGE CAPITAL	299,999	266,859	268,552	266,859	0	0	0	0	0	0	1,693	1,693	300	300
3132DW-DF-7	FHLMC PC 30Y SD8202		05/06/2022	ZERO STAGE CAPITAL	05/06/2022	ZERO STAGE CAPITAL	24,655	23,823	24,348	23,823	0	0	0	0	0	0	525	525	26	26
3132DW-DH-3	FHLMC PC 30Y SD8204		10/11/2022	ZERO STAGE CAPITAL	10/26/2022	ZERO STAGE CAPITAL	1,999,999	1,599,062	1,577,344	1,599,062	0	0	0	0	0	0	(21,719)	(21,719)	1,444	1,444
3132DW-DK-6	FHLMC PC 30Y SD8206		02/23/2022	ZERO STAGE CAPITAL	02/25/2022	ZERO STAGE CAPITAL	1,999,850	2,016,137	2,007,037	2,016,137	0	0	0	0	0	0	(9,101)	(9,101)	2,167	2,167
3132DW-DQ-3	FHLMC PC 30Y SD8211		10/25/2022	ZERO STAGE CAPITAL	10/26/2022	ZERO STAGE CAPITAL	245,999	192,110	194,013	192,110	0	0	0	0	0	0	1,903	1,903	178	178
3132DW-DS-9	FHLMC PC 30Y SD8213		06/14/2022	ZERO STAGE CAPITAL	08/16/2022	VARIOUS	3,065,210	2,935,321	2,906,094	3,018,770	0	83,692	0	83,692	0	0	(112,676)	(112,676)	33,045	2,821
3132DW-DX-8	FHLMC PC 30Y SD8218		07/12/2022	ZERO STAGE CAPITAL	07/12/2022	WELLS FARGO	499,999	436,757	423,124	436,757	0	1,095	0	1,095	0	0	(13,633)	(13,633)	361	361
3132DW-E5-8	FHLMC PC 30Y SD8256		09/06/2022	ZERO STAGE CAPITAL	09/08/2022	ZERO STAGE CAPITAL	1,999,900	1,974,298	1,976,193	1,974,298	0	0	0	0	0	0	1,894	1,894	2,778	2,778
3132DW-E6-6	FHLMC PC 30Y SD8257		08/16/2022	ZERO STAGE CAPITAL	09/07/2022	ZERO STAGE CAPITAL	3,000,000	3,030,703	2,975,859	3,030,703	0	0	0	0	0	0	(54,844)	(54,844)	4,875	4,875
3132DW-EG-4	FHLMC PC 30Y SD8235		06/14/2022	ZERO STAGE CAPITAL	06/15/2022	ZERO STAGE CAPITAL	839,709	759,149	787,621	759,149	0	0	0	0	0	0	28,471	28,471	910	910
3132DW-EQ-2	FHLMC PC 30Y SD8243		09/20/2022	ZERO STAGE CAPITAL	10/06/2022	ZERO STAGE CAPITAL	2,999,999	2,829,180	2,782,852	2,829,180	0	0	0	0	0	0	(46,328)	(46,328)	3,597	3,597
3132DW-EZ-2	FHLMC PC 30Y SD8252		10/25/2022	ZERO STAGE CAPITAL	10/26/2022	ZERO STAGE CAPITAL	164,393	128,381	129,652	128,381	0	0	0	0	0	0	1,271	1,271	119	119
3132DW-F4-0	FHLMC PC 30Y SD8287		11/08/2022	ZERO STAGE CAPITAL	12/14/2022	ZERO STAGE CAPITAL	4,499,750	4,236,581	4,379,911	4,236,788	0	207	0	207	0	0	143,123	143,123	6,437	6,750
3132DW-F6-5	FHLMC PC 30Y SD8289		11/02/2022	ZERO STAGE CAPITAL	11/30/2022	ZERO STAGE CAPITAL	500,000	493,750	502,344	493,750	0	0	0	0	0	0	8,594	8,594	917	917
3132DW-F7-3	FHLMC PC 30Y SD8290		11/10/2022	ZERO STAGE CAPITAL	11/15/2022	ZERO STAGE CAPITAL	1,000,000	1,016,172	1,016,484	1,016,172	0	0	0	0	0	0	313	313	2,000	2,000
3132DW-FE-8	FHLMC PC 30Y SD8265		10/24/2022	ZERO STAGE CAPITAL	10/26/2022	ZERO STAGE CAPITAL	1,999,998	1,792,030	1,828,045	1,792,030	0	0	0	0	0	0	36,016	36,016	2,889	2,889
3132DW-FG-3	FHLMC PC 30Y SD8267		09/07/2022	ZERO STAGE CAPITAL	09/13/2022	ZERO STAGE CAPITAL	2,000,000	2,012,656	1,997,813	2,012,656	0	0	0	0	0	0	(14,844)	(14,844)	3,333	3,333
3132DW-FQ-1	FHLMC PC 30Y SD8275		10/06/2022	ZERO STAGE CAPITAL	11/08/2022	ZERO STAGE CAPITAL	500,000	478,516	471,816	478,516	0	0	0	0	0	0	(6,699)	(6,699)	813	813
3132DW-FR-9	FHLMC PC 30Y SD8276		10/07/2022	ZERO STAGE CAPITAL	10/19/2022	ZERO STAGE CAPITAL	1,999,800	1,940,197	1,916,058	1,940,197	0	0	0	0	0	0	(24,138)	(24,138)	3,611	3,611
3132DW-FS-7	FHLMC PC 30Y SD8277		11/10/2022	ZERO STAGE CAPITAL	11/30/2022	ZERO STAGE CAPITAL	1,999,999	1,995,156	2,009,375	1,995,156	0	0	0	0	0	0	14,219	14,219	3,667	3,667
3133AF-A9-2	FHLMC PC 30Y QB8132		10/25/2022	ZERO STAGE CAPITAL	10/26/2022	ZERO STAGE CAPITAL	815,854	637,131	643,441	637,131	0	0	0	0	0	0	6,310	6,310	589	589

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3133AL-D5-4	FHLMC PC 30Y QC1924		09/08/2022	ZERO STAGE CAPITAL	09/08/2022	ZERO STAGE CAPITAL	505,845	447,673	472,057	447,673	0	0	0	0	0	0	24,383	24,383	457	457
3133AR-KJ-3	FHLMC PC 30Y QC6597		09/08/2022	ZERO STAGE CAPITAL	09/08/2022	ZERO STAGE CAPITAL	494,153	437,326	461,146	437,326	0	0	0	0	0	0	23,820	23,820	446	446
3133AR-SJ-5	FHLMC PC 30Y QC6821		09/08/2022	ZERO STAGE CAPITAL	09/08/2022	ZERO STAGE CAPITAL	32,400	28,675	28,675	28,675	0	0	0	0	0	0	0	0	29	29
3133AR-XZ-3	FHLMC PC 30Y QC6996		07/22/2022	ZERO STAGE CAPITAL	09/25/2022	VARIOUS	1,765,729	1,623,161	1,563,786	1,623,827	0	666	0	666	0	0	(60,040)	(60,040)	5,268	1,226
3133AS-VF-7	FHLMC PC 30Y QC7814		09/16/2022	ZERO STAGE CAPITAL	09/22/2022	ZERO STAGE CAPITAL	64,849	56,171	55,609	56,171	0	0	0	0	0	0	(562)	(562)	54	54
3133AT-XF-3	FHLMC PC 30Y QC8778		09/02/2022	ZERO STAGE CAPITAL	09/02/2022	ZERO STAGE CAPITAL	2,999,998	2,678,436	2,799,608	2,678,436	0	0	0	0	0	0	121,172	121,172	2,708	2,708
3133AU-2M-9	FHLMC PC 30Y QC9780		01/25/2022	ZERO STAGE CAPITAL	04/25/2022	VARIOUS	731,153	734,295	694,960	734,258	0	(37)	0	(37)	0	0	(39,298)	(39,298)	3,651	0
3133AX-MA-7	FHLMC PC 30Y QD1253		10/11/2022	ZERO STAGE CAPITAL	10/11/2022	ZERO STAGE CAPITAL	79,999	64,150	66,237	64,150	0	0	0	0	0	0	2,087	2,087	53	53
3133B1-RZ-6	FHLMC PC 30Y QD4104		10/11/2022	ZERO STAGE CAPITAL	10/11/2022	ZERO STAGE CAPITAL	876,654	702,967	725,842	702,967	0	0	0	0	0	0	22,875	22,875	584	584
3133B1-XC-0	FHLMC PC 30Y QD4275		01/03/2022	ZERO STAGE CAPITAL	03/25/2022	VARIOUS	1,118,345	1,159,760	1,123,120	1,158,947	0	(813)	0	(813)	0	0	(35,827)	(35,827)	6,761	1,118
3133B2-EP-0	FHLMC PC 30Y QD4642		01/11/2022	ZERO STAGE CAPITAL	07/01/2022	VARIOUS	910,000	956,495	864,993	952,571	0	(2,441)	0	(2,441)	0	0	(88,987)	(88,987)	16,726	1,062
3133B2-SY-6	FHLMC PC 30Y QD5035		06/16/2022	ZERO STAGE CAPITAL	06/16/2022	ZERO STAGE CAPITAL	499,999	423,124	423,124	423,124	0	0	0	0	0	0	0	0	361	361
3133B2-XS-3	FHLMC PC 30Y QD5189		11/30/2022	ZERO STAGE CAPITAL	12/02/2022	ZERO STAGE CAPITAL	1,152,749	1,011,538	1,027,298	1,011,538	0	0	0	0	0	0	15,760	15,760	1,153	1,153
3133B3-6Q-5	FHLMC PC 30Y QD6279		11/08/2022	ZERO STAGE CAPITAL	11/08/2022	ZERO STAGE CAPITAL	499,999	424,726	424,922	424,726	0	0	0	0	0	0	195	195	542	542
3133B4-R9-8	UMBS TBA 30YR		01/11/2022	ZERO STAGE CAPITAL	02/01/2022	ZERO STAGE CAPITAL	226,780	226,753	227,312	226,753	0	0	0	0	0	0	558	558	205	205
3133B4-UK-9	FHLMC PC 30Y QD6886		03/30/2022	ZERO STAGE CAPITAL	04/26/2022	ZERO STAGE CAPITAL	669,734	652,154	636,771	652,154	0	0	0	0	0	0	(15,383)	(15,383)	614	614
3133B5-SW-3	FHLMC PC 30Y QD7733		02/23/2022	ZERO STAGE CAPITAL	07/01/2022	VARIOUS	584,107	586,481	529,352	586,407	0	(74)	0	(74)	0	0	(57,054)	(57,054)	6,419	633
3133B6-T6-7	FHLMC PC 30Y QD8673		09/27/2022	ZERO STAGE CAPITAL	09/27/2022	ZERO STAGE CAPITAL	499,999	429,531	481,953	429,531	0	0	0	0	0	0	52,422	52,422	500	500
3133B9-LU-6	FHLMC PC 30Y QE0339		03/30/2022	ZERO STAGE CAPITAL	04/06/2022	ZERO STAGE CAPITAL	353,224	352,411	348,823	352,411	0	0	0	0	0	0	(3,587)	(3,587)	378	378
3133B9-UM-4	FHLMC PC 30Y QE0588		07/26/2022	ZERO STAGE CAPITAL	11/25/2022	VARIOUS	934,927	857,723	761,963	859,163	0	1,440	0	1,440	0	0	(97,200)	(97,200)	6,673	649
3133BA-KU-4	FHLMC PC 30Y QE1207		03/30/2022	ZERO STAGE CAPITAL	04/06/2022	ZERO STAGE CAPITAL	356,001	355,181	351,565	355,181	0	0	0	0	0	0	(3,616)	(3,616)	381	381
3133BA-QQ-7	FHLMC PC 30Y QE1363		03/30/2022	ZERO STAGE CAPITAL	04/28/2022	ZERO STAGE CAPITAL	776,614	756,229	736,571	756,229	0	0	0	0	0	0	(19,658)	(19,658)	712	712
3133BD-3U-7	FHLMC PC 30Y QE4411		06/09/2022	ZERO STAGE CAPITAL	12/21/2022	VARIOUS	805,000	827,389	801,876	825,861	0	(2,722)	0	(2,722)	0	0	(23,986)	(23,986)	19,076	1,342
3133BD-P4-1	FHLMC PC 30Y QE4043		09/09/2022	ZERO STAGE CAPITAL	09/30/2022	ZERO STAGE CAPITAL	499,950	457,338	438,170	457,338	0	0	0	0	0	0	(19,168)	(19,168)	500	500
3133BD-S9-7	FHLMC PC 30Y QE4144		08/05/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	763,257	723,455	726,615	723,455	0	0	0	0	0	0	3,160	3,160	827	827
3133BD-W8-4	FHLMC PC 30Y QE4271		06/09/2022	ZERO STAGE CAPITAL	11/25/2022	VARIOUS	805,000	827,641	778,397	826,355	0	(1,286)	0	(1,286)	0	0	(47,958)	(47,958)	18,165	1,342
3133BE-5A-7	FHLMC PC 30Y QE5341		11/18/2022	WELLS FARGO	12/20/2022	WELLS FARGO	8,649,291	8,115,468	8,203,312	8,115,636	0	168	0	168	0	0	87,676	87,676	19,221	11,532
3133BE-VD-2	FHLMC PC 30Y QE5112		11/03/2022	ZERO STAGE CAPITAL	11/28/2022	ZERO STAGE CAPITAL	672,715	589,441	615,482	589,441	0	0	0	0	0	0	26,041	26,041	785	785
3133BF-GU-8	FHLMC PC 30Y QE5611		08/05/2022	ZERO STAGE CAPITAL	08/09/2022	ZERO STAGE CAPITAL	499,950	497,978	498,213	497,978	0	0	0	0	0	0	234	234	722	722
3133BF-XZ-8	FHLMC PC 30Y QE6096		06/16/2022	ZERO STAGE CAPITAL	06/16/2022	ZERO STAGE CAPITAL	804,712	680,988	680,988	680,988	0	0	0	0	0	0	0	0	581	581
3133BG-VT-2	FHLMC PC 30Y QE6926		09/28/2022	ZERO STAGE CAPITAL	11/04/2022	ZERO STAGE CAPITAL	25,000	24,477	24,055	24,477	0	0	0	0	0	0	(422)	(422)	45	45
3133BH-4E-3	FHLMC PC 30Y QE8021		07/11/2022	ZERO STAGE CAPITAL	08/05/2022	ZERO STAGE CAPITAL	624,089	582,207	592,104	582,207	0	0	0	0	0	0	9,898	9,898	520	520
3133BH-GB-6	FHLMC PC 30Y QE7394		07/15/2022	ZERO STAGE CAPITAL	07/25/2022	ZERO STAGE CAPITAL	1,500,000	1,479,609	1,488,574	1,479,609	0	0	0	0	0	0	8,965	8,965	1,667	1,667
3133BH-QL-3	FHLMC PC 30Y QE7659		09/12/2022	ZERO STAGE CAPITAL	09/26/2022	ZERO STAGE CAPITAL	59,781	59,966	57,885	59,966	0	0	0	0	0	0	(2,081)	(2,081)	100	100
3133BJ-7A-4	FHLMC PC 30Y QE8989		09/12/2022	ZERO STAGE CAPITAL	09/27/2022	ZERO STAGE CAPITAL	499,999	441,054	413,866	441,054	0	0	0	0	0	0	(27,187)	(27,187)	417	417
3133BK-GH-6	FHLMC PC 30Y QE9200		09/01/2022	ZERO STAGE CAPITAL	09/01/2022	ZERO STAGE CAPITAL	999,900	971,700	996,424	971,700	0	0	0	0	0	0	24,724	24,724	1,444	1,444
3133BK-M4-8	FHLMC PC 30Y QE9379		08/22/2022	ZERO STAGE CAPITAL	08/22/2022	ZERO STAGE CAPITAL	500,000	491,797	498,262	491,797	0	0	0	0	0	0	6,465	6,465	722	722
3133BK-PQ-6	FHLMC PC 30Y QE9431		12/02/2022	ZERO STAGE CAPITAL	12/02/2022	ZERO STAGE CAPITAL	484,434	473,894	472,324	473,894	0	0	0	0	0	0	(1,571)	(1,571)	727	727
3133BM-4C-6	FHLMC PC 30Y QF0819		12/02/2022	ZERO STAGE CAPITAL	12/02/2022	ZERO STAGE CAPITAL	449,619	439,837	438,379	439,837	0	0	0	0	0	0	(1,458)	(1,458)	674	674
3133BM-6B-6	FHLMC PC 30Y QF0866		10/13/2022	ZERO STAGE CAPITAL	10/13/2022	ZERO STAGE CAPITAL	524,887	491,877	495,937	491,877	0	0	0	0	0	0	4,060	4,060	853	853
3133BN-A2-9	FHLMC PC 30Y QF0925		09/09/2022	ZERO STAGE CAPITAL	09/30/2022	ZERO STAGE CAPITAL	1,627,886	1,489,134	1,426,721	1,489,134	0	0	0	0	0	0	(62,413)	(62,413)	1,628	1,628
3133BP-V2-1	FHLMC PC 30Y QF2433		10/13/2022	ZERO STAGE CAPITAL	10/13/2022	ZERO STAGE CAPITAL	411,530	385,649	388,832	385,649	0	0	0	0	0	0	3,183	3,183	669	669
3133BQ-TY-2	FHLMC PC 30Y QF3267		09/28/2022	ZERO STAGE CAPITAL	11/04/2022	ZERO STAGE CAPITAL	942,441	922,709	906,805	922,709	0	0	0	0	0	0	(15,904)	(15,904)	1,702	1,702
3133BQ-YH-3	FHLMC PC 30Y QF3412		11/04/2022	ZERO STAGE CAPITAL	11/08/2022	ZERO STAGE CAPITAL	500,000	491,309	493,945	491,309	0	0	0	0	0	0	2,637	2,637	993	993
3133BS-ED-0	FHLMC PC 30Y QF4632		12/02/2022	ZERO STAGE CAPITAL	12/02/2022	ZERO STAGE CAPITAL	266,549	260,749	259,885	260,749	0	0	0	0	0	0	(864)	(864)	400	400
3133BS-GV-8	FHLMC PC 30Y QF4712		10/13/2022	ZERO STAGE CAPITAL	11/15/2022	ZERO STAGE CAPITAL	500,000	496,953	508,242	496,953	0	0	0	0	0	0	11,289	11,289	1,000	1,000
3133KM-3V-5	FHLMC PC 30Y RA6212		03/10/2022	ZERO STAGE CAPITAL	05/09/2022	VARIOUS	468,121	488,309	463,962	475,183	0	(948)	0	(948)	0	0	(22,859)	(22,859)	5,052	676
3133KN-KV-4	FHLMC PC 30Y RA6608		09/22/2022	ZERO STAGE CAPITAL	09/22/2022	ZERO STAGE CAPITAL	499,950	444,722	447,544	444,722	0	0	0	0	0	0	2,822	2,822	500	500
3133KN-LD-3	FHLMC PC 30Y RA6624		10/25/2022	ZERO STAGE CAPITAL	10/26/2022	ZERO STAGE CAPITAL	637,060	497,504	502,431	497,504	0	0	0	0	0	0	4,927	4,927	460	460

