PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

UNITED FINANCIAL CASUALTY COMPANY

NAIC Group Code 0155 (Current) 0155 (Prior) NAIC Company Code 11770 Employer's ID Number 36-3298008

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

Country of Domicile United States of America

Incorporated/Organized 06/13/1984 Commenced Business 08/10/1984

Statutory Home Office 6300 WILSON MILLS ROAD, W33 (Street and Number), CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code)

Main Administrative Office 6300 WILSON MILLS ROAD, W33 (Street and Number)

CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code), 440-461-5000 (Area Code) (Telephone Number)

Mail Address P.O. BOX 89490 (Street and Number or P.O. Box), CLEVELAND, OH, US 44101