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3133KP-FZ-6	FHLMC PC 30Y RA7384		08/03/2022	ZERO STAGE CAPITAL	08/03/2022	ZERO STAGE CAPITAL	3,499,999	3,426,718	3,385,507	3,426,718	0	0	0	0	0	0	(41,211)	(41,211)	3,403	3,403
3133KY-WP-0	FHLMC PC 20Y RB5154		06/09/2022	VARIOUS	09/16/2022	VARIOUS	3,569,907	3,335,126	3,168,124	3,361,597	0	26,471	0	26,471	0	0	(193,473)	(193,473)	26,588	2,975
3133KY-WS-4	FHLMC PC 20Y RB5157		05/31/2022	PERSHING DLJ	08/17/2022	VARIOUS	777,009	719,493	717,117	720,828	0	(1,071)	0	(1,071)	0	0	(3,701)	(3,701)	5,519	54
3133WJ-NV-7	FHLMC PC 15Y Q00404		09/07/2022	ZERO STAGE CAPITAL	09/28/2022	ZERO STAGE CAPITAL	158,622	155,265	150,692	155,265	0	0	0	0	0	0	(4,573)	(4,573)	262	262
3133WK-DG-8	FHLMC PC 15Y Q01003		09/07/2022	ZERO STAGE CAPITAL	09/28/2022	ZERO STAGE CAPITAL	787,967	771,284	748,569	771,284	0	0	0	0	0	0	(22,716)	(22,716)	1,302	1,302
3138ER-TY-6	FNMA PASSTHRU AL9566		01/04/2022	ZERO STAGE CAPITAL	01/20/2022	ZERO STAGE CAPITAL	9,411	9,882	9,789	9,882	0	0	0	0	0	0	(93)	(93)	12	12
3140K9-U5-6	FNMA PASSTHRU BP2403		01/04/2022	ZERO STAGE CAPITAL	01/20/2022	ZERO STAGE CAPITAL	980,642	1,029,637	1,019,907	1,029,637	0	0	0	0	0	0	(9,730)	(9,730)	1,239	1,239
3140KS-LL-9	FNMA PASSTHRU BQ6630		01/04/2022	ZERO STAGE CAPITAL	01/20/2022	ZERO STAGE CAPITAL	500,000	524,980	520,020	524,980	0	0	0	0	0	0	(4,961)	(4,961)	632	632
3140KT-MN-2	FNMA PASSTHRU BQ7564		07/22/2022	ZERO STAGE CAPITAL	09/25/2022	VARIOUS	1,234,269	1,134,612	1,096,214	1,137,265	0	2,653	0	2,653	0	0	(41,051)	(41,051)	3,658	857
3140L3-RS-2	FNMA PASSTHRU BR4996		09/16/2022	ZERO STAGE CAPITAL	09/22/2022	ZERO STAGE CAPITAL	443,671	384,296	380,448	384,296	0	0	0	0	0	0	(3,847)	(3,847)	370	370
3140L6-AY-0	FNMA PASSTHRU BR7222		09/16/2022	ZERO STAGE CAPITAL	09/22/2022	ZERO STAGE CAPITAL	874,064	757,090	749,510	757,090	0	0	0	0	0	0	(7,580)	(7,580)	728	728
3140LW-XL-6	FNMA PASSTHRU BT7882		09/12/2022	ZERO STAGE CAPITAL	09/26/2022	ZERO STAGE CAPITAL	434,481	435,822	420,700	435,822	0	0	0	0	0	0	(15,122)	(15,122)	724	724
3140LX-KZ-7	FNMA PASSTHRU BT8411		01/20/2022	ZERO STAGE CAPITAL	04/01/2022	VARIOUS	400,631	415,483	401,194	414,848	0	(23)	0	(23)	0	0	(14,244)	(14,244)	1,635	506
3140M9-B4-8	FNMA PASSTHRU BU7258		03/01/2022	ZERO STAGE CAPITAL	04/25/2022	VARIOUS	633,856	630,687	602,422	630,700	0	13	0	13	0	0	(28,279)	(28,279)	1,848	44
3140MA-2R-4	FEDERAL NATL MG		03/03/2022	ZERO STAGE CAPITAL	04/07/2022	ZERO STAGE CAPITAL	499,999	502,968	483,125	502,968	0	0	0	0	0	0	(19,844)	(19,844)	500	500
3140MC-AF-7	FNMA PASSTHRU BU9905		10/25/2022	ZERO STAGE CAPITAL	10/26/2022	ZERO STAGE CAPITAL	442,522	345,582	349,005	345,582	0	0	0	0	0	0	3,423	3,423	320	320
3140MD-KV-9	FNMA PASSTHRU BV0307		02/07/2022	ZERO STAGE CAPITAL	04/25/2022	VARIOUS	80,000	79,375	75,592	79,379	0	4	0	4	0	0	(3,787)	(3,787)	399	72
3140ME-AY-2	FNMA PASSTHRU BV0922		06/14/2022	ZERO STAGE CAPITAL	06/15/2022	ZERO STAGE CAPITAL	95,080	85,958	89,182	85,958	0	0	0	0	0	0	3,224	3,224	103	103
3140ME-BF-2	FNMA PASSTHRU BV0937		07/21/2022	ZERO STAGE CAPITAL	07/21/2022	ZERO STAGE CAPITAL	499,999	493,515	492,109	493,515	0	0	0	0	0	0	(1,406)	(1,406)	556	556
3140MF-2K-8	FNMA PASSTHRU BV2577		06/27/2022	ZERO STAGE CAPITAL	11/25/2022	VARIOUS	635,000	645,716	616,230	645,180	0	(536)	0	(536)	0	0	(28,950)	(28,950)	11,679	1,147
3140MF-Q4-8	FNMA PASSTHRU BV2274		01/27/2022	ZERO STAGE CAPITAL	04/25/2022	VARIOUS	1,485,000	1,482,622	1,403,138	1,482,630	0	8	0	8	0	0	(79,491)	(79,491)	7,416	206
3140MF-R9-6	FNMA PASSTHRU BV2311		02/09/2022	ZERO STAGE CAPITAL	04/25/2022	VARIOUS	590,000	583,178	557,474	583,224	0	46	0	46	0	0	(25,750)	(25,750)	2,946	533
3140MG-3Q-2	UMBS TBA 30YR		01/11/2022	ZERO STAGE CAPITAL	02/14/2022	ZERO STAGE CAPITAL	773,220	773,129	775,032	773,129	0	0	0	0	0	0	1,903	1,903	698	698
3140MG-XX-4	FNMA PASSTHRU BV3393		09/09/2022	ZERO STAGE CAPITAL	09/30/2022	ZERO STAGE CAPITAL	200,000	182,953	175,285	182,953	0	0	0	0	0	0	(7,668)	(7,668)	200	200
3140MJ-GC-3	FNMA PASSTHRU BV4694		03/30/2022	ZERO STAGE CAPITAL	04/28/2022	ZERO STAGE CAPITAL	102,303	99,618	97,029	99,618	0	0	0	0	0	0	(2,590)	(2,590)	94	94
3140MK-G9-7	FNMA PASSTHRU BV5623		09/21/2022	ZERO STAGE CAPITAL	10/20/2022	ZERO STAGE CAPITAL	499,999	447,441	419,609	447,441	0	0	0	0	0	0	(27,832)	(27,832)	542	542
3140MK-HA-3	FNMA PASSTHRU BV5624		09/22/2022	ZERO STAGE CAPITAL	09/22/2022	ZERO STAGE CAPITAL	1,200,048	1,067,481	1,074,255	1,067,481	0	0	0	0	0	0	6,774	6,774	1,200	1,200
3140ML-KT-6	FNMA PASSTHRU BV6605		04/06/2022	ZERO STAGE CAPITAL	04/14/2022	ZERO STAGE CAPITAL	36,654	36,888	36,849	36,888	0	0	0	0	0	0	(39)	(39)	45	45
3140MM-BG-2	FNMA PASSTHRU BV7238		06/24/2022	ZERO STAGE CAPITAL	07/25/2022	VARIOUS	1,999,999	1,868,241	1,851,390	1,869,323	0	1,082	0	1,082	0	0	(17,933)	(17,933)	9,644	1,917
3140MM-K7-2	FNMA PASSTHRU BV7517		10/11/2022	ZERO STAGE CAPITAL	10/11/2022	ZERO STAGE CAPITAL	919,900	737,646	761,649	737,646	0	0	0	0	0	0	24,004	24,004	613	613
3140MM-W8-7	FNMA PASSTHRU BV7870		06/16/2022	ZERO STAGE CAPITAL	06/16/2022	ZERO STAGE CAPITAL	195,288	165,262	165,262	165,262	0	0	0	0	0	0	0	0	141	141
3140MN-CF-1	FNMA PASSTHRU BV8169		03/30/2022	ZERO STAGE CAPITAL	04/06/2022	ZERO STAGE CAPITAL	290,774	290,104	287,151	290,104	0	0	0	0	0	0	(2,953)	(2,953)	311	311
3140MN-GP-5	FNMA PASSTHRU BV8305		03/30/2022	ZERO STAGE CAPITAL	04/26/2022	ZERO STAGE CAPITAL	125,674	122,375	119,489	122,375	0	0	0	0	0	0	(2,887)	(2,887)	115	115
3140MP-G9-6	FNMA PASSTHRU BV9223		08/05/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	236,742	224,396	225,377	224,396	0	0	0	0	0	0	980	980	256	256
3140MP-WF-4	FNMA PASSTHRU BV9645		04/06/2022	ZERO STAGE CAPITAL	04/25/2022	ZERO STAGE CAPITAL	500,000	482,344	473,105	482,344	0	0	0	0	0	0	(9,238)	(9,238)	458	458
3140MP-WH-0	FNMA PASSTHRU BV9647		04/06/2022	ZERO STAGE CAPITAL	04/21/2022	ZERO STAGE CAPITAL	1,426,939	1,436,025	1,430,770	1,436,025	0	0	0	0	0	0	(5,255)	(5,255)	1,744	1,744
3140MS-LX-1	FNMA PASSTHRU BW1241		11/02/2022	ZERO STAGE CAPITAL	11/16/2022	ZERO STAGE CAPITAL	499,999	456,953	470,605	456,953	0	0	0	0	0	0	13,652	13,652	667	667
3140MX-4R-2	FNMA PASSTHRU BW6231		12/02/2022	ZERO STAGE CAPITAL	12/02/2022	ZERO STAGE CAPITAL	397,645	388,994	387,704	388,994	0	0	0	0	0	0	(1,289)	(1,289)	596	596
3140MX-UU-6	FNMA PASSTHRU BW5994		12/02/2022	ZERO STAGE CAPITAL	12/02/2022	ZERO STAGE CAPITAL	453,276	443,415	441,945	443,415	0	0	0	0	0	0	(1,470)	(1,470)	680	680
3140N0-AE-5	FNMA PASSTHRU BW7204		09/09/2022	ZERO STAGE CAPITAL	09/30/2022	ZERO STAGE CAPITAL	171,915	157,262	150,671	157,262	0	0	0	0	0	0	(6,591)	(6,591)	172	172
3140N0-H3-2	FNMA PASSTHRU BW7449		09/28/2022	ZERO STAGE CAPITAL	10/19/2022	ZERO STAGE CAPITAL	712,961	696,919	683,106	696,919	0	0	0	0	0	0	(13,814)	(13,814)	1,287	1,287
3140N0-RU-1	FNMA PASSTHRU BW7698		09/12/2022	ZERO STAGE CAPITAL	09/26/2022	ZERO STAGE CAPITAL	505,737	507,298	489,696	507,298	0	0	0	0	0	0	(17,602)	(17,602)	843	843
3140N1-6S-7	FNMA PASSTHRU BW8980		09/06/2022	ZERO STAGE CAPITAL	09/08/2022	ZERO STAGE CAPITAL	499,950	484,532	485,244	484,532	0	0	0	0	0	0	713	713	667	667
3140N1-6U-2	FNMA PASSTHRU BW8982		09/23/2022	ZERO STAGE CAPITAL	09/23/2022	ZERO STAGE CAPITAL	999,900	983,339	1,002,458	983,339	0	0	0	0	0	0	19,119	19,119	1,667	1,667
3140N1-DQ-3	FNMA PASSTHRU BW8210		09/28/2022	ZERO STAGE CAPITAL	11/04/2022	ZERO STAGE CAPITAL	32,558	31,877	31,327	31,877	0	0	0	0	0	0	(549)	(549)	59	59
3140N1-Q2-2	FNMA PASSTHRU BW8572		12/08/2022	AMHERST	12/20/2022	WELLS FARGO	8,141,262	7,969,532	7,929,462	7,969,600	0	68	0	68	0	0	(40,138)	(40,138)	20,353	12,212
3140N5-6B-5	FNMA PASSTHRU BX1765		11/08/2022	ZERO STAGE CAPITAL	11/25/2022	ZERO STAGE CAPITAL	1,499,998	1,409,764	1,454,999	1,409,764	0	0	0	0	0	0	45,234	45,234	2,250	2,250
3140N5-MY-7	FNMA PASSTHRU BX1274		10/28/2022	ZERO STAGE CAPITAL	11/30/2022	ZERO STAGE CAPITAL	499,999	495,156	502,343	495,156	0	0	0	0	0	0	7,188	7,188	917	917
3140N6-UH-3	FNMA PASSTHRU BX2383		12/02/2022	ZERO STAGE CAPITAL	12/02/2022	ZERO STAGE CAPITAL	511,264	500,140	498,483	500,140	0	0	0	0	0	0	(1,658)	(1,658)	767	767

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140QK-NN-4	FNMA PASSTHRU CB0396		09/08/2022	ZERO STAGE CAPITAL	10/06/2022	ZERO STAGE CAPITAL	5,610,532	4,963,407	4,834,305	4,963,407	0	0	0	0	0	0	(129,101)	(129,101)	4,753	4,753
3140QK-TE-8	FNMA PASSTHRU CB0548		03/01/2022	ZERO STAGE CAPITAL	05/09/2022	VARIOUS	704,622	729,615	684,254	729,151	0	(27,493)	0	(27,493)	0	0	(44,622)	(44,622)	6,915	891
3140QL-ZL-3	FNMA PASSTHRU CB1646		04/06/2022	ZERO STAGE CAPITAL	04/14/2022	ZERO STAGE CAPITAL	36,405	36,637	36,599	36,637	0	0	0	0	0	0	(38)	(38)	45	45
3140QM-6Z-2	FNMA PASSTHRU CB2687		01/05/2022	ZERO STAGE CAPITAL	07/01/2022	VARIOUS	609,508	646,413	579,686	643,971	0	(1,570)	0	(1,570)	0	0	(65,105)	(65,105)	11,206	711
3140QM-MU-5	FNMA PASSTHRU CB2170		03/07/2022	ZERO STAGE CAPITAL	05/01/2022	VARIOUS	548,040	552,494	522,759	548,973	0	(32)	0	(32)	0	0	(29,675)	(29,675)	3,234	594
3140QM-VZ-4	FEDERAL NATL MG		03/24/2022	ZERO STAGE CAPITAL	07/01/2022	VARIOUS	687,486	672,770	622,590	673,038	0	1,424	0	1,424	0	0	(50,448)	(50,448)	5,856	687
3140QN-DE-9	FNMA PASSTHRU CB2800		11/28/2022	ZERO STAGE CAPITAL	11/28/2022	ZERO STAGE CAPITAL	2,499,997	2,210,350	2,149,217	2,210,350	0	0	0	0	0	0	(61,133)	(61,133)	2,500	2,500
3140QN-F4-9	FNMA PASSTHRU CB2886		07/06/2022	ZERO STAGE CAPITAL	08/05/2022	VARIOUS	458,592	431,149	436,864	431,519	0	370	0	370	0	0	5,345	5,345	1,524	497
3140QN-FF-4	FNMA PASSTHRU CB2865		01/06/2022	ZERO STAGE CAPITAL	01/13/2022	ZERO STAGE CAPITAL	500,000	503,477	501,407	503,477	0	0	0	0	0	0	(2,070)	(2,070)	451	451
3140QN-GE-6	FNMA PASSTHRU CB2896		09/22/2022	ZERO STAGE CAPITAL	09/30/2022	ZERO STAGE CAPITAL	4,999,500	4,447,212	4,381,691	4,447,212	0	0	0	0	0	0	(65,521)	(65,521)	5,000	5,000
3140QN-Q9-6	FNMA PASSTHRU CB3179		03/02/2022	ZERO STAGE CAPITAL	07/01/2022	VARIOUS	2,015,870	2,078,866	1,918,268	2,075,397	0	(3,469)	0	(3,469)	0	0	(157,129)	(157,129)	25,341	2,548
3140QN-QY-1	FNMA PASSTHRU CB3170		11/30/2022	ZERO STAGE CAPITAL	12/02/2022	ZERO STAGE CAPITAL	3,847,246	3,375,959	3,428,558	3,375,959	0	0	0	0	0	0	52,599	52,599	3,847	3,847
3140QP-EV-5	FNMA PASSTHRU CB3747		05/06/2022	ZERO STAGE CAPITAL	05/06/2022	VARIOUS	656,022	633,881	647,847	633,881	0	0	0	0	0	0	13,966	13,966	2,615	702
3140QP-FN-2	FNMA PASSTHRU CB3772		10/31/2022	ZERO STAGE CAPITAL	10/31/2022	ZERO STAGE CAPITAL	1,999,999	1,822,812	1,860,078	1,822,812	0	0	0	0	0	0	37,266	37,266	2,889	2,889
3140QP-SC-2	FNMA PASSTHRU CB4114		12/08/2022	SUNTRUST	12/28/2022	MITSUBISHI	10,655,658	9,899,772	9,676,670	9,900,225	0	453	0	453	0	0	(223,556)	(223,556)	29,007	12,432
3140QQ-HN-8	FNMA PASSTHRU CB4736		08/17/2022	ZERO STAGE CAPITAL	08/24/2022	ZERO STAGE CAPITAL	500,000	497,227	494,570	497,227	0	0	0	0	0	0	(2,656)	(2,656)	875	875
3140QQ-KG-9	FNMA PASSTHRU CB4794		10/31/2022	ZERO STAGE CAPITAL	11/08/2022	ZERO STAGE CAPITAL	499,999	470,000	471,816	470,000	0	0	0	0	0	0	1,816	1,816	813	813
3140QQ-QM-0	FNMA PASSTHRU CB4959		10/12/2022	ZERO STAGE CAPITAL	10/12/2022	ZERO STAGE CAPITAL	475,012	448,812	448,812	448,812	0	0	0	0	0	0	0	0	772	772
3140QQ-SE-6	FNMA PASSTHRU CB5016		11/03/2022	ZERO STAGE CAPITAL	11/14/2022	ZERO STAGE CAPITAL	1,335,756	1,170,404	1,197,667	1,170,404	0	0	0	0	0	0	27,263	27,263	1,558	1,558
3140QQ-VJ-1	FNMA PASSTHRU CB5116		09/30/2022	ZERO STAGE CAPITAL	10/27/2022	ZERO STAGE CAPITAL	6,499,999	5,694,101	5,517,578	5,694,101	0	0	0	0	0	0	(176,523)	(176,523)	7,042	7,042
3140X4-7J-9	FNMA PASSTHRU FM1796		09/07/2022	ZERO STAGE CAPITAL	09/28/2022	ZERO STAGE CAPITAL	53,416	52,286	50,746	52,286	0	0	0	0	0	0	(1,540)	(1,540)	88	88
3140X7-C2-3	FNMA PASSTHRU FM3688		01/26/2022	ZERO STAGE CAPITAL	04/25/2022	VARIOUS	418,091	417,503	398,356	417,518	0	15	0	15	0	0	(19,163)	(19,163)	2,074	29
3140X7-QQ-5	FNMA PASSTHRU FM4062		03/10/2022	ZERO STAGE CAPITAL	05/09/2022	VARIOUS	406,291	422,162	404,015	420,123	0	(1,343)	0	(1,343)	0	0	(16,777)	(16,777)	4,344	587
3140XA-T5-1	FNMA PASSTHRU FM6871		09/08/2022	ZERO STAGE CAPITAL	09/08/2022	ZERO STAGE CAPITAL	385,179	340,884	340,884	340,884	0	0	0	0	0	0	0	0	348	348
3140XB-DJ-6	FNMA PASSTHRU FM7304		09/08/2022	ZERO STAGE CAPITAL	09/08/2022	ZERO STAGE CAPITAL	471,884	417,618	417,618	417,618	0	0	0	0	0	0	0	0	426	426
3140XC-DB-1	FNMA PASSTHRU FM8197		10/25/2022	ZERO STAGE CAPITAL	10/26/2022	ZERO STAGE CAPITAL	260,318	203,293	205,306	203,293	0	0	0	0	0	0	2,013	2,013	188	188
3140XC-PA-0	FNMA PASSTHRU FM8516		02/23/2022	ZERO STAGE CAPITAL	07/01/2022	VARIOUS	378,988	387,990	363,219	386,879	0	(1,111)	0	(1,111)	0	0	(23,660)	(23,660)	4,588	479
3140XD-5R-3	FNMA PASSTHRU FM9855		09/16/2022	ZERO STAGE CAPITAL	09/22/2022	ZERO STAGE CAPITAL	128,802	111,565	110,448	111,565	0	0	0	0	0	0	(1,117)	(1,117)	107	107
3140XD-A9-7	FNMA PASSTHRU FM9031		02/09/2022	ZERO STAGE CAPITAL	04/25/2022	VARIOUS	698,343	691,251	664,252	691,388	0	137	0	137	0	0	(27,137)	(27,137)	3,471	630
3140XD-CD-6	FNMA PASSTHRU FM9067		09/16/2022	ZERO STAGE CAPITAL	09/22/2022	ZERO STAGE CAPITAL	488,610	423,221	418,984	423,221	0	0	0	0	0	0	(4,237)	(4,237)	407	407
3140XF-4R-9	FNMA PASSTHRU FS0831		11/30/2022	ZERO STAGE CAPITAL	12/02/2022	VARIOUS	3,111,272	2,972,296	2,809,827	2,973,577	0	1,281	0	1,281	0	0	(163,750)	(163,750)	22,813	3,111
3140XF-AC-5	FNMA PASSTHRU FS0002		01/13/2022	ZERO STAGE CAPITAL	02/08/2022	ZERO STAGE CAPITAL	2,500,001	2,568,596	2,555,549	2,568,596	0	0	0	0	0	0	(13,047)	(13,047)	2,708	2,708
3140XF-HM-6	FNMA PASSTHRU FS0235		09/28/2022	ZERO STAGE CAPITAL	10/12/2022	VARIOUS	5,070,937	5,007,794	4,755,693	5,007,652	0	(142)	0	(142)	0	0	(251,959)	(251,959)	19,912	4,578
3140XF-KR-1	FNMA PASSTHRU FS0303		02/15/2022	ZERO STAGE CAPITAL	07/01/2022	VARIOUS	607,357	610,014	549,688	608,950	0	(45)	0	(45)	0	0	(60,277)	(60,277)	6,704	658
3140XF-KS-9	FNMA PASSTHRU FS0304		01/11/2022	ZERO STAGE CAPITAL	05/09/2022	VARIOUS	850,000	895,953	818,531	893,603	0	(976)	0	(976)	0	0	(76,376)	(76,376)	13,285	1,074
3140XF-L6-6	FNMA PASSTHRU FS0348		10/11/2022	ZERO STAGE CAPITAL	10/11/2022	ZERO STAGE CAPITAL	123,246	98,828	102,044	98,828	0	0	0	0	0	0	3,216	3,216	82	82
3140XF-MU-2	FNMA PASSTHRU FS0370		02/09/2022	ZERO STAGE CAPITAL	04/25/2022	VARIOUS	1,070,685	1,059,811	1,018,834	1,059,955	0	143	0	143	0	0	(41,121)	(41,121)	5,335	967
3140XF-NV-9	FNMA PASSTHRU FS0403		03/03/2022	ZERO STAGE CAPITAL	08/05/2022	VARIOUS	438,525	443,939	418,277	441,435	0	(2,504)	0	(2,504)	0	0	(23,158)	(23,158)	5,809	110
3140XF-PZ-8	FNMA PASSTHRU FS0439		06/23/2022	ZERO STAGE CAPITAL	08/17/2022	VARIOUS	1,442,513	1,296,008	1,327,485	1,347,839	0	51,831	0	51,831	0	0	(20,354)	(20,354)	7,283	1,302
3140XF-Q4-6	FNMA PASSTHRU FS0474		01/24/2022	ZERO STAGE CAPITAL	04/25/2022	VARIOUS	688,468	691,051	654,455	691,025	0	(26)	0	(26)	0	0	(36,570)	(36,570)	3,435	622
3140XF-TC-5	FNMA PASSTHRU FS0546		02/09/2022	ZERO STAGE CAPITAL	04/25/2022	VARIOUS	983,114	972,976	935,422	973,092	0	116	0	116	0	0	(37,670)	(37,670)	4,904	888
3140XF-W9-8	FEDERAL NATL MG		01/05/2022	ZERO STAGE CAPITAL	01/05/2022	ZERO STAGE CAPITAL	1,000,000	1,024,453	1,032,148	1,024,453	0	0	0	0	0	0	7,695	7,695	1,083	1,083
3140XG-AV-1	FNMA PASSTHRU FS0919		03/01/2022	ZERO STAGE CAPITAL	08/05/2022	VARIOUS	613,932	624,676	584,195	624,282	0	(394)	0	(394)	0	0	(40,088)	(40,088)	8,070	665
3140XG-ML-0	FNMA PASSTHRU FS1262		03/28/2022	ZERO STAGE CAPITAL	05/09/2022	VARIOUS	700,000	698,797	677,793	698,804	0	(3,567)	0	(3,567)	0	0	(21,011)	(21,011)	6,934	1,974
3140XG-Q2-8	FNMA PASSTHRU FS1372		03/29/2022	ZERO STAGE CAPITAL	05/10/2022	VARIOUS	3,380,238	3,298,109	3,193,961	3,298,716	0	(16,532)	0	(16,532)	0	0	(104,755)	(104,755)	20,253	0
3140XG-Y3-7	FNMA PASSTHRU FS1629		08/19/2022	ZERO STAGE CAPITAL	09/08/2022	ZERO STAGE CAPITAL	499,999	455,234	442,499	455,234	0	0	0	0	0	0	(12,734)	(12,734)	451	451
31418D-3K-6	FNMA PASSTHRU MA4401		01/20/2022	ZERO STAGE CAPITAL	04/01/2022	VARIOUS	288,331	299,020	288,721	298,491	0	(528)	0	(528)	0	0	(9,771)	(9,771)	1,164	364
31418D-AQ-5	FNMA PASSTHRU MA3614		01/04/2022	ZERO STAGE CAPITAL	02/10/2022	ZERO STAGE CAPITAL	9,946	10,443	10,344	10,443	0	0	0	0	0	0	(99)	(99)	13	13
31418E-AQ-3	FNMA PASSTHRU MA4514		01/07/2022	ZERO STAGE CAPITAL	03/21/2022	VARIOUS	2,927,029	3,085,380	2,931,829	3,055,874	0	(29,507)	0	(29,507)	0	0	(124,044)	(124,044)	22,761	2,856

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
31418E-BU-3	FNMA PASSTHRU MA4550		01/12/2022	ZERO STAGE CAPITAL	05/09/2022	VARIOUS	1,953,571	2,058,499	1,883,233	2,054,035	0	(4,463)	0	(4,463)	0	0	(170,802)	(170,802)	28,924	1,940
31418E-CQ-1	FNMA PASSTHRU MA4578		09/26/2022	ZERO STAGE CAPITAL	09/28/2022	ZERO STAGE CAPITAL	500,000	414,688	423,047	414,688	0	0	0	0	0	0	8,359	8,359	417	417
31418E-CR-9	FNMA PASSTHRU MA4579		03/30/2022	ZERO STAGE CAPITAL	04/28/2022	ZERO STAGE CAPITAL	325,672	317,124	309,360	317,124	0	0	0	0	0	0	(7,764)	(7,764)	299	299
31418E-DB-3	FNMA PASSTHRU MA4597		10/25/2022	ZERO STAGE CAPITAL	10/26/2022	ZERO STAGE CAPITAL	433,851	338,811	342,166	338,811	0	0	0	0	0	0	3,356	3,356	313	313
31418E-DE-7	FNMA PASSTHRU MA4600		11/29/2022	ZERO STAGE CAPITAL	11/28/2022	ZERO STAGE CAPITAL	998,524	891,471	913,572	891,471	0	0	0	0	0	0	22,101	22,101	1,165	1,165
31418E-E6-3	FNMA PASSTHRU MA4656		12/02/2022	ZERO STAGE CAPITAL	12/02/2022	ZERO STAGE CAPITAL	2,437,208	2,407,539	2,374,755	2,407,539	0	0	0	0	0	0	(32,785)	(32,785)	3,656	3,656
31418E-GG-9	FNMA PASSTHRU MA4698		07/11/2022	ZERO STAGE CAPITAL	08/05/2022	ZERO STAGE CAPITAL	375,911	350,684	356,646	350,684	0	0	0	0	0	0	5,962	5,962	313	313
31418E-HK-9	FNMA PASSTHRU MA4733		09/13/2022	ZERO STAGE CAPITAL	10/07/2022	ZERO STAGE CAPITAL	1,499,999	1,472,226	1,429,931	1,472,226	0	0	0	0	0	0	(42,295)	(42,295)	2,250	2,250
31418E-JJ-5	FNMA PASSTHRU MA4781		08/01/2022	ZERO STAGE CAPITAL	08/16/2022	ZERO STAGE CAPITAL	499,950	482,159	475,948	482,159	0	0	0	0	0	0	(6,210)	(6,210)	542	542
31418E-KK-5	FNMA PASSTHRU MA4797		12/09/2022	ZERO STAGE CAPITAL	12/19/2022	ZERO STAGE CAPITAL	2,008,361	1,963,195	1,972,766	1,963,202	0	7	0	7	0	0	9,564	9,564	3,684	3,124
31418E-KR-0	FNMA PASSTHRU MA4803		09/30/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	999,900	904,851	879,287	904,851	0	0	0	0	0	0	(25,564)	(25,564)	1,264	1,264
31418E-LV-0	FNMA PASSTHRU MA4839		10/31/2022	ZERO STAGE CAPITAL	11/02/2022	ZERO STAGE CAPITAL	500,000	455,703	457,266	455,703	0	0	0	0	0	0	1,563	1,563	722	722
31418E-LW-8	FNMA PASSTHRU MA4840		10/13/2022	ZERO STAGE CAPITAL	10/13/2022	ZERO STAGE CAPITAL	63,483	59,491	59,982	59,491	0	0	0	0	0	0	491	491	103	103
31418E-LX-6	FNMA PASSTHRU MA4841		09/28/2022	ZERO STAGE CAPITAL	10/19/2022	ZERO STAGE CAPITAL	787,039	769,331	758,613	769,331	0	0	0	0	0	0	(10,718)	(10,718)	1,421	1,421
31418E-LY-4	FNMA PASSTHRU MA4842		11/21/2022	ZERO STAGE CAPITAL	11/30/2022	ZERO STAGE CAPITAL	1,999,998	2,006,248	2,009,373	2,006,248	0	0	0	0	0	0	3,125	3,125	3,667	3,667
31418E-MS-6	FNMA PASSTHRU MA4868		11/07/2022	ZERO STAGE CAPITAL	11/10/2022	ZERO STAGE CAPITAL	500,000	480,566	490,742	480,566	0	0	0	0	0	0	10,176	10,176	833	833
31418E-MT-4	FNMA PASSTHRU MA4869		11/02/2022	ZERO STAGE CAPITAL	11/30/2022	ZERO STAGE CAPITAL	2,999,700	2,962,204	3,013,761	2,962,204	0	0	0	0	0	0	51,557	51,557	5,499	5,499
0909999999. Subtotal - Bonds - U.S. Special Revenues							517,222,968	540,036,568	527,682,969	538,787,679	0	(1,261,622)	0	(1,261,622)	0	0	(11,140,803)	(11,140,803)	5,827,576	2,586,839
023135-BX-3	AMAZON COM INC		11/21/2022	MORGAN STANLEY	12/28/2022	MORGAN STANLEY	2,000,000	1,775,720	1,772,600	1,781,927	0	6,207	0	6,207	0	0	(9,327)	(9,327)	2,667	611
025816-CV-9	AMERICAN EXPRESS CO		04/28/2022	ZERO STAGE CAPITAL	12/21/2022	ZERO STAGE CAPITAL	1,670,000	1,669,833	1,655,019	1,669,866	0	33	0	33	0	0	(14,847)	(14,847)	22,542	0
025816-CY-3	AMERICAN EXPRESS CO		07/25/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	2,250,000	2,247,750	2,165,940	2,247,928	0	178	0	178	0	0	(81,989)	(81,989)	22,389	0
031162-DE-7	AMGEN INC		02/17/2022	ZERO STAGE CAPITAL	12/21/2022	ZERO STAGE CAPITAL	600,000	598,536	532,854	598,640	0	104	0	104	0	0	(65,786)	(65,786)	16,750	0
031162-DH-0	AMGEN INC		08/15/2022	ZERO STAGE CAPITAL	11/03/2022	ZERO STAGE CAPITAL	1,000,000	998,670	918,090	998,706	0	36	0	36	0	0	(80,616)	(80,616)	8,888	0
05454N-AA-7	AXALTA COATING SYS L		03/30/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	270,000	259,875	255,825	260,208	0	333	0	333	0	0	(4,383)	(4,383)	6,163	3,776
05565E-BZ-7	BMW US CAP LLC EXTND		04/22/2022	ZERO STAGE CAPITAL	05/20/2022	ZERO STAGE CAPITAL	1,020,000	1,013,054	1,014,798	1,013,233	0	179	0	179	0	0	1,565	1,565	4,880	2,302
06406R-BL-0	BANK NEW YORK MELLON		10/18/2022	ZERO STAGE CAPITAL	12/21/2022	ZERO STAGE CAPITAL	380,000	380,000	395,599	380,000	0	0	0	0	0	0	15,599	15,599	3,491	0
1248EP-BR-3	CCO HLDGS LLC/CAP CORP CORPORATE		02/07/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	300,000	307,125	299,625	305,982	0	(1,143)	0	(1,143)	0	0	(6,357)	(6,357)	9,946	4,492
12687G-AB-5	CABLEVISION LIGHTPAT		01/26/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	300,000	291,375	243,750	291,786	0	411	0	411	0	0	(48,036)	(48,036)	12,328	6,234
14913R-2V-8	CATERPILLAR FINL SVC		05/10/2022	ZERO STAGE CAPITAL	05/25/2022	ZERO STAGE CAPITAL	1,065,000	1,063,647	1,073,424	1,063,664	0	17	0	17	0	0	9,760	9,760	1,408	0
14913R-2Z-9	CATERPILLAR FINL SVC		08/08/2022	ZERO STAGE CAPITAL	10/25/2022	ZERO STAGE CAPITAL	1,000,000	998,790	968,860	998,869	0	79	0	79	0	0	(30,009)	(30,009)	7,503	0
16411Q-AN-1	CHENIERE ENERGY PART		07/07/2022	CORPORATE REORG	11/08/2022	ZERO STAGE CAPITAL	370,000	370,000	285,825	370,000	0	0	0	0	0	0	(84,175)	(84,175)	13,495	0
16411R-AK-5	CHENIERE ENERGY INC		01/25/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	160,000	164,750	155,200	164,320	0	(430)	0	(430)	0	0	(9,120)	(9,120)	4,789	2,097
171779-AL-5	CIENA COROP		01/18/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	60,000	60,000	54,450	60,000	0	0	0	0	0	0	(5,550)	(5,550)	940	0
17252M-AP-5	CINTAS CORP NO 2		04/26/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	870,000	869,809	859,160	869,830	0	22	0	22	0	0	(10,670)	(10,670)	10,894	0
18972E-AA-3	CLYDESDALE ACQUISITI		03/30/2022	ZERO STAGE CAPITAL	03/31/2022	ZERO STAGE CAPITAL	90,000	90,000	91,350	90,000	0	0	0	0	0	0	1,350	1,350	0	0
19260Q-AC-1	COINBASE GLOBAL INC		01/27/2022	ZERO STAGE CAPITAL	08/23/2022	ZERO STAGE CAPITAL	160,000	143,800	107,400	144,983	0	1,183	0	1,183	0	0	(37,583)	(37,583)	5,070	2,010
20030N-DZ-1	COMCAST CORP NEW		10/31/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	295,000	294,920	301,316	294,923	0	3	0	3	0	0	6,393	6,393	1,635	0
228187-AB-6	CROWN AMERS LLC / CR		03/01/2022	ZERO STAGE CAPITAL	04/26/2022	ZERO STAGE CAPITAL	360,000	364,800	360,450	364,372	0	(428)	0	(428)	0	0	(3,922)	(3,922)	4,133	1,033
23166M-AA-1	CUSHMAN & WAKEFIELD		03/23/2022	ZERO STAGE CAPITAL	10/04/2022	ZERO STAGE CAPITAL	885,000	920,400	836,325	916,370	0	(4,030)	0	(4,030)	0	0	(80,045)	(80,045)	53,266	21,572
23311V-AH-0	DCP MIDSTREAM OPERAT		04/05/2022	ZERO STAGE CAPITAL	08/25/2022	ZERO STAGE CAPITAL	570,000	587,100	567,938	586,531	0	(569)	0	(569)	0	0	(18,594)	(18,594)	19,644	11,523
233331-BD-8	DTE ENERGY CO		08/03/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	940,000	940,066	921,748	940,066	0	0	0	0	0	0	(18,318)	(18,318)	12,717	411
237266-AJ-0	DARLING INGREDIENTS		05/31/2022	ZERO STAGE CAPITAL	06/02/2022	ZERO STAGE CAPITAL	53,000	53,000	54,126	53,000	0	0	0	0	0	0	1,126	1,126	0	0
24422E-WK-1	DEERE JOHN CAPITAL C		09/06/2022	ZERO STAGE CAPITAL	11/01/2022	ZERO STAGE CAPITAL	1,000,000	998,290	960,530	998,340	0	50	0	50	0	0	(37,810)	(37,810)	6,340	0
24422E-WM-7	DEERE JOHN CAPITAL C		10/05/2022	ZERO STAGE CAPITAL	10/31/2022	ZERO STAGE CAPITAL	395,000	394,747	392,970	394,754	0	7	0	7	0	0	(1,785)	(1,785)	1,048	0
25277L-AA-4	DIAMOND SPORTS GROUP		01/26/2022	ZERO STAGE CAPITAL	03/01/2022	ZERO STAGE CAPITAL	640,000	300,800	640,000	304,779	0	3,979	0	3,979	0	0	335,221	335,221	17,200	15,576
256677-AJ-4	DOLLAR GEN CORP		09/06/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	530,000	529,507	526,847	529,563	0	56	0	56	0	0	(2,717)	(2,717)	5,318	0
26442C-BA-1	DUKE ENERGY CAROLINA		11/30/2022	MORGAN STANLEY	12/20/2022	RBC CAP	2,000,000	1,709,280	1,716,700	1,711,197	0	1,917	0	1,917	0	0	5,503	5,503	19,192	16,469
26884L-AF-6	EQT CORP		02/08/2022	ZERO STAGE CAPITAL	04/07/2022	ZERO STAGE CAPITAL	85,000	86,063	84,334	86,037	0	(26)	0	(26)	0	0	(1,703)	(1,703)	1,722	1,188

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
26885B-AM-2	EQUITRANS MIDSTREAM		05/31/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	490,000	490,000	494,900	490,000	0	0	0	0	0	0	4,900	4,900	102	0
29278N-AP-8	ENERGY TRANSFER L P		12/02/2022	GOLDMAN SACHS	12/28/2022	USBCORP	2,500,000	2,362,400	2,356,450	2,365,968	0	3,568	0	3,568	0	0	(9,518)	(9,518)	9,063	4,229
29365B-AA-1	ENTEGRIS ESCROWCORPO		04/05/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	480,000	477,710	453,485	477,751	0	41	0	41	0	0	(24,267)	(24,267)	3,420	0
31944T-AA-8	FIRSTCASH HOLDINGS I		01/04/2022	ZERO STAGE CAPITAL	06/15/2022	ZERO STAGE CAPITAL	165,000	167,888	148,500	167,668	0	(219)	0	(219)	0	0	(19,168)	(19,168)	4,744	593
36264F-AA-9	GSK CONSU HEAL CAP U		03/21/2022	ZERO STAGE CAPITAL	06/01/2022	ZERO STAGE CAPITAL	280,000	280,000	279,070	280,000	0	0	0	0	0	0	(930)	(930)	1,623	0
36264F-AB-7	GSK CONSU HEAL CAP U		03/24/2022	ZERO STAGE CAPITAL	11/02/2022	CORPORATE REORG	250,000	249,715	250,000	249,747	0	32	0	32	0	0	253	253	5,109	94
365417-AA-2	GARDEN SPINCO CORP		07/18/2022	ZERO STAGE CAPITAL	10/17/2022	ZERO STAGE CAPITAL	605,000	605,000	622,525	605,000	0	0	0	0	0	0	17,525	17,525	12,227	0
36962G-XZ-2	GENERAL ELECTRIC CO		05/26/2022	JP MORGAN	12/02/2022	TENDER EX	1,000,000	1,172,410	1,082,530	1,165,190	0	(7,220)	0	(7,220)	0	0	(82,660)	(82,660)	48,188	14,250
370334-CS-1	GENERAL MILLS INC		11/16/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	405,000	405,000	406,575	405,000	0	0	0	0	0	0	1,575	1,575	1,592	0
37045X-DW-3	GENERAL MTRS FINL CO		06/06/2022	ZERO STAGE CAPITAL	12/01/2022	ZERO STAGE CAPITAL	190,000	189,787	186,360	189,794	0	7	0	7	0	0	(3,435)	(3,435)	4,565	0
372460-AB-1	GENUINE PARTS CO		01/06/2022	ZERO STAGE CAPITAL	03/02/2022	ZERO STAGE CAPITAL	150,000	149,582	147,158	149,602	0	20	0	20	0	0	(2,444)	(2,444)	394	0
374276-AJ-2	GETTY IMAGES INC		04/20/2022	ZERO STAGE CAPITAL	10/21/2022	ZERO STAGE CAPITAL	275,000	287,719	272,250	284,206	0	(3,513)	0	(3,513)	0	0	(11,956)	(11,956)	17,428	3,798
389375-AJ-5	GRAY TELEVISION INC CORPORATE		08/18/2022	ZERO STAGE CAPITAL	11/29/2022	ZERO STAGE CAPITAL	296,000	293,780	271,580	293,934	0	154	0	154	0	0	(22,354)	(22,354)	6,570	1,787
41984L-AA-5	HAWAIIAN BRAND INTEL		04/04/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	250,000	250,000	244,375	250,000	0	0	0	0	0	0	(5,625)	(5,625)	5,510	3,035
42226A-AA-5	HEALTHEQUITY INC		01/14/2022	VARIOUS	11/29/2022	ZERO STAGE CAPITAL	275,000	275,813	238,906	275,685	0	(127)	0	(127)	0	0	(36,779)	(36,779)	14,197	3,394
45074J-AA-2	ITT HOLDINGS LLC		01/19/2022	ZERO STAGE CAPITAL	05/18/2022	ZERO STAGE CAPITAL	300,000	296,825	249,750	296,962	0	137	0	137	0	0	(47,212)	(47,212)	16,900	9,941
46647P-BE-5	JPMORGAN CHASE & CO		12/02/2022	JP MORGAN	12/20/2022	CITIGROUP	2,500,000	2,132,750	2,113,925	2,134,474	0	1,724	0	1,724	0	0	(20,549)	(20,549)	12,744	9,701
49327M-3E-2	KEYBANK NATIONAL ASS		08/03/2022	ZERO STAGE CAPITAL	11/08/2022	ZERO STAGE CAPITAL	1,000,000	999,720	966,690	999,743	0	23	0	23	0	0	(33,053)	(33,053)	10,606	0
50106G-AF-9	KRONOS ACQ / KIK CUSTOM		05/16/2022	ZERO STAGE CAPITAL	07/06/2022	ZERO STAGE CAPITAL	370,000	284,708	271,950	286,254	0	1,547	0	1,547	0	0	(14,304)	(14,304)	13,526	9,928
53523L-AA-8	LINDBLAD EXPEDITIONS		02/02/2022	CITIGROUP	02/02/2022	CITIGROUP	265,000	265,000	265,000	265,000	0	0	0	0	0	0	0	0	0	0
538034-AX-7	LIVE NATION ENTERTAI		03/25/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	300,000	279,813	274,875	280,414	0	602	0	602	0	0	(5,539)	(5,539)	4,469	2,268
548661-EK-9	LOWES COS INC		09/06/2022	ZERO STAGE CAPITAL	09/20/2022	ZERO STAGE CAPITAL	315,000	314,921	313,724	314,922	0	1	0	1	0	0	(1,198)	(1,198)	539	0
548661-EL-7	LOWES COS INC		12/02/2022	CITIGROUP	12/20/2022	KEYBANC	3,000,000	3,009,840	2,963,400	3,009,840	0	0	0	0	0	0	(46,440)	(46,440)	43,333	36,667
55617L-AP-7	MACYS RETAIL HOLDING		03/23/2022	ZERO STAGE CAPITAL	07/26/2022	ZERO STAGE CAPITAL	1,480,000	1,476,438	1,263,400	1,476,573	0	135	0	135	0	0	(213,173)	(213,173)	68,512	40,941
55903V-AC-7	MAGALLANES INC		03/10/2022	ZERO STAGE CAPITAL	11/10/2022	ZERO STAGE CAPITAL	1,825,000	1,826,325	1,774,721	1,825,892	0	(433)	0	(433)	0	0	(51,171)	(51,171)	37,297	0
55903V-AG-8	MAGALLANES INC		11/10/2022	ZERO STAGE CAPITAL	12/21/2022	ZERO STAGE CAPITAL	540,000	487,161	492,228	488,028	0	867	0	867	0	0	4,200	4,200	5,005	3,380
55903V-AJ-2	MAGALLANES INC		03/09/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	120,000	120,000	113,870	120,000	0	0	0	0	0	0	(6,130)	(6,130)	1,122	0
57629W-DK-3	MASSMUTUAL GLBL FDG		08/23/2022	ZERO STAGE CAPITAL	11/08/2022	ZERO STAGE CAPITAL	1,000,000	998,970	967,380	999,037	0	67	0	67	0	0	(31,657)	(31,657)	8,531	0
58769J-AA-5	MERCEDES-BENZ FIN NO		11/21/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	820,000	819,508	829,225	819,519	0	11	0	11	0	0	9,706	9,706	2,130	0
59217G-CK-3	MET LIFE GLOB FUNDING I		12/02/2022	WELLS FARGO	12/28/2022	WELLS FARGO	1,000,000	923,550	908,220	924,515	0	965	0	965	0	0	(16,295)	(16,295)	8,417	6,417
594918-AW-4	MICROSOFT CORP		11/18/2022	GOLDMAN SACHS	12/20/2022	GOLDMAN SACHS	1,000,000	989,380	988,740	990,217	0	837	0	837	0	0	(1,477)	(1,477)	18,830	15,809
61747Y-EV-3	MORGAN STANLEY		11/21/2022	MORGAN STANLEY	12/20/2022	MORGAN STANLEY	2,000,000	2,056,080	2,072,860	2,055,295	0	(785)	0	(785)	0	0	17,565	17,565	22,386	12,242
62922L-AA-6	NGL ENERGY OPERATING		02/01/2022	ZERO STAGE CAPITAL	10/21/2022	ZERO STAGE CAPITAL	245,000	249,288	217,588	248,327	0	(960)	0	(960)	0	0	(30,740)	(30,740)	13,405	102
63743H-FE-7	NATIONAL RURAL UTILS		04/27/2022	ZERO STAGE CAPITAL	07/28/2022	ZERO STAGE CAPITAL	1,225,000	1,224,669	1,225,968	1,224,710	0	40	0	40	0	0	1,258	1,258	10,213	0
63743H-FF-4	NATIONAL RURAL UTILS		10/20/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	1,205,000	1,203,385	1,228,649	1,203,440	0	55	0	55	0	0	25,209	25,209	7,187	0
644393-AA-8	NEW FORTRESS ENERGY		01/25/2022	ZERO STAGE CAPITAL	12/20/2022	ZERO STAGE CAPITAL	290,000	277,675	280,145	280,440	0	2,765	0	2,765	0	0	(295)	(295)	24,782	7,178
64952W-EU-3	NEW YORK LIFE GLOBAL		11/18/2022	GOLDMAN SACHS	12/20/2022	MK TAXES SYS	2,000,000	1,929,920	1,935,300	1,931,991	0	2,071	0	2,071	0	0	3,309	3,309	27,400	21,400
65249B-AA-7	NEWS CORP NEW		03/24/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	300,000	284,625	273,000	284,994	0	369	0	369	0	0	(11,994)	(11,994)	6,555	4,295
65249B-AB-5	NEWS CORP		02/11/2022	OAKTREE	02/11/2022	ZERO STAGE CAPITAL	225,000	225,000	228,656	225,000	0	0	0	0	0	0	3,656	3,656	0	0
65339K-BL-3	NEXTERA ENERGY CAP H		08/02/2022	ZERO STAGE CAPITAL	11/07/2022	ZERO STAGE CAPITAL	1,575,000	1,579,001	1,542,505	1,578,596	0	(405)	0	(405)	0	0	(36,091)	(36,091)	16,790	0
68389X-CF-0	ORACLE CORP		11/07/2022	ZERO STAGE CAPITAL	11/21/2022	ZERO STAGE CAPITAL	335,000	334,561	340,708	334,565	0	4	0	4	0	0	6,143	6,143	702	0
74101X-AF-7	PRESIDIO HLDGS INC		03/28/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	35,000	34,650	34,300	34,662	0	12	0	12	0	0	(362)	(362)	1,019	481
744573-AT-3	PUBLIC SVC ENTERPRIS		04/14/2022	ZERO STAGE CAPITAL	08/02/2022	ZERO STAGE CAPITAL	900,000	871,740	865,656	876,970	0	5,230	0	5,230	0	0	(11,314)	(11,314)	5,593	3,385
75606D-AQ-4	REALOGY GRP LLC/REAL		03/18/2022	ZERO STAGE CAPITAL	12/12/2022	ZERO STAGE CAPITAL	1,785,000	1,741,130	1,346,338	1,744,297	0	3,167	0	3,167	0	0	(397,959)	(397,959)	62,098	4,974
76174L-AA-1	REYNOLDS GROUP ISSUE		05/20/2022	ZERO STAGE CAPITAL	05/20/2022	ZERO STAGE CAPITAL	92,000	80,270	80,270	80,270	0	0	0	0	0	0	0	0	399	399
780153-BK-7	ROYAL CARIBBEAN GROU		01/04/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	55,000	55,000	45,994	55,000	0	0	0	0	0	0	(9,006)	(9,006)	1,240	0
780153-BS-0	ROYAL CARIBBEAN GROU		09/22/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	645,000	645,000	640,163	645,000	0	0	0	0	0	0	(4,838)	(4,838)	2,069	0
78410G-AG-9	SBA COMMUNICATIONS C		01/20/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	394,000	394,000	347,213	394,000	0	0	0	0	0	0	(46,788)	(46,788)	10,500	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
810186-AX-4	SCOTTS MIRACLE-GRO C		02/09/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	329,000	329,000	270,603	329,000	0	0	0	0	0	0	(58,398)	(58,398)	9,029	0
824348-BQ-8	SHERWIN WILLIAMS CO		08/08/2022	ZERO STAGE CAPITAL	09/20/2022	ZERO STAGE CAPITAL	490,000	489,794	485,262	489,806	0	11	0	11	0	0	(4,544)	(4,544)	2,315	0
824348-BR-6	SHERWIN WILLIAMS CO		08/08/2022	ZERO STAGE CAPITAL	11/08/2022	ZERO STAGE CAPITAL	500,000	499,945	485,590	499,949	0	4	0	4	0	0	(14,359)	(14,359)	5,313	0
82873M-AA-1	SIMMONS FOODS INC /		07/07/2022	ZERO STAGE CAPITAL	11/30/2022	ZERO STAGE CAPITAL	1,200,000	1,017,000	975,000	1,025,619	0	8,619	0	8,619	0	0	(50,619)	(50,619)	41,779	20,042
829259-AW-0	SINCLAIR TELEVISION		04/29/2022	ZERO STAGE CAPITAL	10/21/2022	ZERO STAGE CAPITAL	189,000	167,400	155,925	169,303	0	1,903	0	1,903	0	0	(13,378)	(13,378)	6,727	1,914
835495-AM-4	SONOCO PRODS CO		01/11/2022	ZERO STAGE CAPITAL	09/14/2022	ZERO STAGE CAPITAL	1,000,000	999,730	934,532	999,788	0	58	0	58	0	0	(65,256)	(65,256)	11,559	0
844741-BH-0	SOUTHWEST AIRLS CO		04/14/2022	ZERO STAGE CAPITAL	06/02/2022	ZERO STAGE CAPITAL	1,189,000	1,211,757	1,207,537	1,208,944	0	(2,813)	0	(2,813)	0	0	(1,408)	(1,408)	33,259	25,886
855244-BC-2	STARBUCKS CORP		02/09/2022	ZERO STAGE CAPITAL	12/21/2022	ZERO STAGE CAPITAL	1,100,000	1,097,921	958,287	1,098,076	0	155	0	155	0	0	(139,789)	(139,789)	28,233	0
858912-AF-5	STERICYCLE INC		01/28/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	420,000	428,350	419,475	426,255	0	(2,095)	0	(2,095)	0	0	(6,780)	(6,780)	8,967	1,003
86024T-AA-5	STEVENS HLDG CO INC		03/18/2022	ZERO STAGE CAPITAL	11/04/2022	ZERO STAGE CAPITAL	310,000	317,750	310,775	316,478	0	(1,272)	0	(1,272)	0	0	(5,703)	(5,703)	20,922	9,019
87264A-BS-3	T MOBILE USA INC		12/02/2022	CITIGROUP	12/28/2022	T D SECURITIES	2,000,000	1,718,640	1,693,300	1,721,244	0	2,604	0	2,604	0	0	(27,944)	(27,944)	19,688	16,188
89788M-AH-5	TRUIST FINL CORP		07/25/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	1,220,000	1,220,000	1,192,190	1,220,000	0	0	0	0	0	0	(27,810)	(27,810)	16,796	0
898813-AU-4	TUCSON ELEC PWR CO		02/15/2022	ZERO STAGE CAPITAL	12/21/2022	ZERO STAGE CAPITAL	700,000	697,424	605,717	697,585	0	161	0	161	0	0	(91,868)	(91,868)	19,274	0
90184L-AP-7	TWITTER INC		03/23/2022	ZERO STAGE CAPITAL	11/30/2022	ZERO STAGE CAPITAL	1,830,000	1,818,119	1,846,924	1,819,021	0	902	0	902	0	0	27,903	27,903	68,417	3,702
91324P-ER-9	UNITEDHEALTH GROUP I		11/21/2022	MORGAN STANLEY	12/20/2022	SUNTRUST	2,500,000	2,580,200	2,617,300	2,579,662	0	(538)	0	(538)	0	0	37,638	37,638	20,063	9,288
914906-AT-9	UNIVISION COMMUNICAT		02/24/2022	ZERO STAGE CAPITAL	06/10/2022	ZERO STAGE CAPITAL	215,000	227,075	225,428	225,369	0	(1,706)	0	(1,706)	0	0	58	58	12,595	6,427
92535U-AB-0	VERTIV GROUP CORP		01/04/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	175,000	176,750	154,656	176,623	0	(127)	0	(127)	0	0	(21,966)	(21,966)	4,532	1,484
92564R-AC-9	VICI PPTYS INC N		03/30/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	275,000	270,625	262,017	270,903	0	278	0	278	0	0	(8,886)	(8,886)	3,021	1,201
92564R-AF-2	VICI PPTYS INC		04/29/2022	ZERO STAGE CAPITAL	11/15/2022	ZERO STAGE CAPITAL	405,000	405,000	406,906	405,000	0	0	0	0	0	0	1,906	1,906	15,645	0
92564R-AG-0	VICI PPTYS INC		04/29/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	431,000	431,000	421,005	431,000	0	0	0	0	0	0	(9,995)	(9,995)	9,579	0
92564R-AL-9	VICI PPTYS INC		04/29/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	159,000	159,000	141,432	159,000	0	0	0	0	0	0	(17,568)	(17,568)	1,934	0
925650-AB-9	VICI PROPERTIES LP		04/20/2022	ZERO STAGE CAPITAL	05/05/2022	ZERO STAGE CAPITAL	350,000	349,762	348,215	349,762	0	0	0	0	0	0	(1,547)	(1,547)	462	0
AQ2322-84-2	TELENET FINANCE LUX NOTE CORPORATE		02/23/2022	ZERO STAGE CAPITAL	06/24/2022	ZERO STAGE CAPITAL	600,000	600,000	558,500	600,000	0	0	0	0	0	0	(41,500)	(41,500)	13,597	3,942
071734-AP-2	BAUSCH HEALTH COS IN	A	01/27/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	205,000	205,000	188,600	205,000	0	0	0	0	0	0	(16,400)	(16,400)	4,116	0
071734-AQ-0	BAUSCH HEALTH COS IN	A	09/30/2022	CORPORATE REORG	10/20/2022	ZERO STAGE CAPITAL	439,000	941,359	351,283	936,115	0	(5,244)	0	(5,244)	0	0	(584,832)	(584,832)	2,487	0
097751-BR-1	BOMBARDIER INC	A	04/22/2022	ZERO STAGE CAPITAL	06/29/2022	CORPORATE REORG	800,000	811,000	768,000	809,911	0	(1,089)	0	(1,089)	0	0	(41,911)	(41,911)	34,667	24,167
13607H-6M-9	CANADIAN IMPERIAL BK	A	07/28/2022	ZERO STAGE CAPITAL	11/03/2022	ZERO STAGE CAPITAL	1,995,000	1,995,000	1,911,934	1,995,000	0	0	0	0	0	0	(83,066)	(83,066)	19,349	0
575385-AD-1	MASONITE INTL CORP N	A	02/23/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	280,000	284,200	279,650	284,020	0	(180)	0	(180)	0	0	(4,370)	(4,370)	5,309	757
63307A-2S-3	NATL BANK OF CANADA	A	06/02/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	885,000	884,327	864,061	884,438	0	111	0	111	0	0	(20,377)	(20,377)	17,147	0
68251P-AA-5	1375209 B C LTD	A	09/30/2022	CORPORATE REORG	10/14/2022	ZERO STAGE CAPITAL	246,000	578,289	238,313	574,355	0	(3,934)	0	(3,934)	0	0	(336,043)	(336,043)	861	0
78016F-ZR-8	ROYAL BK CDA	A	10/20/2022	ZERO STAGE CAPITAL	11/14/2022	ZERO STAGE CAPITAL	1,250,000	1,250,000	1,260,950	1,250,000	0	0	0	0	0	0	10,950	10,950	4,127	0
89115A-2A-9	TORONTO DOMINION BAN	A	06/01/2022	ZERO STAGE CAPITAL	07/20/2022	ZERO STAGE CAPITAL	1,155,000	1,155,000	1,146,615	1,155,000	0	0	0	0	0	0	(8,385)	(8,385)	5,316	0
03969A-AR-1	ARDAGH PACKAGING	D	03/18/2022	ZERO STAGE CAPITAL	07/12/2022	ZERO STAGE CAPITAL	260,000	243,100	177,450	243,948	0	848	0	848	0	0	(66,498)	(66,498)	4,281	4,815
06738E-BU-8	BARCLAYS PLC	D	03/09/2022	ZERO STAGE CAPITAL	08/23/2022	ZERO STAGE CAPITAL	1,135,000	1,070,021	1,006,933	1,074,802	0	4,780	0	4,780	0	0	(67,869)	(67,869)	19,472	7,688
14366R-AA-7	CARNIVAL HLDGS BERMU	D	10/18/2022	ZERO STAGE CAPITAL	10/24/2022	ZERO STAGE CAPITAL	950,000	935,418	945,250	935,423	0	6	0	6	0	0	9,827	9,827	274	0
28415L-AA-1	ELASTIC N V	D	01/12/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	275,000	268,125	245,781	268,437	0	312	0	312	0	0	(22,656)	(22,656)	4,506	5,924
44963B-AE-8	SCHAEFFLER VERWALTUN	D	03/18/2022	ZERO STAGE CAPITAL	07/29/2022	ZERO STAGE CAPITAL	235,000	233,825	208,950	233,917	0	92	0	92	0	0	(24,967)	(24,967)	10,039	4,974
62886H-BG-5	NCL CORP LTD	D	02/10/2022	ZERO STAGE CAPITAL	06/06/2022	ZERO STAGE CAPITAL	200,000	200,000	175,250	200,000	0	0	0	0	0	0	(24,750)	(24,750)	4,736	0
62954W-AJ-4	NTT FINANCE CORP	D	07/20/2022	ZERO STAGE CAPITAL	11/07/2022	ZERO STAGE CAPITAL	225,000	225,000	218,336	225,000	0	0	0	0	0	0	(6,665)	(6,665)	2,702	0
82620K-AX-1	SIEMENS FIN NV	D	11/18/2022	MORGAN STANLEY	12/20/2022	MK TAXES SYS	2,000,000	1,891,060	1,901,620	1,897,861	0	6,801	0	6,801	0	0	3,759	3,759	3,647	2,564
84859B-AA-9	SPIRIT IP CAYMAN LTD	D	01/05/2022	ZERO STAGE CAPITAL	03/16/2022	ZERO STAGE CAPITAL	300,000	329,625	318,750	327,573	0	(2,052)	0	(2,052)	0	0	(8,823)	(8,823)	9,867	5,133
87854X-AE-1	TECHNIPFMC PLC	D	03/31/2022	ZERO STAGE CAPITAL	05/04/2022	TENDER EX	246,000	255,533	258,300	255,269	0	(263)	0	(263)	0	0	3,031	3,031	4,131	2,798
02582J-JV-3	AMERICAN CR MASTER T		08/09/2022	ZERO STAGE CAPITAL	09/09/2022	ZERO STAGE CAPITAL	3,350,000	3,349,946	3,328,277	3,349,947	0	1	0	1	0	0	(21,670)	(21,670)	9,073	0
07336N-AA-7	BAYVIEW MSR OPP FUND		01/24/2022	ZERO STAGE CAPITAL	11/29/2022	VARIOUS	1,530,000	1,540,041	1,294,798	1,539,067	0	(973)	0	(973)	0	0	(244,270)	(244,270)	36,783	3,443
12663J-AC-5	CNH EQUIP TR 2022-B		08/16/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	570,000	569,913	562,942	569,914	0	1	0	1	0	0	(6,973)	(6,973)	1,601	0
14043G-AD-6	CAPITAL ONE PRIME AT		08/02/2022	ZERO STAGE CAPITAL	10/04/2022	ZERO STAGE CAPITAL	895,000	894,936	870,982	894,939	0	3	0	3	0	0	(23,957)	(23,957)	5,005	0
14318U-AD-3	CARMAX AUTO OWNER TR		10/26/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	2,200,000	2,199,484	2,230,422	2,199,498	0	14	0	14	0	0	30,924	30,924	14,685	0
20753Y-CK-6	CONNECTICUT AVE SEC		04/04/2022	ZERO STAGE CAPITAL	04/29/2022	VARIOUS	90,000	90,000	90,253	90,000	0	0	0	0	0	0	253	253	204	0
20754L-AB-5	CONNECTICUT AVE SECS		01/11/2022	ZERO STAGE CAPITAL	03/17/2022	ZERO STAGE CAPITAL	550,000	550,000	521,984	550,000	0	0	0	0	0	0	(28,016)	(28,016)	1,805	0
254683-CW-3	DISCOVER CARD EXE NT		08/02/2022	ZERO STAGE CAPITAL	09/15/2022	ZERO STAGE CAPITAL	1,065,000	1,064,868	1,043,908	1,064,872	0	4	0	4	0	0	(20,964)	(20,964)	3,897	0
3137H3-DB-5	FHLMC REMIC SERIES		03/31/2022	ZERO STAGE CAPITAL	07/01/2022	VARIOUS	0	135,033	145,164	120,642	0	(14,391)	0	(14,391)	0	0	24,522	24,522	7,262	328

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
3137H4-WY-2	FHLMC REMIC SERIES		03/29/2022	ZERO STAGE CAPITAL	09/01/2022	VARIOUS	0	146,612	145,165	138,542	0	(8,071)	0	(8,071)	0	0	6,623	6,623	12,277	0
34528L-AD-7	FORD CREDIT AT LEASE		04/21/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	2,100,000	2,099,746	2,057,344	2,099,797	0	50	0	50	0	0	(42,453)	(42,453)	43,147	0
35564K-PV-5	FHLMC STACR		01/18/2022	ZERO STAGE CAPITAL	03/17/2022	ZERO STAGE CAPITAL	800,000	800,000	749,250	800,000	0	0	0	0	0	0	(50,750)	(50,750)	2,490	0
36168Y-AA-5	GCAT TR 2022-INV1		01/07/2022	ZERO STAGE CAPITAL	12/05/2022	VARIOUS	860,000	871,388	736,855	870,142	0	(1,246)	0	(1,246)	0	0	(133,288)	(133,288)	20,859	1,792
380130-AD-6	GM FIN ATMBL LEASE T		08/09/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	690,000	689,936	685,714	689,939	0	3	0	3	0	0	(4,224)	(4,224)	2,459	0
380881-FP-2	GOLDEN CREDIT CARD TRUST OTHER ABS		09/09/2022	ZERO STAGE CAPITAL	10/14/2022	ZERO STAGE CAPITAL	1,600,000	1,599,731	1,556,313	1,599,735	0	5	0	5	0	0	(43,423)	(43,423)	5,938	0
43815P-AC-3	HONDA AUTO REC OWN T		08/15/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	945,000	944,944	933,815	944,945	0	1	0	1	0	0	(11,130)	(11,130)	2,448	0
46592K-AC-6	JP MORGAN MTG TR		03/10/2022	ZERO STAGE CAPITAL	11/03/2022	VARIOUS	384,205	363,194	298,163	364,336	0	1,143	0	1,143	0	0	(66,173)	(66,173)	6,454	347
67648B-AA-0	OCEANVIEW MTG TRUST		01/06/2022	ZERO STAGE CAPITAL	11/28/2022	VARIOUS	635,000	645,616	539,524	644,576	0	(1,040)	0	(1,040)	0	0	(105,052)	(105,052)	18,214	2,170
89231C-AD-9	TOYOTA AUTO REC OWN		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	715,000	714,881	706,342	714,883	0	2	0	2	0	0	(8,541)	(8,541)	2,464	0
98163T-AD-5	WORLD OMN AT REC TR		08/02/2022	ZERO STAGE CAPITAL	10/14/2022	ZERO STAGE CAPITAL	525,000	524,961	503,590	524,962	0	2	0	2	0	0	(21,373)	(21,373)	3,576	0
02582J-JT-8	AMERICAN EXPRS CR MS		05/17/2022	ZERO STAGE CAPITAL	07/27/2022	ZERO STAGE CAPITAL	2,535,000	2,534,439	2,533,614	2,534,459	0	19	0	19	0	0	(845)	(845)	15,516	0
05522R-DE-5	BA CR CARD TR 2022-1		06/09/2022	ZERO STAGE CAPITAL	07/27/2022	ZERO STAGE CAPITAL	375,000	374,977	376,377	374,977	0	1	0	1	0	0	1,400	1,400	1,544	0
14041N-GA-3	CAP ONE MLT AST EXET		06/06/2022	ZERO STAGE CAPITAL	07/20/2022	ZERO STAGE CAPITAL	1,490,000	1,489,762	1,483,423	1,489,771	0	9	0	9	0	0	(6,348)	(6,348)	5,345	0
14317H-AC-5	CARMAX AUTO OWNER TR		04/21/2022	ZERO STAGE CAPITAL	08/30/2022	ZERO STAGE CAPITAL	1,150,000	1,149,825	1,142,049	1,149,837	0	12	0	12	0	0	(7,788)	(7,788)	13,713	0
29374J-AB-1	ENTERPRISE FT FIN 20		06/15/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	1,650,000	1,649,824	1,630,084	1,649,836	0	12	0	12	0	0	(19,752)	(19,752)	30,477	0
47787J-AB-4	JOHN DEERE OWNER TR		03/10/2022	ZERO STAGE CAPITAL	06/15/2022	ZERO STAGE CAPITAL	3,400,000	3,399,814	3,360,023	3,399,831	0	17	0	17	0	0	(39,808)	(39,808)	16,150	0
80287C-AC-3	SNTNDR RETAIL AUTO L		01/11/2022	ZERO STAGE CAPITAL	01/26/2022	ZERO STAGE CAPITAL	235,000	234,982	234,844	234,982	0	0	0	0	0	0	(138)	(138)	70	0
80287U-AC-3	SANTANDER RETAIL AT		04/07/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	855,000	854,972	837,032	854,975	0	3	0	3	0	0	(17,943)	(17,943)	11,607	0
92868A-AC-9	VOLSWAGEN AUTO LEASE		06/07/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	340,000	339,973	334,634	339,976	0	3	0	3	0	0	(5,341)	(5,341)	4,054	0
98163H-AC-3	WORLD OMNI SLCT AUTO		05/24/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	2,450,000	2,367,504	2,357,934	2,376,156	0	8,652	0	8,652	0	0	(18,222)	(18,222)	7,575	397
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							122,722,205	121,708,840	117,563,549	121,718,358	0	9,525	0	9,525	0	0	(4,154,825)	(4,154,825)	1,732,821	477,375
BL2387-53-0	BWAY TITAN ACQUISITION LTD CORPORATE		11/01/2022	OAKTREE	11/28/2022	OAKTREE	755,000	726,688	732,350	728,159	0	1,472	0	1,472	0	0	4,191	4,191	3,288	0
BL2651-41-4	ARXADA (HERENS HOLDCO SARL) CORPORATE		06/30/2022	GOLDMAN SACHS	10/03/2022	GOLDMAN SACHS	585	586	586	586	0	0	0	0	0	0	0	0	9	0
BL3587-36-9	TRIDENT MICROSYSTEMS INC CORPORATE		01/20/2022	OAKTREE	05/03/2022	OAKTREE	190,000	189,525	190,000	189,546	0	21	0	21	0	0	454	454	0	0
BL3686-36-9			11/01/2022	GOLDMAN SACHS	12/14/2022	VARIOUS	18,540	18,540	17,851	18,540	0	0	0	0	0	0	(690)	(690)	1,684	0
BL3833-60-7	DUN & BRADSTREET		01/07/2022	GOLDMAN SACHS	12/14/2022	GOLDMAN SACHS	175,000	173,688	171,953	173,861	0	174	0	174	0	0	(1,909)	(1,909)	7,116	0
BL3878-43-8	CLYDESDALE ACQUISITION HOLDINGS INC		03/31/2022	GOLDMAN SACHS	12/14/2022	GOLDMAN SACHS	425,000	418,094	406,983	418,785	0	691	0	691	0	0	(11,802)	(11,802)	15,410	0
BL3906-04-9	BAUSCH + LOMB CORP		05/05/2022	OAKTREE	11/02/2022	VARIOUS	620,000	612,250	575,162	613,008	0	758	0	758	0	0	(37,846)	(37,846)	16,824	0
BL3971-37-3	TEKNI-PLEX INMC CORPORATE		07/19/2022	GOLDMAN SACHS	12/14/2022	GOLDMAN SACHS	25,000	23,250	24,063	23,361	0	111	0	111	0	0	702	702	309	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							2,209,125	2,162,621	2,118,948	2,165,846	0	3,227	0	3,227	0	0	(46,900)	(46,900)	44,640	0
2509999998. Total - Bonds							5,323,641,629	5,257,987,312	5,218,422,024	5,257,191,597	0	(806,707)	0	(806,707)	0	0	(38,805,694)	(38,805,694)	23,507,966	15,770,975
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
001055-10-2	AFLAC INC		08/08/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	7,445.000	416,220	443,495	416,220	0	0	0	0	0	0	27,275	27,275	2,978	0
002824-10-0	ABBOTT LABS		04/22/2022	ZERO STAGE CAPITAL	07/19/2022	VARIOUS	4,655.000	562,503	509,493	562,503	0	0	0	0	0	0	(53,010)	(53,010)	185	0
00287Y-10-9	ABBVIE INC		04/22/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	816.000	127,637	116,819	127,637	0	0	0	0	0	0	(10,819)	(10,819)	1,437	0
003654-10-0	ABIOMED INC		08/18/2022	ZERO STAGE CAPITAL	12/06/2022	ZERO STAGE CAPITAL	1,606.000	449,007	602,215	449,007	0	0	0	0	0	0	153,209	153,209	0	0
00507V-10-9	ACTIVISION INC		05/25/2022	SANFORD BERNST	11/07/2022	VARIOUS	130,000.000	10,069,020	9,292,599	10,069,020	0	0	0	0	0	0	(776,421)	(776,421)	0	0
00724F-10-1	ADOBE SYS INC		03/07/2022	VARIOUS	12/15/2022	VARIOUS	54,000.000	27,148,270	17,791,915	27,148,270	0	0	0	0	0	0	(9,356,355)	(9,356,355)	0	0
00766T-10-0	AECOM TECHNOLOGY CORP DEL		08/12/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	1,620.000	121,844	124,066	121,844	0	0	0	0	0	0	2,222	2,222	243	0
016255-10-1	ALIGN TECHNOLOGY INC		03/24/2022	VARIOUS	05/20/2022	VARIOUS	24,037.000	13,116,489	9,930,875	13,116,489	0	0	0	0	0	0	(3,185,614)	(3,185,614)	0	0
01741R-10-2	ALLEGHENY TECHNOLOGIES IN		04/21/2022	ZERO STAGE CAPITAL	09/01/2022	ZERO STAGE CAPITAL	3,227.000	97,485	97,263	97,485	0	0	0	0	0	0	(221)	(221)	0	0
02079K-10-7	ALPHABET INC		07/06/2022	SANFORD BERNST	08/02/2022	VARIOUS	40,000.000	4,614,573	4,569,648	4,614,573	0	0	0	0	0	0	(44,925)	(44,925)	0	0
02209S-10-3	ALTRIA GROUP INC		08/08/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	6,972.000	321,866	312,778	321,866	0	0	0	0	0	0	(9,088)	(9,088)	8,199	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
023135-10-6	AMAZON COM INC		07/06/2022	VARIOUS	10/27/2022	VARIOUS	64,200.000	26,491,848	25,815,175	26,491,848	0	0	0	0	0	0	(676,673)	(676,673)	0	0
024835-10-0	AMERICAN CAMPUS COMMUNITIES		04/07/2022	ZERO STAGE CAPITAL	05/18/2022	ZERO STAGE CAPITAL	4,630.000	262,310	298,858	262,310	0	0	0	0	0	0	36,548	36,548	0	0
025932-10-4	AMERICAN FINL GROUP INC O		08/12/2022	ZERO STAGE CAPITAL	11/02/2022	ZERO STAGE CAPITAL	1,019.000	134,021	144,626	134,021	0	0	0	0	0	0	10,605	10,605	125	0
030420-10-3	AMERICAN WTR WKS CO		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	VARIOUS	6,000.000	991,991	869,017	991,991	0	0	0	0	0	0	(122,974)	(122,974)	5,284	0
031162-10-0	AMGEN INC		08/18/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	4,239.000	1,050,734	1,239,065	1,050,734	0	0	0	0	0	0	188,332	188,332	5,893	0
036620-10-5	ANSYS INC		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	107.000	26,083	26,281	26,083	0	0	0	0	0	0	197	197	0	0
03820C-10-5	APPLIED INDL TECH		01/27/2022	ZERO STAGE CAPITAL	06/01/2022	VARIOUS	2,870.000	283,941	290,183	283,941	0	0	0	0	0	0	6,242	6,242	1,612	0
039483-10-2	ARCHER DANIELS MIDLD		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	2,682.000	211,805	227,086	211,805	0	0	0	0	0	0	15,281	15,281	1,073	0
039653-10-0	ARCOSA INC		04/01/2022	ZERO STAGE CAPITAL	10/17/2022	VARIOUS	1,402.000	82,082	83,373	82,082	0	0	0	0	0	0	1,291	1,291	226	0
052769-10-6	AUTODESK INC		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	48.000	10,712	9,353	10,712	0	0	0	0	0	0	(1,358)	(1,358)	0	0
053332-10-2	AUTOZONE INC		08/18/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	111.000	244,879	249,159	244,879	0	0	0	0	0	0	4,281	4,281	0	0
053611-10-9	AVERY DENNISON CORP		08/08/2022	ZERO STAGE CAPITAL	08/19/2022	ZERO STAGE CAPITAL	4,501.000	884,287	796,421	884,287	0	0	0	0	0	0	(87,866)	(87,866)	4,762	0
05550J-10-1	BJS WHSL CLUB HLDGS		09/09/2022	COWEN	11/16/2022	BARCLAYS	50,823.000	3,994,053	3,976,072	3,994,053	0	0	0	0	0	0	(17,981)	(17,981)	0	0
05722G-10-0	BAKER HUGHES A GE CO		03/24/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	2,441.000	94,241	68,561	94,241	0	0	0	0	0	0	(25,681)	(25,681)	439	0
060505-10-4	BANKAMERICA CORP NEW		08/08/2022	ZERO STAGE CAPITAL	08/18/2022	ZERO STAGE CAPITAL	43,042.000	1,880,869	1,512,466	1,880,869	0	0	0	0	0	0	(368,403)	(368,403)	15,907	0
06652K-10-3	BANKUNITED INC		01/07/2022	ZERO STAGE CAPITAL	11/30/2022	ZERO STAGE CAPITAL	3,230.000	149,423	115,753	149,423	0	0	0	0	0	0	(33,670)	(33,670)	2,423	0
070830-10-4	BATH & BODY WORKS		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	1,050.000	40,451	43,882	40,451	0	0	0	0	0	0	3,431	3,431	137	0
075887-10-9	BECTON DICKINSON & CO		08/08/2022	ZERO STAGE CAPITAL	08/18/2022	ZERO STAGE CAPITAL	557.000	141,351	146,318	141,351	0	0	0	0	0	0	4,968	4,968	57	0
084423-10-2	BERKLEY W R CORP		08/08/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	7,028.000	447,644	497,674	447,644	0	0	0	0	0	0	50,030	50,030	1,692	0
084670-70-2	BERKSHIRE HATHAWAY INC DE		03/18/2022	ZERO STAGE CAPITAL	03/22/2022	ZERO STAGE CAPITAL	939.000	321,344	328,436	321,344	0	0	0	0	0	0	7,092	7,092	0	0
09073M-10-4	BIO TECHNE CORP		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	70.000	25,111	21,768	25,111	0	0	0	0	0	0	(3,343)	(3,343)	61	0
099724-10-6	BORGWARNER INC		02/23/2022	ZERO STAGE CAPITAL	05/20/2022	ZERO STAGE CAPITAL	3,043.000	130,606	114,814	130,606	0	0	0	0	0	0	(15,792)	(15,792)	517	0
110122-10-8	BRISTOL MYERS SQUIBB CO		10/14/2022	VARIOUS	11/14/2022	VARIOUS	37,629.000	2,669,154	2,890,462	2,669,154	0	0	0	0	0	0	221,308	221,308	12,713	0
115637-20-9	BROWN FORMAN CORP		08/08/2022	ZERO STAGE CAPITAL	08/19/2022	ZERO STAGE CAPITAL	13,791.000	924,289	1,022,574	924,289	0	0	0	0	0	0	98,285	98,285	2,409	0
12504L-10-9	CBRE GROUP INC		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	12,826.000	1,106,914	1,034,882	1,106,914	0	0	0	0	0	0	(72,032)	(72,032)	0	0
126408-10-3	CSX CORP		08/08/2022	ZERO STAGE CAPITAL	08/19/2022	ZERO STAGE CAPITAL	67,620.000	2,282,879	2,336,116	2,282,879	0	0	0	0	0	0	53,236	53,236	10,813	0
127097-10-3	CABOT OIL & GAS CORP		01/28/2022	ZERO STAGE CAPITAL	02/23/2022	ZERO STAGE CAPITAL	12,175.000	261,640	282,445	261,640	0	0	0	0	0	0	20,806	20,806	0	0
134429-10-9	CAMPBELL SOUP CO		02/23/2022	ZERO STAGE CAPITAL	06/16/2022	ZERO STAGE CAPITAL	516.000	23,194	23,306	23,194	0	0	0	0	0	0	113	113	191	0
14040H-10-5	CAPITAL ONE FINL CO		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	1,249.000	139,742	126,222	139,742	0	0	0	0	0	0	(13,520)	(13,520)	798	0
149123-10-1	CATERPILLAR INC DEL		08/08/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	3,325.000	601,910	615,700	601,910	0	0	0	0	0	0	13,790	13,790	155	0
150870-10-3	CELANESE CORP COMMON STK		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	3,697.000	471,387	341,235	471,387	0	0	0	0	0	0	(130,152)	(130,152)	4,712	0
156782-10-4	CERNER CORP.		04/22/2022	ZERO STAGE CAPITAL	06/09/2022	TENDER EX	388.000	36,392	36,860	36,392	0	0	0	0	0	0	468	468	0	0
15912K-10-0	CHANGE HEALTHCARE IN		02/22/2022	ZERO STAGE CAPITAL	10/04/2022	CORPORATE REORG	13,490.000	265,730	347,368	265,730	0	0	0	0	0	0	81,638	81,638	26,980	0
159864-10-7	CHARLES RIVER LABORATORIES COMMON STK		08/08/2022	ZERO STAGE CAPITAL	08/18/2022	ZERO STAGE CAPITAL	426.000	118,441	93,259	118,441	0	0	0	0	0	0	(25,182)	(25,182)	0	0
166764-10-0	CHEVRONTEXACO CORP		03/24/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	130.000	21,638	23,654	21,638	0	0	0	0	0	0	2,015	2,015	369	0
171340-10-2	CHURCH & DWIGHT INC		08/08/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	598.000	52,457	46,428	52,457	0	0	0	0	0	0	(6,030)	(6,030)	304	0
172062-10-1	CINCINNATI FINL CORP		08/08/2022	ZERO STAGE CAPITAL	08/18/2022	ZERO STAGE CAPITAL	1,577.000	164,616	171,879	164,616	0	0	0	0	0	0	7,263	7,263	99	0
172967-42-4	CITIGROUP INC		11/18/2022	VARIOUS	12/21/2022	VARIOUS	80,065.000	3,828,055	3,581,969	3,828,055	0	0	0	0	0	0	(246,086)	(246,086)	46,411	0
189054-10-9	CLOROX CO DEL		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	1,386.000	187,584	196,135	187,584	0	0	0	0	0	0	8,551	8,551	2,742	0
192446-10-2	COGNIZANT TECHNOLOGY SOLU		10/14/2022	VARIOUS	12/15/2022	VARIOUS	84,628.000	5,794,467	4,774,203	5,794,467	0	0	0	0	0	0	(1,020,265)	(1,020,265)	43,668	0
200340-10-7	COMERICA INC		04/22/2022	ZERO STAGE CAPITAL	05/20/2022	ZERO STAGE CAPITAL	3,725.000	304,006	269,538	304,006	0	0	0	0	0	0	(34,468)	(34,468)	0	0
20825C-10-4	CONOCOPHILLIPS		03/24/2022	ZERO STAGE CAPITAL	06/16/2022	ZERO STAGE CAPITAL	216.000	22,640	22,332	22,640	0	0	0	0	0	0	(308)	(308)	164	0
21037T-10-9	CONSTELLATION ENERGY GROUP		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	12,561.000	846,790	1,019,378	846,790	0	0	0	0	0	0	172,589	172,589	1,179	0
217204-10-6	COPART INC		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	1,271.000	123,032	111,582	123,032	0	0	0	0	0	0	(11,450)	(11,450)	0	0
219350-10-5	CORNING INC		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	4,001.000	149,930	130,021	149,930	0	0	0	0	0	0	(19,909)	(19,909)	1,753	0
22052L-10-4	CORTEVA INC		04/04/2022	ZERO STAGE CAPITAL	06/22/2022	ZERO STAGE CAPITAL	4,085.000	238,301	226,691	238,301	0	0	0	0	0	0	(11,610)	(11,610)	572	0
000000-00-0	CREDICORP LTD		03/18/2022	ZERO STAGE CAPITAL	12/07/2022	ZERO STAGE CAPITAL	6,132.000	1,028,674	880,799	1,028,674	0	0	0	0	0	0	(147,875)	(147,875)	24,489	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00BLP1-HW-5	AMDOCS LTD		03/18/2022	ZERO STAGE CAPITAL	07/28/2022	VARIOUS	8,210.000	669,149	711,267	669,149	0	0	0	0	0	0	42,118	42,118	3,243	0
231021-10-6	CUMMINS INC		05/20/2022	ZERO STAGE CAPITAL	06/16/2022	ZERO STAGE CAPITAL	775.000	152,261	146,149	152,261	0	0	0	0	0	0	(6,112)	(6,112)	0	0
233331-10-7	DTE ENERGY CO		03/24/2022	ZERO STAGE CAPITAL	05/20/2022	ZERO STAGE CAPITAL	222.000	28,348	29,037	28,348	0	0	0	0	0	0	689	689	0	0
235825-20-5	DANA HOLDINGS CORP		03/30/2022	ZERO STAGE CAPITAL	11/30/2022	VARIOUS	2,543.000	45,513	43,934	45,513	0	0	0	0	0	0	(1,578)	(1,578)	763	0
237194-10-5	DARDEN TESTAURANTS INC		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	VARIOUS	6,432.000	782,612	889,495	782,612	0	0	0	0	0	0	106,882	106,882	7,783	0
244199-10-5	DEERE & CO		01/28/2022	ZERO STAGE CAPITAL	02/23/2022	ZERO STAGE CAPITAL	48.000	17,797	16,607	17,797	0	0	0	0	0	0	(1,189)	(1,189)	0	0
252131-10-7	DEXCOM INC		10/14/2022	VARIOUS	12/28/2022	VARIOUS	122,215.000	22,492,761	24,563,253	22,492,761	0	0	0	0	0	0	2,070,491	2,070,491	0	0
25470F-10-4	DISCOVERY COMMUNIC DISCOVERY COMINICATIONS COMMON STK		03/03/2022	SANFORD BERNST	04/11/2022	CORPORATE REORG	120,000.000	3,441,384	3,441,384	3,441,384	0	0	0	0	0	0	0	0	0	0
25470F-30-2			04/05/2022	VARIOUS	04/11/2022	CORPORATE REORG	240,000.000	6,344,928	6,865,301	6,344,928	0	0	0	0	0	0	520,373	520,373	0	0
25470M-10-9	DISH NETWORK CORP		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	48,148.000	1,101,017	1,123,691	1,101,017	0	0	0	0	0	0	22,674	22,674	0	0
25754A-20-1	DOMINOS PIZZA INC		08/08/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	50.000	19,609	16,155	19,609	0	0	0	0	0	0	(3,454)	(3,454)	55	0
260557-10-3	DOW INC		03/24/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	16,643.000	1,043,057	860,084	1,043,057	0	0	0	0	0	0	(182,972)	(182,972)	17,548	0
26441C-20-4	DUKE ENERGY CORP		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	3,270.000	306,945	328,141	306,945	0	0	0	0	0	0	21,196	21,196	3,040	0
26875P-10-1	EOG RESOURCES INC		04/22/2022	ZERO STAGE CAPITAL	05/20/2022	ZERO STAGE CAPITAL	734.000	86,083	89,901	86,083	0	0	0	0	0	0	3,818	3,818	0	0
278642-10-3	EBAY INC		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	3,085.000	145,718	135,400	145,718	0	0	0	0	0	0	(10,318)	(10,318)	831	0
28176E-10-8	EDWARDS LIFESCIENCES COP		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	1,411.000	151,111	131,182	151,111	0	0	0	0	0	0	(19,929)	(19,929)	0	0
29082K-10-5	EMBECTA CORP		04/01/2022	ZERO STAGE CAPITAL	04/22/2022	ZERO STAGE CAPITAL	523.000	16,519	16,162	16,519	0	0	0	0	0	0	(357)	(357)	0	0
291011-10-4	EMERSON ELEC CO		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	9,534.000	813,314	821,423	813,314	0	0	0	0	0	0	8,109	8,109	2,151	0
29364G-10-3	ENTERGY CORP NEW		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	6,665.000	775,604	705,657	775,604	0	0	0	0	0	0	(69,947)	(69,947)	6,732	0
29414B-10-4	EPAM SYS INC		03/24/2022	ZERO STAGE CAPITAL	04/22/2022	ZERO STAGE CAPITAL	952.000	278,140	266,373	278,140	0	0	0	0	0	0	(11,767)	(11,767)	0	0
294429-10-5	EQUIFAX INC		01/28/2022	ZERO STAGE CAPITAL	04/22/2022	ZERO STAGE CAPITAL	1,819.000	418,096	382,750	418,096	0	0	0	0	0	0	(35,346)	(35,346)	709	0
297178-10-5	ESSEX PPTY TR INC		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	4,470.000	1,404,452	1,433,786	1,404,452	0	0	0	0	0	0	29,335	29,335	4,448	0
30063P-10-5	EXACT SCIENCES CORP		01/13/2022	JP MORGAN	11/03/2022	VARIOUS	50,000.000	3,809,440	1,705,058	3,809,440	0	0	0	0	0	0	(2,104,382)	(2,104,382)	0	0
30161N-10-1	EXELON CORP		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	24,142.000	1,015,829	1,011,406	1,015,829	0	0	0	0	0	0	(4,423)	(4,423)	6,105	0
30225T-10-2	EXTRA SPACE STORAGE		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	81.000	15,995	14,833	15,995	0	0	0	0	0	0	(1,163)	(1,163)	0	0
30303M-10-2	FACEBOOK INC		04/05/2022	SANFORD BERNST	08/02/2022	VARIOUS	15,000.000	3,516,818	2,854,465	3,516,818	0	0	0	0	0	0	(662,353)	(662,353)	0	0
303075-10-5	FACTSET RESH SYS INC		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	401.000	170,010	178,410	170,010	0	0	0	0	0	0	8,400	8,400	423	0
31428X-10-6	FEDEX CORP F5 NETWORK INC. COM COMMON STK		09/16/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	1,323.000	211,613	211,823	211,613	0	0	0	0	0	0	210	210	0	0
315616-10-2			08/08/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	133.000	22,877	19,288	22,877	0	0	0	0	0	0	(3,589)	(3,589)	0	0
31620M-10-6	FIDELITY NATL INFO		05/20/2022	ZERO STAGE CAPITAL	06/16/2022	VARIOUS	2,324.000	229,166	212,187	229,166	0	0	0	0	0	0	(16,980)	(16,980)	1,092	0
316773-10-0	FIFTH THIRD BANCORP		08/08/2022	ZERO STAGE CAPITAL	08/19/2022	ZERO STAGE CAPITAL	17,836.000	680,977	661,429	680,977	0	0	0	0	0	0	(19,549)	(19,549)	4,520	0
33616C-10-0	FIRST REPUBLIC BANK		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	1,750.000	254,888	203,443	254,888	0	0	0	0	0	0	(51,445)	(51,445)	760	0
366651-10-7	GARTNER GROUP INC. - CL A		08/18/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	61.000	19,088	18,173	19,088	0	0	0	0	0	0	(914)	(914)	0	0
369550-10-8	GENERAL DYNAMICS		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	5,904.000	1,310,368	1,367,668	1,310,368	0	0	0	0	0	0	57,300	57,300	4,464	0
369604-30-1	GENERAL ELEC CO		05/20/2022	ZERO STAGE CAPITAL	06/16/2022	ZERO STAGE CAPITAL	2,389.000	178,342	156,473	178,342	0	0	0	0	0	0	(21,869)	(21,869)	0	0
370334-10-4	GENERAL MILLS INC		08/19/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	10,312.000	794,538	774,565	794,538	0	0	0	0	0	0	(19,973)	(19,973)	0	0
37045V-10-0	GENERAL MOTORS		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	1,895.000	70,007	75,811	70,007	0	0	0	0	0	0	5,804	5,804	171	0
38141G-10-4	GOLDMAN SACHS GROUP INC		10/14/2022	VARIOUS	12/19/2022	VARIOUS	772.000	248,420	253,934	248,420	0	0	0	0	0	0	5,514	5,514	1,756	0
384802-10-4	GRAINGER W W INC HOLLYFRONTIER CORP COMMON STK		08/08/2022	ZERO STAGE CAPITAL	08/19/2022	ZERO STAGE CAPITAL	2,987.000	1,448,128	1,747,309	1,448,128	0	0	0	0	0	0	299,181	299,181	1,753	0
403949-10-0			01/27/2022	ZERO STAGE CAPITAL	06/15/2022	ZERO STAGE CAPITAL	4,000.000	138,260	203,673	138,260	0	0	0	0	0	0	65,413	65,413	1,196	0
40412C-10-1	HCA HOLDINGS INC		02/23/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	1,073.000	261,613	258,762	261,613	0	0	0	0	0	0	(2,851)	(2,851)	1,803	0
416515-10-4	HARTFORD FINANCIAL SVCS GRP HASBRO INC COMMON STK		08/19/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	9,756.000	678,254	658,661	678,254	0	0	0	0	0	0	(19,593)	(19,593)	3,756	0
418056-10-7			08/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	218.000	17,153	12,912	17,153	0	0	0	0	0	0	(4,242)	(4,242)	153	0
423452-10-1	HELMERICH & PAYNE COMMON STK		11/21/2022	ZERO STAGE CAPITAL	12/15/2022	ZERO STAGE CAPITAL	7,480.000	380,461	371,393	380,461	0	0	0	0	0	0	(9,069)	(9,069)	0	0
427866-10-8	THE HERSHEY COMPANY		08/08/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	5,809.000	1,244,167	1,296,291	1,244,167	0	0	0	0	0	0	52,123	52,123	9,102	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
43283X-10-5	HILTON GRAND VACATIO		03/03/2022	ZERO STAGE CAPITAL	05/19/2022	ZERO STAGE CAPITAL	6,405.000	330,431	299,980	330,431	0	0	0	0	0	0	(30,451)	(30,451)	0	0
438516-10-6	HONEYWELL INTL INC		09/16/2022	ZERO STAGE CAPITAL	11/09/2022	VARIOUS	16,104.000	2,894,507	3,142,497	2,894,507	0	0	0	0	0	0	247,991	247,991	16,725	0
446150-10-4	HUNTINGTON BANCSHARES INC		08/08/2022	ZERO STAGE CAPITAL	08/19/2022	ZERO STAGE CAPITAL	34,190.000	446,899	486,664	446,899	0	0	0	0	0	0	39,766	39,766	4,477	0
45168D-10-4	IDEXX LABS CORP		03/24/2022	ZERO STAGE CAPITAL	05/20/2022	ZERO STAGE CAPITAL	35.000	18,685	12,918	18,685	0	0	0	0	0	0	(5,767)	(5,767)	0	0
452308-10-9	ILLINOIS TOOL WKS INC		08/08/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	3,826.000	737,255	758,539	737,255	0	0	0	0	0	0	21,284	21,284	3,804	0
45768S-10-5	INNOSPEC INC		11/21/2022	ZERO STAGE CAPITAL	12/14/2022	ZERO STAGE CAPITAL	1,890.000	211,151	206,539	211,151	0	0	0	0	0	0	(4,612)	(4,612)	0	0
460146-10-3	INTERNATIONAL PAPER CO		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	778.000	27,837	28,275	27,837	0	0	0	0	0	0	438	438	0	0
460690-10-0	INTERPUBLIC GROUP COS INC		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	5,280.000	169,990	149,189	169,990	0	0	0	0	0	0	(20,802)	(20,802)	1,531	0
46120E-60-2	INTUITIVE SURGICAL INC		08/08/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	524.000	120,400	103,614	120,400	0	0	0	0	0	0	(16,785)	(16,785)	0	0
464287-61-4	ISHARES		09/14/2022	ZERO STAGE CAPITAL	11/11/2022	VARIOUS	26,187.000	6,096,616	5,885,298	6,096,616	0	0	0	0	0	0	(211,319)	(211,319)	15,256	0
478160-10-4	JOHNSON & JOHNSON		08/04/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	1,694.000	293,914	278,662	293,914	0	0	0	0	0	0	(15,252)	(15,252)	1,815	0
482480-10-0	KLA-TENCOR CORP		08/18/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	378.000	147,659	125,678	147,659	0	0	0	0	0	0	(21,981)	(21,981)	491	0
493267-10-8	KEYCORP		02/23/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	7,531.000	191,537	135,743	191,537	0	0	0	0	0	0	(55,794)	(55,794)	1,469	0
49338L-10-3	KEYSIGHT TECHNOLOGIES INC COMMON STK		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	344.000	59,137	62,210	59,137	0	0	0	0	0	0	3,073	3,073	0	0
494368-10-3	KIMBERLY CLARK CORP		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	4,640.000	622,468	632,045	622,468	0	0	0	0	0	0	9,578	9,578	4,081	0
497266-10-6	KIRBY CORPORATION		03/04/2022	ZERO STAGE CAPITAL	11/08/2022	ZERO STAGE CAPITAL	14,534.000	941,221	978,669	941,221	0	0	0	0	0	0	37,449	37,449	0	0
499049-10-4	KNIGHT-SWIFT TRANSPORATION		11/15/2022	ZERO STAGE CAPITAL	11/25/2022	ZERO STAGE CAPITAL	2,300.000	128,927	124,372	128,927	0	0	0	0	0	0	(4,555)	(4,555)	0	0
500643-20-0	KORN FERRY INTL		04/06/2022	ZERO STAGE CAPITAL	08/30/2022	VARIOUS	6,370.000	418,171	405,070	418,171	0	0	0	0	0	0	(13,100)	(13,100)	956	0
502431-10-9	L3HARRIS TECHNOLOGIE		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	1,961.000	447,172	449,180	447,172	0	0	0	0	0	0	2,008	2,008	2,196	0
50540R-40-9	LABORATORY CORP AMER HLDG		01/28/2022	ZERO STAGE CAPITAL	05/20/2022	VARIOUS	1,302.000	345,776	320,468	345,776	0	0	0	0	0	0	(25,308)	(25,308)	937	0
518439-10-4	ESTEE LAUDER CO		02/23/2022	ZERO STAGE CAPITAL	06/16/2022	ZERO STAGE CAPITAL	2,769.000	825,778	652,837	825,778	0	0	0	0	0	0	(172,941)	(172,941)	3,323	0
526057-10-4	LENNAR CORP		06/16/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	193.000	12,800	15,247	12,800	0	0	0	0	0	0	2,447	2,447	72	0
532457-10-8	LILLY (ELI) & CO		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	VARIOUS	665.000	202,708	234,483	202,708	0	0	0	0	0	0	31,775	31,775	702	0
539830-10-9	LOCKHEED MARTIN CORP		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	947.000	404,518	461,114	404,518	0	0	0	0	0	0	56,596	56,596	2,652	0
552953-10-1	MGM MIRAGE		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	25,818.000	750,580	837,390	750,580	0	0	0	0	0	0	86,810	86,810	49	0
565849-10-6	MARATHON OIL CORP		03/24/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	1,670.000	39,364	46,112	39,364	0	0	0	0	0	0	6,748	6,748	267	0
56585A-10-2	MARATHON PETROLEUM		04/22/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	306.000	26,962	26,886	26,962	0	0	0	0	0	0	(75)	(75)	177	0
57636Q-10-4	MASTERCARD INC		02/23/2022	ZERO STAGE CAPITAL	12/08/2022	VARIOUS	1,628.000	598,278	565,159	598,278	0	0	0	0	0	0	(33,119)	(33,119)	2,348	0
580135-10-1	MCDONALD'S CORP		10/18/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	6,408.000	1,544,629	1,566,553	1,544,629	0	0	0	0	0	0	21,923	21,923	7,038	0
58155Q-10-3	MCKESSON CORP		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	VARIOUS	467.000	160,375	158,327	160,375	0	0	0	0	0	0	(2,048)	(2,048)	208	0
58933Y-10-5	MERCK & CO INC		10/14/2022	COWEN	11/11/2022	VARIOUS	80,556.000	7,062,113	7,722,590	7,062,113	0	0	0	0	0	0	660,477	660,477	30,449	0
59156R-10-8	METLIFE INC		08/08/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	10,056.000	622,014	677,716	622,014	0	0	0	0	0	0	55,701	55,701	4,989	0
594918-10-4	MICROSOFT		06/13/2022	COWEN	08/02/2022	VARIOUS	37,500.000	9,981,519	9,997,997	9,981,519	0	0	0	0	0	0	16,478	16,478	0	0
600544-10-0	MILLER HERMAN INC		02/01/2022	ZERO STAGE CAPITAL	09/08/2022	VARIOUS	3,090.000	117,091	90,795	117,091	0	0	0	0	0	0	(26,296)	(26,296)	1,426	0
629377-50-8	NRG ENERGY INC		08/08/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	8,052.000	292,078	347,224	292,078	0	0	0	0	0	0	55,146	55,146	2,381	0
64110D-10-4	NETAPP INC		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	2,255.000	163,193	153,878	163,193	0	0	0	0	0	0	(9,315)	(9,315)	0	0
64110L-10-6	NETFLIX INC		02/23/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	152.000	57,549	35,994	57,549	0	0	0	0	0	0	(21,555)	(21,555)	0	0
651639-10-6	NEWMONT GOLD CORP		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	7,263.000	458,754	306,948	458,754	0	0	0	0	0	0	(151,806)	(151,806)	7,369	0
65249B-10-9	NEWS CORP NEW		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	23,429.000	435,200	426,602	435,200	0	0	0	0	0	0	(8,598)	(8,598)	3,231	0
65249B-20-8	NEWS CORP NEW		11/18/2022	ZERO STAGE CAPITAL	12/09/2022	ZERO STAGE CAPITAL	17,953.000	305,168	329,791	305,168	0	0	0	0	0	0	24,623	24,623	17	0
65339F-10-1	NEXTERA ENERGY INC		04/22/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	14,400.000	1,059,399	1,120,642	1,059,399	0	0	0	0	0	0	61,243	61,243	7,565	0
654106-10-3	NIKE INC -CL B COMMON STK		01/14/2022	SANFORD BERNST	06/15/2022	VARIOUS	45,000.000	6,647,760	5,352,105	6,647,760	0	0	0	0	0	0	(1,295,655)	(1,295,655)	14,244	0
65473P-10-5	NISOURCE INC		09/16/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	23,427.000	695,553	665,288	695,553	0	0	0	0	0	0	(30,265)	(30,265)	5,471	0
655844-10-8	NORFOLK SOUTHERN CORP		05/20/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	212.000	48,420	49,855	48,420	0	0	0	0	0	0	1,436	1,436	0	0
670346-10-5	NUCOR CORP		03/24/2022	ZERO STAGE CAPITAL	04/22/2022	VARIOUS	115.000	17,455	18,677	17,455	0	0	0	0	0	0	1,222	1,222	58	0
674599-10-5	OCCIDENTAL PETE CORP DEL		08/08/2022	ZERO STAGE CAPITAL	10/18/2022	VARIOUS	1,248.000	73,484	80,641	73,484	0	0	0	0	0	0	7,157	7,157	162	0
681919-10-6	OMNICOM GROUP INC		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	1,036.000	68,296	69,508	68,296	0	0	0	0	0	0	1,212	1,212	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
682189-10-5	ON SEMICONDUCTOR CRP		11/21/2022	ZERO STAGE CAPITAL	12/14/2022	ZERO STAGE CAPITAL	2,980.000	212,258	211,940	212,258	0	0	0	0	0	0	(318)	(318)	0	0
68389X-10-5	ORACLE CORP		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	2,613.000	181,282	179,726	181,282	0	0	0	0	0	0	(1,556)	(1,556)	707	0
69351T-10-6	PPL CORPORATION		04/22/2022	ZERO STAGE CAPITAL	05/20/2022	ZERO STAGE CAPITAL	896.000	27,031	26,000	27,031	0	0	0	0	0	0	(1,031)	(1,031)	0	0
695156-10-9	PACKAGING CORP AMER		05/20/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	3,531.000	526,069	424,094	526,069	0	0	0	0	0	0	(101,974)	(101,974)	8,828	0
701094-10-4	PARKER HANNIFIN CORP COMMON STK		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	4,048.000	1,174,036	1,157,208	1,174,036	0	0	0	0	0	0	(16,828)	(16,828)	8,978	0
70450Y-10-3	PAYPAL INC		10/14/2022	VARIOUS	12/13/2022	VARIOUS	212,988.000	25,648,414	17,187,496	25,648,414	0	0	0	0	0	0	(8,460,919)	(8,460,919)	0	0
714046-10-9	PERKINELMER INC COMMON STK		08/08/2022	ZERO STAGE CAPITAL	08/18/2022	ZERO STAGE CAPITAL	141.000	21,716	20,708	21,716	0	0	0	0	0	0	(1,009)	(1,009)	0	0
718172-10-9	PHILIP MORRIS INT'L		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	12,619.000	1,252,108	1,277,310	1,252,108	0	0	0	0	0	0	25,202	25,202	13,157	0
718546-10-4	PHILLIPS 66		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	1,172.000	123,891	119,456	123,891	0	0	0	0	0	0	(4,435)	(4,435)	287	0
723787-10-7	PIONEER NATURAL RES		04/22/2022	ZERO STAGE CAPITAL	06/16/2022	ZERO STAGE CAPITAL	234.000	56,950	57,645	56,950	0	0	0	0	0	0	695	695	1,727	0
74144T-10-8	T ROWE PRICE GRP		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	757.000	97,680	80,933	97,680	0	0	0	0	0	0	(16,748)	(16,748)	1,092	0
742718-10-9	PROCTER & GAMBLE CO		08/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	2,851.000	417,661	429,620	417,661	0	0	0	0	0	0	11,959	11,959	4,764	0
74340W-10-3	PROLOGIS INC		01/28/2022	ZERO STAGE CAPITAL	04/22/2022	ZERO STAGE CAPITAL	894.000	132,881	152,524	132,881	0	0	0	0	0	0	19,642	19,642	706	0
744573-10-6	PUBLIC SVC ENTERPRISE GRO		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	15,533.000	951,571	913,772	951,571	0	0	0	0	0	0	(37,798)	(37,798)	7,266	0
747525-10-3	QUALCOMM INC		08/08/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	3,030.000	483,399	350,625	483,399	0	0	0	0	0	0	(132,774)	(132,774)	3,847	0
74834L-10-0	QUEST DIAGNOSTICS		08/08/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	5,340.000	716,088	699,023	716,088	0	0	0	0	0	0	(17,065)	(17,065)	8,048	0
751212-10-1	RALPH LAUREN CORP		03/24/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	296.000	34,685	33,063	34,685	0	0	0	0	0	0	(1,622)	(1,622)	648	0
754730-10-9	RAYMOND JAMES FINANCIAL I		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	3,415.000	368,960	373,514	368,960	0	0	0	0	0	0	4,554	4,554	124	0
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		08/08/2022	ZERO STAGE CAPITAL	08/18/2022	VARIOUS	398.000	36,294	37,638	36,294	0	0	0	0	0	0	1,343	1,343	202	0
758849-10-3	REGENCY CENTERS CORP		11/18/2022	ZERO STAGE CAPITAL	12/09/2022	ZERO STAGE CAPITAL	12,233.000	753,517	807,555	753,517	0	0	0	0	0	0	54,039	54,039	2,334	0
770323-10-3	ROBERT HALF INTL INC		04/22/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	4,567.000	524,488	375,901	524,488	0	0	0	0	0	0	(148,587)	(148,587)	3,928	0
78409V-10-4	S&P GLOBAL INC		02/28/2022	VARIOUS	03/24/2022	JEFFERIES & CO	2,619.000	1,039,676	1,068,820	1,039,676	0	0	0	0	0	0	29,144	29,144	0	0
78486Q-10-1	SVB FINANCIAL GROUP		08/08/2022	ZERO STAGE CAPITAL	08/18/2022	ZERO STAGE CAPITAL	387.000	167,077	176,613	167,077	0	0	0	0	0	0	9,536	9,536	0	0
79466L-30-2	SALESFORCE COM INC		08/08/2022	ZERO STAGE CAPITAL	08/18/2022	ZERO STAGE CAPITAL	346.000	65,945	64,831	65,945	0	0	0	0	0	0	(1,114)	(1,114)	0	0
806407-10-2	HENRY SCHEIN INC		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	5,575.000	424,798	453,537	424,798	0	0	0	0	0	0	28,739	28,739	0	0
806857-10-8	SCHLUMBERGER LTD		01/28/2022	ZERO STAGE CAPITAL	05/20/2022	ZERO STAGE CAPITAL	5,024.000	198,718	206,461	198,718	0	0	0	0	0	0	7,743	7,743	0	0
81211K-10-0	SEALED AIR CORP		08/08/2022	ZERO STAGE CAPITAL	08/19/2022	ZERO STAGE CAPITAL	3,483.000	199,104	202,618	199,104	0	0	0	0	0	0	3,514	3,514	0	0
828806-10-9	SIMON PROPERTY GROUP		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	2,307.000	292,333	263,415	292,333	0	0	0	0	0	0	(28,918)	(28,918)	6,395	0
831865-20-9	SMITH A O		09/16/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	926.000	47,671	48,600	47,671	0	0	0	0	0	0	929	929	0	0
832696-40-5	JM SMUCKER CO		06/16/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	4,393.000	547,280	574,695	547,280	0	0	0	0	0	0	27,415	27,415	0	0
833034-10-1	SNAP-ON INC		03/24/2022	ZERO STAGE CAPITAL	06/16/2022	ZERO STAGE CAPITAL	4,100.000	848,769	795,084	848,769	0	0	0	0	0	0	(53,685)	(53,685)	5,822	0
857477-10-3	STATE STREET CORP		01/28/2022	ZERO STAGE CAPITAL	04/22/2022	ZERO STAGE CAPITAL	189.000	17,452	13,620	17,452	0	0	0	0	0	0	(3,832)	(3,832)	108	0
860630-10-2	STIFEL FINL CORP		08/12/2022	ZERO STAGE CAPITAL	12/15/2022	ZERO STAGE CAPITAL	2,000.000	128,418	118,445	128,418	0	0	0	0	0	0	(9,973)	(9,973)	1,160	0
872540-10-9	TJX COMPANIES INC		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	VARIOUS	7,328.000	422,846	490,430	422,846	0	0	0	0	0	0	67,583	67,583	2,917	0
872590-10-4	T-MOBILE US INC		10/14/2022	COWEN	11/15/2022	ALEX BROWN	20,107.000	2,771,974	2,887,311	2,771,974	0	0	0	0	0	0	115,337	115,337	0	0
876030-10-7	TAPESTRY INC		03/03/2022	ZERO STAGE CAPITAL	11/30/2022	ZERO STAGE CAPITAL	3,280.000	133,693	122,172	133,693	0	0	0	0	0	0	(11,521)	(11,521)	1,804	0
879369-10-6	TELEFLEX INC		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	1,851.000	473,293	437,757	473,293	0	0	0	0	0	0	(35,536)	(35,536)	602	0
88160R-10-1	TESLA INC		01/04/2022	SANFORD BERNST	04/06/2022	VARIOUS	2,700.000	3,219,819	2,409,541	3,219,819	0	0	0	0	0	0	(810,278)	(810,278)	0	0
883203-10-1	TEXTRON INC		08/08/2022	ZERO STAGE CAPITAL	10/18/2022	VARIOUS	16,079.000	1,105,699	1,142,031	1,105,699	0	0	0	0	0	0	36,332	36,332	531	0
883556-10-2	THERMO ELECTRON CORP		08/08/2022	ZERO STAGE CAPITAL	11/09/2022	VARIOUS	467.000	275,348	251,331	275,348	0	0	0	0	0	0	(24,016)	(24,016)	140	0
89417E-10-9	THE TRAVELERS COS INC COMMON STK		08/18/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	1,457.000	253,159	243,174	253,159	0	0	0	0	0	0	(9,985)	(9,985)	1,355	0
89677Q-10-7	TRIP COM GROUP LTD		03/18/2022	ZERO STAGE CAPITAL	09/15/2022	ZERO STAGE CAPITAL	23,679.000	523,220	597,304	523,220	0	0	0	0	0	0	74,084	74,084	0	0
89832Q-10-9	TRUIST FINANCIAL COR		05/20/2022	ZERO STAGE CAPITAL	06/16/2022	ZERO STAGE CAPITAL	3,407.000	155,338	154,947	155,338	0	0	0	0	0	0	(390)	(390)	0	0
902973-30-4	US BANCORP DEL		01/28/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	10,429.000	599,177	472,372	599,177	0	0	0	0	0	0	(126,805)	(126,805)	10,364	0
90384S-30-3	ULTA SALON COSMETCS & FRA		08/18/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	46.000	18,665	19,225	18,665	0	0	0	0	0	0	560	560	0	0
904311-10-7	UNDER ARMOUR INC		05/20/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	7,696.000	85,185	66,968	85,185	0	0	0	0	0	0	(18,217)	(18,217)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
911312-10-6	UNITED PARCEL SERVICE		03/24/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	204.000	43,764	35,374	43,764	0	0	0	0	0	0	(8,391)	(8,391)	620	0
92826C-83-9	VISA INC		03/24/2022	ZERO STAGE CAPITAL	12/08/2022	VARIOUS	1,525.000	329,948	309,626	329,948	0	0	0	0	0	0	(20,321)	(20,321)	1,818	0
92939U-10-6	WEC ENERGY GROUP INC		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	12,458.000	1,160,532	1,264,583	1,160,532	0	0	0	0	0	0	104,051	104,051	8,935	0
931142-10-3	WAL-MART STORES INC		09/16/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	1,459.000	190,039	205,524	190,039	0	0	0	0	0	0	15,485	15,485	108	0
934423-10-4	WARNER BROS DISCOVERY INC		04/11/2022	VARIOUS	08/02/2022	VARIOUS	44,478.000	1,354,103	719,931	1,354,103	0	0	0	0	0	0	(634,172)	(634,172)	0	0
94106L-10-9	WASTE MANAGEMENT INC		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	VARIOUS	1,084.000	167,647	183,538	167,647	0	0	0	0	0	0	15,891	15,891	705	0
941848-10-3	WATERS CORP		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	648.000	214,071	216,421	214,071	0	0	0	0	0	0	2,350	2,350	0	0
948596-10-1	WEIBO CORPORATION		10/14/2022	COWEN	10/18/2022	COWEN	73,820.000	1,037,739	1,004,084	1,037,739	0	0	0	0	0	0	(33,656)	(33,656)	0	0
949746-10-1	WELLS FARGO & CO NEW		04/22/2022	ZERO STAGE CAPITAL	07/19/2022	ZERO STAGE CAPITAL	13,652.000	646,917	582,747	646,917	0	0	0	0	0	0	(64,170)	(64,170)	3,413	0
959802-10-9	WESTERN UNION CO COMMON STK		04/04/2022	ZERO STAGE CAPITAL	12/21/2022	ZERO STAGE CAPITAL	84,957.000	1,593,360	1,174,699	1,593,360	0	0	0	0	0	0	(418,662)	(418,662)	39,930	0
96145D-10-5	WESTROCK		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	1,064.000	38,857	38,405	38,857	0	0	0	0	0	0	(452)	(452)	0	0
962166-10-4	WEYERHAEUSER CO		04/22/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	15,440.000	647,101	523,803	647,101	0	0	0	0	0	0	(123,298)	(123,298)	3,488	0
963320-10-6	WHIRLPOOL CORP		02/23/2022	ZERO STAGE CAPITAL	05/20/2022	VARIOUS	1,208.000	240,647	206,142	240,647	0	0	0	0	0	0	(34,505)	(34,505)	4,228	0
969457-10-0	WILLIAMS COS INC		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	24,532.000	797,522	775,320	797,522	0	0	0	0	0	0	(22,202)	(22,202)	13,813	0
969904-10-1	WILLIAMS-SONOMA INC		01/28/2022	ZERO STAGE CAPITAL	08/31/2022	VARIOUS	880.000	132,742	137,529	132,742	0	0	0	0	0	0	4,787	4,787	1,324	0
971378-10-4	WILLSCOT MOBILE MINI		11/21/2022	ZERO STAGE CAPITAL	12/09/2022	ZERO STAGE CAPITAL	11,680.000	478,005	549,379	478,005	0	0	0	0	0	0	71,374	71,374	0	0
97650W-10-8	WINTRUST FINANCIAL CORP		03/03/2022	ZERO STAGE CAPITAL	03/22/2022	ZERO STAGE CAPITAL	1,370.000	134,591	131,457	134,591	0	0	0	0	0	0	(3,135)	(3,135)	0	0
988498-10-1	YUM BRANDS INC		02/23/2022	ZERO STAGE CAPITAL	05/20/2022	ZERO STAGE CAPITAL	5,133.000	632,036	624,122	632,036	0	0	0	0	0	0	(7,914)	(7,914)	0	0
98956P-10-2	ZIMMER HOLDINGS INC.		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	VARIOUS	8,247.000	906,617	954,954	906,617	0	0	0	0	0	0	48,337	48,337	1,915	0
G0250X-10-7	AMCOR PLC		08/08/2022	ZERO STAGE CAPITAL	09/16/2022	ZERO STAGE CAPITAL	3,195.000	41,551	37,081	41,551	0	0	0	0	0	0	(4,471)	(4,471)	324	0
G6610J-20-9	NOBLE IND		03/01/2022	CORPORATE REORG	12/07/2022	USB CORP	1,700.000	10,482	67,819	10,482	0	0	0	0	0	0	57,337	57,337	0	0
G8473T-10-0	STERIS PLC		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	796.000	134,469	150,793	134,469	0	0	0	0	0	0	16,324	16,324	374	0
H84989-10-4	TE CONNECTIVITY LTD		11/18/2022	ZERO STAGE CAPITAL	12/08/2022	VARIOUS	1,392.000	181,811	182,742	181,811	0	0	0	0	0	0	930	930	647	0
05541J-10-3	BB SEGURIDADE PARTIC	D	03/18/2022	ZERO STAGE CAPITAL	11/01/2022	ZERO STAGE CAPITAL	109,788.000	513,325	621,293	513,325	0	0	0	0	0	0	107,968	107,968	19,365	0
000000-00-0	THALES	B	03/18/2022	ZERO STAGE CAPITAL	06/29/2022	ZERO STAGE CAPITAL	258.000	31,603	30,805	31,603	0	0	0	0	0	0	(1,846)	1,048	(798)	0
000000-00-0	MUENCHENER RUECKVE	B	03/25/2022	ZERO STAGE CAPITAL	11/16/2022	ZERO STAGE CAPITAL	538.000	138,806	153,547	138,806	0	0	0	0	0	0	(13,182)	27,924	14,742	7,515	0
000000-00-0	DAIKIN INDUSTRIES	B	06/29/2022	ZERO STAGE CAPITAL	10/18/2022	ZERO STAGE CAPITAL	5,700.000	897,433	892,297	897,433	0	0	0	0	0	0	(63,301)	58,165	(5,136)	1,184	0
000000-00-0	OTSUKA CORP	B	03/08/2022	ZERO STAGE CAPITAL	05/23/2022	ZERO STAGE CAPITAL	6,900.000	249,755	203,202	249,755	0	0	0	0	0	0	(27,520)	(19,032)	(46,552)	0	0
000000-00-0	HIKARI TSUSHIN INC	B	06/13/2022	ZERO STAGE CAPITAL	06/13/2022	ZERO STAGE CAPITAL	1.000	1	1	1	0	0	0	0	0	0	0	0	0	0
000000-00-0	HOYA CORP	B	05/20/2022	ZERO STAGE CAPITAL	10/06/2022	VARIOUS	3,900.000	395,513	384,198	395,513	0	0	0	0	0	0	(39,807)	28,491	(11,316)	2,276	0
000000-00-0	KURITA WATER INDS	B	06/03/2022	ZERO STAGE CAPITAL	12/07/2022	VARIOUS	9,500.000	368,921	391,566	368,921	0	0	0	0	0	0	(27,000)	49,646	22,646	2,678	0
000000-00-0	TOKIO MARINE HLDG	B	06/23/2022	ZERO STAGE CAPITAL	11/08/2022	ZERO STAGE CAPITAL	12,300.000	243,319	230,170	243,319	0	0	0	0	0	0	(25,693)	12,545	(13,148)	3,630	0
000000-00-0	NINTENDO CO	B	03/22/2022	ZERO STAGE CAPITAL	05/11/2022	VARIOUS	1,200.000	643,026	519,313	643,026	0	0	0	0	0	0	(70,855)	(52,858)	(123,713)	14,952	0
000000-00-0	TAIYO YUDEN CO	B	05/25/2022	ZERO STAGE CAPITAL	09/09/2022	ZERO STAGE CAPITAL	17,200.000	668,412	509,127	668,412	0	0	0	0	0	0	(50,001)	(109,285)	(159,286)	2,587	0
000000-00-0	NOVARTIS AG	D	04/04/2022	ZERO STAGE CAPITAL	05/05/2022	ZERO STAGE CAPITAL	3,560.000	314,526	312,688	314,526	0	0	0	0	0	0	(16,045)	14,207	(1,838)	0	0
000000-00-0	NESTLE SA	D	04/04/2022	ZERO STAGE CAPITAL	10/06/2022	ZERO STAGE CAPITAL	2,712.000	354,618	312,329	354,618	0	0	0	0	0	0	(18,632)	(23,657)	(42,289)	5,598	0
000000-00-0	ASAHI INTECC CO LT	B	04/21/2022	ZERO STAGE CAPITAL	08/04/2022	VARIOUS	31,600.000	693,656	501,660	693,656	0	0	0	0	0	0	(44,654)	(147,342)	(191,996)	923	0
000000-00-0	SAFRAN	B	03/18/2022	ZERO STAGE CAPITAL	10/25/2022	ZERO STAGE CAPITAL	413.000	48,010	44,612	48,010	0	0	0	0	0	0	(4,436)	1,037	(3,399)	218	0
000000-00-0	SANLAM LTD	B	03/22/2022	ZERO STAGE CAPITAL	05/23/2022	ZERO STAGE CAPITAL	22,083.000	98,376	89,362	98,376	0	0	0	0	0	0	(3,169)	(5,845)	(9,014)	4,043	0
000000-00-0	TGS ASA	B	03/31/2022	ZERO STAGE CAPITAL	06/03/2022	VARIOUS	24,282.000	367,087	408,634	367,087	0	0	0	0	0	0	(16,585)	58,133	41,548	3,604	0
000000-00-0	RECKITT BENCKISER	B	04/04/2022	ZERO STAGE CAPITAL	06/28/2022	VARIOUS	3,106.000	244,161	238,286	244,161	0	0	0	0	0	0	(11,735)	5,860	(5,875)	1,732	0
000000-00-0	VODAFONE GROUP	B	03/18/2022	ZERO STAGE CAPITAL	07/12/2022	ZERO STAGE CAPITAL	113,201.000	190,344	174,076	190,344	0	0	0	0	0	0	(17,364)	1,096	(16,268)	0	0
000000-00-0	NOVO-NORDISK AS	B	03/21/2022	ZERO STAGE CAPITAL	03/23/2022	ZERO STAGE CAPITAL	122.000	13,289	13,237	13,289	0	0	0	0	0	0	0	(52)	(52)	0	0
000000-00-0	ALCON AG	D	03/31/2022	ZERO STAGE CAPITAL	06/01/2022	ZERO STAGE CAPITAL	13,199.000	1,047,957	985,467	1,047,957	0	0	0	0	0	0	(40,113)	(22,377)	(62,490)	1,344	0
000000-00-0	HALEON PLC	B	08/26/2022	VARIOUS	09/21/2022	ZERO STAGE CAPITAL	334,706.000	1,133,154	1,033,329	1,133,154	0	0	0	0	0	0	48,170	(147,995)	(99,825)	0	0
000000-00-0	EUROAPI SASU	B	05/10/2022	ZERO STAGE CAPITAL	06/30/2022	ZERO STAGE CAPITAL	496.000	5,812	7,681	5,812	0	0	0	0	0	0	(164)	2,032	1,868	0	0
000000-00-0	SHIFT INC	B	03/01/2022	ZERO STAGE CAPITAL	12/21/2022	ZERO STAGE CAPITAL	1,300.000	267,154	235,462	267,154	0	0	0	0	0	0	(43,888)	12,196	(31,692)	0	0
000000-00-0	WAL-MART DE MEXICO	B	03/18/2022	ZERO STAGE CAPITAL	09/15/2022	ZERO STAGE CAPITAL	20,725.000	75,001	75,188	75,001	0	0	0	0	0	0	4,901	(4,714)	187	0	0
G0403H-10-8	AON PLC	D	11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	806.000	235,295	245,563	235,295	0	0	0	0	0	0	0	10,268	10,268	545	0
G1151C-10-1	ACCENTURE LTD BERMUDA	C	09/16/2022	ZERO STAGE CAPITAL	10/18/2022	VARIOUS	852.000	255,135	228,000	255,135	0	0	0	0	0	0	(27,135)	(27,135)	1,148	0	0
G29183-10-3	EATON CORP	D	11/08/2022	VARIOUS	11/15/2022	VARIOUS	37,000.000	5,753,526	5,792,960	5,753,526	0	0	0	0	0	0	39,433	39,433	20,937	0	0
G3223R-10-8	EVEREST RE GROUP LTD	C	11/18/2022	ZERO STAGE CAPITAL	12/08/2022	ZERO STAGE CAPITAL	1,796.000	546,033	576,812	546,033	0	0	0	0	0	0	30,778	30,778	9,949	0	0
G47567-10-5	IHS MARKIT LTD	D	02/23/2022	ZERO STAGE CAPITAL	02/28/2022	MERGER	171.000	18,412	19,281	18,412	0	0	0	0	0	0	869	869	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G5494J-10-3	LINDE PLC	D	02/23/2022	ZERO STAGE CAPITAL	04/22/2022	ZERO STAGE CAPITAL	69.000	20,385	21,610	20,385	0	0	0	0	0	0	1,224	1,224	81	0
G6518L-10-8	NIELSEN HOLDINGS PLC	D	02/23/2022	ZERO STAGE CAPITAL	03/24/2022	ZERO STAGE CAPITAL	8,824.000	156,625	200,874	156,625	0	0	0	0	0	0	44,249	44,249	529	0
G7997R-10-3	SEAGATE TECH HLDNGS	D	08/08/2022	ZERO STAGE CAPITAL	08/18/2022	ZERO STAGE CAPITAL	3,831.000	354,885	297,388	354,885	0	0	0	0	0	0	(57,497)	(57,497)	966	0
H1467J-10-4	CHUBB LIMITED	D	09/16/2022	ZERO STAGE CAPITAL	11/09/2022	ZERO STAGE CAPITAL	7,336.000	1,507,242	1,551,743	1,507,242	0	0	0	0	0	0	44,501	44,501	11,032	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								297,901,167	270,726,500	297,901,167	0	0	0	0	0	(482,919)	(26,691,753)	(27,174,672)	762,383	0
46090E-10-3	INVESCO QQQ TR		03/18/2022	GOLDMAN SACHS	12/19/2022	GOLDMAN SACHS	273,100.000	95,086,066	78,826,262	95,086,066	0	0	0	0	0	0	(16,259,804)	(16,259,804)	318,986	0
464287-18-4	ISHARES		06/17/2022	GOLDMAN SACHS	09/28/2022	GOLDMAN SACHS	460,185.000	14,975,295	12,338,013	14,975,295	0	0	0	0	0	0	(2,637,281)	(2,637,281)	21,931	0
464287-22-6	ISHARES TR		11/01/2022	GOLDMAN SACHS	12/19/2022	GOLDMAN SACHS	369,000.000	34,985,665	36,512,944	34,985,665	0	0	0	0	0	0	1,527,279	1,527,279	83,472	0
464287-65-5	ISHARES		02/11/2022	GOLDMAN SACHS	11/18/2022	GOLDMAN SACHS	124,241.000	25,001,240	22,810,982	25,001,240	0	0	0	0	0	0	(2,190,258)	(2,190,258)	218,061	0
46429B-68-9	ISHARES EDGE MSCI MIN VOL EA		07/12/2022	ZERO STAGE CAPITAL	12/13/2022	ZERO STAGE CAPITAL	93,868.000	6,585,518	5,757,041	6,585,518	0	0	0	0	0	0	(828,477)	(828,477)	122,313	0
46429B-69-7	ISHARES EDGE MSCI MIN VOL US		08/12/2022	ZERO STAGE CAPITAL	11/10/2022	ZERO STAGE CAPITAL	153,392.000	11,763,133	10,727,989	11,763,133	0	0	0	0	0	0	(1,035,144)	(1,035,144)	90,461	0
46432F-33-9	ISHARES EDGE MSCI USA QUALITY		11/11/2022	VARIOUS	12/13/2022	ZERO STAGE CAPITAL	48,391.000	5,885,426	5,671,559	5,885,426	0	0	0	0	0	0	(213,867)	(213,867)	18,949	0
46432F-37-0	ISHARES EDGE MSCI USA SIZE		03/14/2022	ZERO STAGE CAPITAL	04/11/2022	ZERO STAGE CAPITAL	83,712.000	11,147,026	10,788,045	11,147,026	0	0	0	0	0	0	(358,981)	(358,981)	27,292	0
46432F-38-8	ISHARES EDGE MSCI USA VALUE		06/13/2022	ZERO STAGE CAPITAL	09/14/2022	ZERO STAGE CAPITAL	104,761.000	10,812,810	9,705,781	10,812,810	0	0	0	0	0	0	(1,107,029)	(1,107,029)	86,005	0
46432F-39-6	ISHARES EDGE MSCI USA MOMENT		01/11/2022	ZERO STAGE CAPITAL	02/08/2022	ZERO STAGE CAPITAL	3,940.000	697,494	667,210	697,494	0	0	0	0	0	0	(30,284)	(30,284)	5	0
46435G-40-9	ISHARES EDGE MSCI INTL VALUE		03/14/2022	ZERO STAGE CAPITAL	08/12/2022	ZERO STAGE CAPITAL	87,445.000	2,303,877	2,161,439	2,303,877	0	0	0	0	0	0	(142,438)	(142,438)	9,073	0
46435G-50-8	ISHARES EDGE MSCI INTL SIZE		08/12/2022	ZERO STAGE CAPITAL	09/14/2022	ZERO STAGE CAPITAL	300,338.000	8,311,133	8,066,220	8,311,133	0	0	0	0	0	0	(244,913)	(244,913)	0	0
78462F-10-3	SPDR S&P 500 TRUST ETF		11/08/2022	GOLDMAN SACHS	12/19/2022	VARIOUS	360,600.000	144,682,789	135,403,756	144,682,789	0	0	0	0	0	0	(9,279,033)	(9,279,033)	471,257	0
78463V-10-7	SPDR GOLD TR GOLD		02/11/2022	GOLDMAN SACHS	03/22/2022	GOLDMAN SACHS	143,749.000	25,001,372	25,727,815	25,001,372	0	0	0	0	0	0	726,443	726,443	0	0
81369Y-80-3	SELECT SECTOR SPDR		02/25/2022	GOLDMAN SACHS	06/06/2022	GOLDMAN SACHS	162,632.000	25,001,564	22,764,299	25,001,564	0	0	0	0	0	0	(2,237,264)	(2,237,264)	46,451	0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								422,240,408	387,929,355	422,240,408	0	0	0	0	0	0	(34,311,051)	(34,311,051)	1,514,256	0
5989999998. Total - Common Stocks								720,141,575	658,655,855	720,141,575	0	0	0	0	0	(482,919)	(61,002,804)	(61,485,723)	2,276,639	0
5999999999. Total - Preferred and Common Stocks								720,141,575	658,655,855	720,141,575	0	0	0	0	0	(482,919)	(61,002,804)	(61,485,723)	2,276,639	0
6009999999 - Totals								5,978,128,887	5,877,077,879	5,977,333,172	0	(806,707)	0	(806,707)	0	(482,919)	(99,808,498)	(100,291,417)	25,784,605	15,770,975

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
30247@-10-8	FM INSURANCE COMPANY LIMITED	D		AA-1126610	8BIV	895,788,698	0	0	110,000,012.000	100.0
L3953#-10-4	FM INSURANCE EUROPE S.A.	D		AA-1370041	8BIV	616,685,027	0	0	467,078,240.000	100.0
P3913*-10-3	FM GLOBAL DE MEXICO S.A. DE C.V.	D		AA-2730043	8BIV	0	0	0	42,282.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						1,512,473,725	0	0	XXX	XXX
30277@-10-1	FMIC HOLDINGS, INC.				8BII	4,005,675,199	0	0	42,029.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer						4,005,675,199	0	0	XXX	XXX
P3872*-10-2	FMIC ESCRITORIO DE REPRESENTACAO NO BRASIL	D			8BII	0	0	0	128,598.280	100.0
1799999. Subtotal - Common Stock - Other Affiliates						0	0	0	XXX	XXX
1899999. Total Common Stocks						5,518,148,924	0	0	XXX	XXX
1999999 - Totals						5,518,148,924	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
	AFFILIATED FM INSURANCE COMPANY	FMIC HOLDINGS, INC	0	47,500.000	66.5
0199999. Subtotal - Preferred Stock			0	XXX	XXX
	AFFILIATED FM INSURANCE COMPANY	FMIC HOLDINGS, INC	0	80,000.000	100.0
	APPALACHIAN INSURANCE COMPANY	FMIC HOLDINGS, INC	0	705,000.000	100.0
	CORPORATE INSURANCE SERVICES, INC.	FMIC HOLDINGS, INC	0	1,000.000	100.0
	FM GLOBAL SERICIOS S. DE RL DE C.V.	FMIC HOLDINGS, INC	0	2.000	66.6
	RISK ENGINEERING INSURANCE COMPANY LTD.	FMIC HOLDINGS, INC	0	120,000.000	100.0
	FM ENGINEERING INTERNATIONAL LTD.	FM INSURAQNCE COMPANY LIMITED	0	50,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
CANADA GOVT		A	09/14/2022	RBC DEXIA	09/01/2023	1,974,595	0	10,735	0	0	2,000,000	1,963,860	13,370	0	2.000	3.955	MS	0	1,644
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,974,595	0	10,735	0	0	2,000,000	1,963,860	13,370	0	XXX	XXX	XXX	0	1,644
0309999999. Total - All Other Government Bonds						1,974,595	0	10,735	0	0	2,000,000	1,963,860	13,370	0	XXX	XXX	XXX	0	1,644
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
ALLEGHENY CNTY PA HOS			11/21/2022	ZERO STAGE	04/01/2023	1,256,209	0	(2,691)	0	0	1,250,000	1,258,900	15,625	0	5.000	2.971	AO	0	8,854
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,256,209	0	(2,691)	0	0	1,250,000	1,258,900	15,625	0	XXX	XXX	XXX	0	8,854
0909999999. Total - U.S. Special Revenues Bonds						1,256,209	0	(2,691)	0	0	1,250,000	1,258,900	15,625	0	XXX	XXX	XXX	0	8,854
HUNTINGTON INGALLS I			09/01/2022	ZERO STAGE CAPITAL	08/16/2023	489,504	0	5,284	0	0	500,000	484,220	1,256	0	0.670	4.111	FA	0	186
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						489,504	0	5,284	0	0	500,000	484,220	1,256	0	XXX	XXX	XXX	0	186
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						489,504	0	5,284	0	0	500,000	484,220	1,256	0	XXX	XXX	XXX	0	186
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
FRONTIER COMMUNICATIONS CORP CORPORA			11/20/2022	ZERO STAGE	10/08/2023	273,536	(12,114)	0	0	0	285,650	283,508	0	0	0.800	0.854	AO	14,399	0
1819999999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						273,536	(12,114)	0	0	0	285,650	283,508	0	0	XXX	XXX	XXX	14,399	0
1909999999. Subtotal - Unaffiliated Bank Loans						273,536	(12,114)	0	0	0	285,650	283,508	0	0	XXX	XXX	XXX	14,399	0
2419999999. Total - Issuer Obligations						3,720,308	0	13,328	0	0	3,750,000	3,706,980	30,251	0	XXX	XXX	XXX	0	10,684
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						273,536	(12,114)	0	0	0	285,650	283,508	0	0	XXX	XXX	XXX	14,399	0
2509999999. Total Bonds						3,993,844	(12,114)	13,328	0	0	4,035,650	3,990,488	30,251	0	XXX	XXX	XXX	14,399	10,684
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						3,993,844	(12,114)	13,328	0	0	XXX	3,990,488	30,251	0	XXX	XXX	XXX	14,399	10,684

1.

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

1A — 1A ...$ 1,974,595 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 1,256,209 1G ..$ 0

1B — 2A ...$ 0 2B ..$ 0 2C ..$ 489,504

1C — 3A ...$ 0 3B ..$ 0 3C ..$ 0

1D — 4A ...$ 0 4B ..$ 273,536 4C ..$ 0

1E — 5A ...$ 0 5B ..$ 0 5C ..$ 0

1F — 6 .....$ 0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
SPX Put Option	Equity Portfolio Hedge	D 2-2	Equity/Index	Citigroup Global Markets Inc. MBNJM2BPBD07JBLYG310	11/29/2022	01/20/2023	126	47,880,000	3800	0	831,023	0	676,620		676,620	(154,403)	0	0	0	0		
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	831,023	0	676,620	XXX	676,620	(154,403)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	831,023	0	676,620	XXX	676,620	(154,403)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	831,023	0	676,620	XXX	676,620	(154,403)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	831,023	0	676,620	XXX	676,620	(154,403)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	831,023	0	676,620	XXX	676,620	(154,403)	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	831,023	0	676,620	XXX	676,620	(154,403)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
SPX Put Option	Equity Portfolio Hedge	D 2-2	Equity/Index	Citadel Securities LLC 12UUJYTN7D3SII8KCSG25	09/26/2022	12/26/2022	12/16/2022	Expiration	68	22,440,000	3,300	0	482,895	0	0	0		0	0	0	(482,895)	0	0	
SPX Put Option	Equity Portfolio Hedge	D 2-2	Equity/Index	Jane Street Execution Services LLC 549300HXJLXCPDWAH070	12/16/2022	12/30/2022	12/30/2022	Expiration	391	146,625,000	3,750	0	985,867	0	0	0		0	0	0	(985,867)	0	0	
SPX Put Option	Equity Portfolio Hedge	D 2-2	Equity/Index	UBS Securities LLC T6FIZBDPKLYJKFCRVK44	12/20/2022	12/30/2022	12/30/2022	Expiration	391	146,625,000	3,750	0	736,018	0	0	0		0	0	0	(736,018)	0	0	
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												0	2,204,780	0	0	0	XXX	0	0	0	(2,204,780)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												0	2,204,780	0	0	0	XXX	0	0	0	(2,204,780)	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	2,204,780	0	0	0	XXX	0	0	0	(2,204,780)	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												0	2,204,780	0	0	0	XXX	0	0	0	(2,204,780)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												0	2,204,780	0	0	0	XXX	0	0	0	(2,204,780)	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												0	2,204,780	0	0	0	XXX	0	0	0	(2,204,780)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TUH3	1	2,000	March 23 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/17/2022	102.7148	102.5391	(945)	0	0	0	0	(352)	(352)	1,125		2,000
TUH3	1	2,000	March 23 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/18/2022	102.5547	102.5391	(945)	0	0	0	0	(31)	(31)	1,125		2,000
TUH3	1	2,000	March 23 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/21/2022	102.4366	102.5391	(945)	0	0	0	0	205	205	1,125		2,000
TYH3	18	18,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	112.5938	112.2969	(22,781)	0	0	0	0	(5,344)	(5,344)	39,600		1,000
TYH3	4	4,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	112.6085	112.2969	(5,063)	0	0	0	0	(1,247)	(1,247)	8,800		1,000
TUH3	3	6,000	March 23 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	102.4051	102.5391	(2,836)	0	0	0	0	804	804	3,375		2,000
TYH3	41	41,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/23/2022	112.8828	112.2969	(51,891)	0	0	0	0	(24,023)	(24,023)	90,200		1,000
TUH3	8	16,000	March 23 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/23/2022	102.4027	102.5391	(7,563)	0	0	0	0	2,182	2,182	9,000		2,000
TUH3	1	2,000	March 23 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/23/2022	102.4093	102.5391	(945)	0	0	0	0	259	259	1,125		2,000
FVH3	14	14,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/23/2022	108.0517	107.9297	(12,688)	0	0	0	0	(1,708)	(1,708)	21,000		1,000
FVH3	2	2,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/25/2022	108.2188	107.9297	(1,813)	0	0	0	0	(578)	(578)	3,000		1,000
FVH3	10	10,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/28/2022	108.3168	107.9297	(9,063)	0	0	0	0	(3,871)	(3,871)	15,000		1,000
FVH3	2	2,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/28/2022	108.3203	107.9297	(1,813)	0	0	0	0	(781)	(781)	3,000		1,000
FVH3	11	11,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/30/2022	108.5820	107.9297	(9,969)	0	0	0	0	(7,175)	(7,175)	16,500		1,000
FVH3	6	6,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	12/01/2022	108.9297	107.9297	(5,438)	0	0	0	0	(6,000)	(6,000)	9,000		1,000
FVH3	22	22,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	12/01/2022	108.9672	107.9297	(19,938)	0	0	0	0	(22,824)	(22,824)	33,000		1,000
TYH3	60	60,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	12/02/2022	114.2500	112.2969	(75,938)	0	0	0	0	(117,188)	(117,188)	132,000		1,000
TYH3	25	25,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	12/12/2022	113.8125	112.2969	(31,641)	0	0	0	0	(37,891)	(37,891)	55,000		1,000
FVH3	15	15,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	12/14/2022	109.1250	107.9297	(13,594)	0	0	0	0	(17,930)	(17,930)	22,500		1,000
FVH3	10	10,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	12/15/2022	109.4844	107.9297	(9,063)	0	0	0	0	(15,547)	(15,547)	15,000		1,000
FVH3	24	24,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	12/15/2022	109.5600	107.9297	(21,750)	0	0	0	0	(39,127)	(39,127)	36,000		1,000
TYH3	10	10,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	12/20/2022	113.4688	112.2969	(12,656)	0	0	0	0	(11,719)	(11,719)	22,000		1,000
FVH3	14	14,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	12/20/2022	108.7969	107.9297	(12,688)	0	0	0	0	(12,139)	(12,139)	21,000		1,000
1539999999. Subtotal - Long Futures - Hedging Other												(331,966)	0	0	0	0	(322,025)	(322,025)	559,475	XXX	XXX
1579999999. Subtotal - Long Futures												(331,966)	0	0	0	0	(322,025)	(322,025)	559,475	XXX	XXX
USH3	2	(2,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/16/2022	124.3281	125.3438	5,625	0	0	0	0	(2,031)	(2,031)	8,400		1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
USH3	20	(20,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/17/2022	126.2031	125.3438	56,250	0	0	0	0	17,188	17,188	84,000		1,000
USH3	9	(9,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/18/2022	125.6406	125.3438	25,313	0	0	0	0	2,672	2,672	37,800		1,000
USH3	17	(17,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/18/2022	125.6563	125.3438	47,813	0	0	0	0	5,313	5,313	71,400		1,000
UXH3	9	(9,000)	March 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/18/2022	118.9219	118.2813	13,781	0	0	0	0	5,766	5,766	27,000		1,000
USH3	12	(12,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/21/2022	125.2656	125.3438	33,750	0	0	0	0	(938)	(938)	50,400		1,000
USH3	4	(4,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/21/2022	125.2734	125.3438	11,250	0	0	0	0	(281)	(281)	16,800		1,000
USH3	18	(18,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	125.2907	125.3438	50,625	0	0	0	0	(954)	(954)	75,600		1,000
USH3	22	(22,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	125.3049	125.3438	61,875	0	0	0	0	(854)	(854)	92,400		1,000
USH3	1	(1,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	125.3281	125.3438	2,813	0	0	0	0	(16)	(16)	4,200		1,000
UXH3	2	(2,000)	March 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	118.4609	118.2813	3,063	0	0	0	0	359	359	6,000		1,000
USH3	26	(26,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/23/2022	126.4384	125.3438	73,125	0	0	0	0	28,462	28,462	109,200		1,000
UXH3	20	(20,000)	March 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/23/2022	119.0781	118.2813	30,625	0	0	0	0	15,938	15,938	60,000		1,000
UXH3	23	(23,000)	March 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/23/2022	119.1079	118.2813	35,219	0	0	0	0	19,012	19,012	69,000		1,000
WNH3	5	(5,000)	March 23 Ultra US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/23/2022	135.7266	134.3125	23,125	0	0	0	0	7,070	7,070	32,500		1,000
UXH3	49	(49,000)	March 23 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	12/02/2022	121.5028	118.2813	75,031	0	0	0	0	157,857	157,857	147,000		1,000
USH3	6	(6,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	12/06/2022	129.4375	125.3438	16,875	0	0	0	0	24,563	24,563	25,200		1,000
USH3	11	(11,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	12/12/2022	129.6563	125.3438	30,938	0	0	0	0	47,435	47,435	46,200		1,000
1609999999. Subtotal - Short Futures - Hedging Other												597,096	0	0	0	0	326,561	326,561	963,100	XXX	XXX
1649999999. Subtotal - Short Futures												597,096	0	0	0	0	326,561	326,561	963,100	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												265,130	0	0	0	0	4,536	4,536	1,522,575	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												265,130	0	0	0	0	4,536	4,536	1,522,575	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVZ2	10	10,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/07/2022	110.3750	09/13/2022	109.4922	Sale	(8,828)	(8,828)	0	0		1,000
FVZ2	15	15,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/07/2022	110.3750	09/20/2022	108.6328	Sale	(26,133)	(26,133)	0	0		1,000
FVZ2	6	6,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	109.0313	09/20/2022	108.6328	Sale	(2,391)	(2,391)	0	0		1,000
TYZ2	7	7,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	114.3906	09/23/2022	112.8594	Sale	(10,719)	(10,719)	0	0		1,000
TYZ2	9	9,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	114.3906	09/23/2022	112.7500	Sale	(14,766)	(14,766)	0	0		1,000
FVZ2	10	10,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	109.0313	09/26/2022	106.8594	Sale	(21,719)	(21,719)	0	0		1,000
FVZ2	21	21,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	109.0313	09/28/2022	107.7500	Sale	(26,906)	(26,906)	0	0		1,000
FVZ2	2	2,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	109.0313	09/28/2022	108.0012	Sale	(2,060)	(2,060)	0	0		1,000
TYZ2	19	19,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	114.3906	10/06/2022	112.0000	Sale	(45,422)	(45,422)	0	0		1,000
FVZ2	31	31,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	109.0313	10/07/2022	107.1094	Sale	(59,578)	(59,578)	0	0		1,000
TYZ2	19	19,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	114.3906	10/11/2022	111.4375	Sale	(56,109)	(56,109)	0	0		1,000
TYZ2	2	2,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	114.3906	10/18/2022	110.7344	Sale	(7,313)	(7,313)	0	0		1,000
FVZ2	3	3,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	109.0313	10/19/2022	106.0823	Sale	(8,847)	(8,847)	0	0		1,000
TYZ2	4	4,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	114.3906	10/20/2022	109.4375	Sale	(19,813)	(19,813)	0	0		1,000
TYZ2	2	2,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	114.3906	10/21/2022	109.7598	Sale	(9,262)	(9,262)	0	0		1,000
FVZ2	21	21,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	109.0313	11/02/2022	106.6250	Sale	(50,531)	(50,531)	0	0		1,000
TYZ2	1	1,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	114.3906	11/14/2022	112.0781	Sale	(2,313)	(2,313)	0	0		1,000
TYZ2	2	2,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	114.3906	11/14/2022	112.3125	Sale	(4,156)	(4,156)	0	0		1,000
TYZ2	2	2,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	114.3906	11/16/2022	112.5625	Sale	(3,656)	(3,656)	0	0		1,000
TYZ2	3	3,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	114.3906	11/18/2022	112.6250	Sale	(5,297)	(5,297)	0	0		1,000
TYZ2	3	3,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	114.3906	11/18/2022	112.6250	Sale	(5,297)	(5,297)	0	0		1,000
TYZ2	2	2,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	114.3906	11/21/2022	112.2969	Sale	(4,188)	(4,188)	0	0		1,000
TUZ2	1	2,000	December 22 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/20/2022	103.1523	11/17/2022	102.4336	Sale	(1,438)	(1,438)	0	0		2,000
TUZ2	1	2,000	December 22 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/20/2022	103.1523	11/18/2022	102.2695	Sale	(1,766)	(1,766)	0	0		2,000
TUZ2	1	2,000	December 22 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/20/2022	103.1523	11/21/2022	102.1509	Sale	(2,003)	(2,003)	0	0		2,000
TUZ2	3	6,000	December 22 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/20/2022	103.1523	11/22/2022	102.1016	Sale	(6,305)	(6,305)	0	0		2,000
TUZ2	1	2,000	December 22 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/20/2022	103.1523	11/22/2022	102.1027	Sale	(2,099)	(2,099)	0	0		2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUZ2	3	6,000	December 22 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/20/2022	103.1523	11/23/2022	102.0938	Sale	(6,352)	(6,352)	0	0		2,000
TUZ2	1	2,000	December 22 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/20/2022	103.1523	11/23/2022	102.1071	Sale	(2,091)	(2,091)	0	0		2,000
TYZ2	7	7,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/22/2022	113.0469	11/21/2022	112.2969	Sale	(5,250)	(5,250)	0	0		1,000
TYZ2	3	3,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/22/2022	113.0469	11/21/2022	112.2969	Sale	(2,250)	(2,250)	0	0		1,000
FVZ2	10	10,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/27/2022	106.7500	11/02/2022	106.6250	Sale	(1,250)	(1,250)	0	0		1,000
FVZ2	5	5,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/29/2022	107.4609	11/02/2022	106.6250	Sale	(4,180)	(4,180)	0	0		1,000
FVZ2	8	8,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/29/2022	107.4609	11/04/2022	106.1953	Sale	(10,125)	(10,125)	0	0		1,000
FVZ2	1	1,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/29/2022	107.4609	11/07/2022	105.9688	Sale	(1,492)	(1,492)	0	0		1,000
FVZ2	1	1,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/29/2022	107.4609	11/09/2022	106.3672	Sale	(1,094)	(1,094)	0	0		1,000
TYZ2	3	3,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/29/2022	112.3472	11/21/2022	112.2969	Sale	(151)	(151)	0	0		1,000
TYZ2	11	11,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/29/2022	112.3472	11/22/2022	112.3125	Sale	(382)	(382)	0	0		1,000
TYZ2	7	7,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/30/2022	112.5422	11/22/2022	112.3125	Sale	(1,608)	(1,608)	0	0		1,000
TYZ2	4	4,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/30/2022	112.5422	11/22/2022	112.3125	Sale	(919)	(919)	0	0		1,000
FVZ2	6	6,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/04/2022	108.5420	11/09/2022	106.3672	Sale	(13,049)	(13,049)	0	0		1,000
FVZ2	7	7,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/04/2022	108.5420	11/15/2022	107.9844	Sale	(3,903)	(3,903)	0	0		1,000
TYZ2	4	4,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/07/2022	111.5938	11/22/2022	112.3125	Sale	2,875	2,875	0	0		1,000
TUZ2	1	2,000	December 22 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/11/2022	102.5586	11/23/2022	102.0938	Sale	(930)	(930)	0	0		2,000
TUZ2	5	10,000	December 22 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/11/2022	102.5586	11/23/2022	102.0938	Sale	(4,648)	(4,648)	0	0		2,000
FVZ2	5	5,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/14/2022	107.0000	11/15/2022	107.9844	Sale	4,922	4,922	0	0		1,000
FVZ2	8	8,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/14/2022	107.0000	11/18/2022	107.7345	Sale	5,876	5,876	0	0		1,000
FVZ2	3	3,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/14/2022	107.0000	11/21/2022	107.7998	Sale	2,399	2,399	0	0		1,000
FVZ2	34	34,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/26/2022	106.7969	11/21/2022	107.4688	Sale	22,844	22,844	0	0		1,000
FVZ2	25	25,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/26/2022	106.7969	11/21/2022	107.7998	Sale	25,074	25,074	0	0		1,000
TYZ2	9	9,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/26/2022	111.0781	11/22/2022	112.3125	Sale	11,109	11,109	0	0		1,000
FVZ2	2	2,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/26/2022	106.7969	11/23/2022	107.6875	Sale	1,781	1,781	0	0		1,000
TYZ2	12	12,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/31/2022	110.7603	11/22/2022	112.3125	Sale	18,626	18,626	0	0		1,000
TYZ2	4	4,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/31/2022	110.7603	11/22/2022	112.3125	Sale	6,209	6,209	0	0		1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TYZ2	4	4,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/31/2022	110.7603	11/23/2022	112.6094	Sale	7,396	7,396	0	0		1,000
TYZ2	12	12,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/31/2022	110.7603	11/23/2022	112.6094	Sale	22,189	22,189	0	0		1,000
TYZ2	14	14,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/03/2022	110.0781	11/23/2022	112.6094	Sale	35,438	35,438	0	0		1,000
TYZ2	4	4,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/08/2022	110.1250	11/23/2022	112.6094	Sale	9,938	9,938	0	0		1,000
TYZ2	2	2,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/10/2022	112.3605	11/23/2022	112.6094	Sale	498	498	0	0		1,000
TYH3	1	1,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/14/2022	112.5886	11/29/2022	112.9219	Sale	333	333	0	0		1,000
TYH3	1	1,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/14/2022	112.5886	11/30/2022	112.7500	Sale	161	161	0	0		1,000
TYH3	2	2,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/16/2022	112.8516	11/30/2022	112.7500	Sale	(203)	(203)	0	0		1,000
TYZ2	5	5,000	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/17/2022	112.5469	11/23/2022	112.6094	Sale	313	313	0	0		1,000
TYH3	3	3,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/17/2022	113.4766	11/30/2022	112.7500	Sale	(2,180)	(2,180)	0	0		1,000
TYH3	3	3,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/18/2022	112.8984	11/30/2022	112.7500	Sale	(445)	(445)	0	0		1,000
TYH3	3	3,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/18/2022	112.8984	11/30/2022	112.7500	Sale	(445)	(445)	0	0		1,000
FVH3	2	2,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/18/2022	108.0595	12/16/2022	109.5625	Sale	3,006	3,006	0	0		1,000
FVH3	6	6,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/18/2022	108.0595	12/22/2022	108.8359	Sale	4,659	4,659	0	0		1,000
TYH3	9	9,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/21/2022	112.5619	11/30/2022	112.7500	Sale	1,693	1,693	0	0		1,000
TYH3	6	6,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/21/2022	112.5545	11/30/2022	112.7500	Sale	1,173	1,173	0	0		1,000
FVH3	4	4,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/21/2022	108.1357	12/22/2022	108.8359	Sale	2,801	2,801	0	0		1,000
FVH3	12	12,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/21/2022	108.1357	12/28/2022	108.1797	Sale	528	528	0	0		1,000
FVH3	11	11,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/21/2022	108.1357	12/29/2022	108.0781	Sale	(633)	(633)	0	0		1,000
FVZ2	1	1,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	107.6094	11/23/2022	107.8855	Sale	276	276	0	0		1,000
FVZ2	16	16,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	107.6094	11/23/2022	107.6875	Sale	1,250	1,250	0	0		1,000
FVZ2	1	1,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	107.6094	11/23/2022	107.7357	Sale	126	126	0	0		1,000
FVZ2	2	2,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	107.6094	11/23/2022	107.6875	Sale	156	156	0	0		1,000
FVZ2	2	2,000	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	107.6094	11/25/2022	107.8594	Sale	500	500	0	0		1,000
TYH3	6	6,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	112.6043	11/30/2022	112.7500	Sale	938	938	0	0		1,000
TYH3	12	12,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	112.6043	12/07/2022	114.8281	Sale	26,813	26,813	0	0		1,000
TYH3	11	11,000	March 23 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/22/2022	112.6085	12/07/2022	114.8281	Sale	24,415	24,415	0	0		1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVH3	5	5,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/23/2022	108.0517	12/29/2022	108.0781	Sale	132	132	0	0		1,000
FVH3	16	16,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/23/2022	108.0547	12/29/2022	108.0781	Sale	375	375	0	0		1,000
FVH3	1	1,000	March 23 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	03/31/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	12/20/2022	108.7969	12/20/2022	108.7813	Sale	(12)	(12)	0	0		1,000
1539999999. Subtotal - Long Futures - Hedging Other														(225,685)	(225,685)	0	0	XXX	XXX
1579999999. Subtotal - Long Futures														(225,685)	(225,685)	0	0	XXX	XXX
TYM2	(1)	(1,000)	June 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	06/21/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	04/01/2022	121.9531	05/25/2022	120.3750	Sale	1,578	1,578	0	0		1,000
TYU2	(1)	(1,000)	September 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	09/21/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	05/25/2022	119.9845	08/26/2022	117.7813	Sale	2,203	2,203	0	0		1,000
TYZ2	(1)	(1,000)	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	08/26/2022	117.8594	09/19/2022	114.3906	Sale	3,469	3,469	0	0		1,000
WNZ2	(5)	(5,000)	December 22 Ultra US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/07/2022	144.2813	11/23/2022	135.2500	Sale	45,156	45,156	0	0		1,000
TUZ2	(17)	(34,000)	December 22 2 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/14/2022	103.4859	09/20/2022	103.1523	Sale	11,341	11,341	0	0		2,000
TYZ2	(5)	(5,000)	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/16/2022	114.8281	09/19/2022	114.3906	Sale	2,188	2,188	0	0		1,000
USZ2	(1)	(1,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/11/2022	123.2188	Sale	7,344	7,344	0	0		1,000
USZ2	(1)	(1,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/15/2022	123.6563	Sale	6,906	6,906	0	0		1,000
USZ2	(2)	(2,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/15/2022	123.6563	Sale	13,813	13,813	0	0		1,000
USZ2	(4)	(4,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/16/2022	124.5313	Sale	24,125	24,125	0	0		1,000
USZ2	(11)	(11,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/17/2022	126.4063	Sale	45,719	45,719	0	0		1,000
USZ2	(9)	(9,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/17/2022	126.4063	Sale	37,406	37,406	0	0		1,000
USZ2	(9)	(9,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/18/2022	125.8438	Sale	42,469	42,469	0	0		1,000
USZ2	(1)	(1,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/18/2022	125.4249	Sale	5,138	5,138	0	0		1,000
USZ2	(17)	(17,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/18/2022	125.8438	Sale	80,219	80,219	0	0		1,000
USZ2	(3)	(3,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/18/2022	125.7813	Sale	14,344	14,344	0	0		1,000
UXZ2	(9)	(9,000)	December 22 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	121.6239	11/18/2022	118.8594	Sale	24,881	24,881	0	0		1,000
USZ2	(4)	(4,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/21/2022	125.4375	Sale	20,500	20,500	0	0		1,000
USZ2	(12)	(12,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/21/2022	125.4375	Sale	61,500	61,500	0	0		1,000
USZ2	(12)	(12,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/22/2022	125.4688	Sale	61,125	61,125	0	0		1,000
USZ2	(18)	(18,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/22/2022	125.4688	Sale	91,688	91,688	0	0		1,000
USZ2	(1)	(1,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/22/2022	125.4688	Sale	5,094	5,094	0	0		1,000
USZ2	(1)	(1,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	130.5625	11/22/2022	125.6975	Sale	4,865	4,865	0	0		1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
UXZ2	(2)	(2,000)	December 22 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	121.6239	11/22/2022	118.4375	Sale	6,373	6,373	0	0		1,000
UXZ2	(20)	(20,000)	December 22 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	121.6239	11/23/2022	119.0938	Sale	50,603	50,603	0	0		1,000
UXZ2	(23)	(23,000)	December 22 Ultra 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/19/2022	121.6239	11/23/2022	119.0938	Sale	58,194	58,194	0	0		1,000
USZ2	(4)	(4,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/22/2022	130.4688	11/22/2022	125.4688	Sale	20,000	20,000	0	0		1,000
USZ2	(5)	(5,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	09/27/2022	126.8983	11/22/2022	125.4688	Sale	7,148	7,148	0	0		1,000
USZ2	(1)	(1,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/19/2022	122.4375	11/22/2022	125.4688	Sale	(3,031)	(3,031)	0	0		1,000
USZ2	(4)	(4,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/19/2022	122.4375	11/23/2022	126.6250	Sale	(16,750)	(16,750)	0	0		1,000
TYZ2	(4)	(4,000)	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/26/2022	111.0625	10/26/2022	111.0781	Sale	(63)	(63)	0	0		1,000
USZ2	(4)	(4,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	10/28/2022	121.5000	11/23/2022	126.6250	Sale	(20,500)	(20,500)	0	0		1,000
TYZ2	(4)	(4,000)	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/03/2022	109.5625	11/03/2022	110.0781	Sale	(2,063)	(2,063)	0	0		1,000
USZ2	(1)	(1,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/03/2022	120.4063	11/23/2022	126.6359	Sale	(6,230)	(6,230)	0	0		1,000
USZ2	(18)	(18,000)	December 22 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/03/2022	120.4063	11/23/2022	126.6250	Sale	(111,938)	(111,938)	0	0		1,000
FVZ2	(9)	(9,000)	December 22 5 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/30/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/10/2022	107.8359	11/10/2022	107.8828	Sale	(422)	(422)	0	0		1,000
USH3	(2)	(2,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/15/2022	123.4531	12/02/2022	130.0313	Sale	(13,156)	(13,156)	0	0		1,000
USH3	(1)	(1,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/15/2022	123.4453	12/02/2022	130.0313	Sale	(6,586)	(6,586)	0	0		1,000
USH3	(2)	(2,000)	March 23 US T-Bonds	Bond Portfolio Hedge	N/A	Interest Rate	03/22/2023	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/16/2022	124.3281	12/02/2022	130.0313	Sale	(11,406)	(11,406)	0	0		1,000
TYZ2	(3)	(3,000)	December 22 10 YR T-Notes	Bond Portfolio Hedge	N/A	Interest Rate	12/20/2022	CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	11/17/2022	113.2031	11/17/2022	112.5469	Sale	1,967	1,967	0	0		1,000
1609999999. Subtotal - Short Futures - Hedging Other														565,211	565,211	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														565,211	565,211	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														339,526	339,526	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														339,526	339,526	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	676,620	0	676,620	1,330,542	(420,803)	1,330,542	1,522,575	1,522,575
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			0	0	676,620	0	676,620	1,330,542	(420,803)	1,330,542	1,522,575	1,522,575
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					676,620	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	Treasury	91282C-DH-1	US TREASURY N/ 0.75% 15 NOV 24	186,964	200,000	175,746	11/15/2024	I
CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	Treasury	91282C-DH-1	US TREASURY N/ 0.75% 15 NOV 24	388,884	416,000	365,551	11/15/2024	I
CBT (CME Group) LCZ7XYGSLJUHFXXNXD88	Treasury	91282C-DH-1	US TREASURY N/ 0.75% 15 NOV 24	153,310	164,000	144,112	11/15/2024	I
0199999999 - Total				729,158	780,000	685,409	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total						XXX	XXX	XXX

NONE

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
ANZ BANKING GROUP LIMITED	SINGAPORE		0.000	0	0	26,272,478	XXX
BANK OF AMERICA (OPERATING)	WILMINGTON, DE		0.000	0	0	13,836,551	XXX
BANK OF AMERICA (LOSS PAYMENT)	WILMINGTON, DE		0.000	0	0	(1,971,897)	XXX
BANK OF AMERICA (CDR AP)	WILMINGTON, DE		0.000	0	0	(1,570,421)	XXX
BANK OF AMERICA - SINGAPORE	WILMINGTON, DE		0.000	0	0	27,439,291	XXX
BANK OF AMERICA	MALAYSIA		0.000	0	0	14,977,808	XXX
HSBC BANK OF AUSTRALIA LIMITED USD ACCOUNT	AUSTRALIA		0.000	0	0	30,376,737	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.	HONG KONG		0.000	0	0	27,995,436	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT	HONG KONG		0.000	0	0	15,505,374	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.	INDIA		0.000	0	0	5,529,348	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. CUSTODY ACCT	INDIA		0.000	0	0	293,006	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.	SINGAPORE		0.000	0	0	18,696,127	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT	SINGAPORE		0.000	0	0	7,829,856	XXX
HSBC OFFSHORE LABUAN OFFICE USD ACCOUNT	MALAYSIA		0.000	0	0	2,374,338	XXX
HSBC-BANK MALAYSIA BERHAD	MALAYSIA		0.000	0	0	13,508,301	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD	NEW ZEALAND		0.000	0	0	858,938	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. NZD	NEW ZEALAND		0.000	0	0	21,217,704	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. AUD	NEW ZEALAND		0.000	0	0	8,642,156	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.	KOREA REPUBLIC OF		0.000	0	0	7,914,808	XXX
JP MORGAN CHASE	COLUMBUS,OH		1.990	2,217,784	0	227,983,521	XXX
JP MORGAN PRIV EQ-M.STANLEY	COLUMBUS,OH		1.990	52,458	0	3,397,833	XXX
JP MORGAN CHASE SINGAPORE BRANCH	COLUMBUS, OH		1.990	112,428	0	24,571,506	XXX
JP MORGAN CHASE AUSTRALIA BRANCH	LONDON		1.990	11,066	0	4,357,781	XXX
JPM GSAM JAPAN	COLUMBUS,OH		1.990	29,956	0	11,336,619	XXX
NORTHERN TRUST DDA	CHICAGO, IL		0.000	0	0	7,832,692	XXX
ROYAL BANK (RES ACCT)	TORONTO, ON, CAN		4.078	910,231	252,100	89,628,170	XXX
ROYAL BANK (USD ACCT)	TORONTO, ON, CAN		4.078	398,029	0	18,573,009	XXX
ROYAL BANK (PAYROLL)	TORONTO, ON, CAN		0.000	0	0	(645,513)	XXX
ROYAL BANK (LOSS PAY)	TORONTO, ON, CAN		0.000	0	0	79,776,235	XXX
RBC INVESTOR SERVICES	TORONTO, ON, CAN		4.078	151,721	0	7,275,220	XXX
			0.000	0	0	0	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	236,735	XXX
0199999. Totals - Open Depositories		XXX	XXX	3,883,673	252,100	714,049,747	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	3,883,673	252,100	714,049,747	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	12,325	XXX
0599999 Total - Cash		XXX	XXX	3,883,673	252,100	714,062,072	XXX

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

1. January	522,808,538	4. April	517,217,619	7. July	584,932,834	10. October	680,952,994
2. February	637,154,336	5. May	505,228,615	8. August	639,592,996	11. November	657,998,545
3. March	575,862,054	6. June	481,136,498	9. September	644,129,281	12. December	714,049,747

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 TREAS		12/20/2022	4.186	03/16/2023	99,148	0	127
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						99,148	0	127
0109999999. Total - U.S. Government Bonds						99,148	0	127
0309999999. Total - All Other Government Bonds						0	0	0
	MASSACHUSETTS ST		12/20/2022	5.000	02/01/2023	2,469,379	51,354	(1,314)
	SEATTLE WASH MUN LT		12/20/2022	5.000	01/01/2023	3,350,000	83,750	(2,077)
0449999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						5,819,379	135,104	(3,391)
0509999999. Total - U.S. States, Territories and Possessions Bonds						5,819,379	135,104	(3,391)
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						99,148	0	127
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						5,819,379	135,104	(3,391)
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						5,918,527	135,104	(3,264)
	HSBC TERM DEPOSIT		12/31/2014	0.000		86,752,723	2,549	388,211
	HSBC BRAZIL		01/30/1990	0.000		5,060,496	0	0
	BANK OF AMERICA AUSTRALIAN TERM DEPOSIT		07/01/2015	0.000		24,911,033	0	0
	BANK OF AMERICA (USD) TERM DEPOSIT		07/01/2015	0.000		62,361,491	0	0
	ANZ AUSTRALIAN TERM DEPOSIT		03/31/2015	0.000		84,565,406	100	528,484
8109999999. Subtotal - Sweep Accounts						263,651,149	2,649	916,695
4812A0-36-7	JPM PRIME MMKT-CAPITAL		12/22/2022	4.460		174,155,554	0	505,138
8309999999. Subtotal - All Other Money Market Mutual Funds						174,155,554	0	505,138
8609999999 - Total Cash Equivalents						443,725,230	137,753	1,418,569

1.

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

1A	1A ...$ 5,918,527	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B		0	0	205,905	182,600
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
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		0	0	102,952	91,300
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B		0	0	947,162	839,960
33. New York NY			0	0	0	0
34. North Carolina NC	B		0	0	566,238	502,150
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		0	0	288,267	255,640
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI	B		3,098,868	2,748,130	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
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	B		0	0	514,762	456,500
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	3,098,868	2,748,130	2,625,286	2,328,150
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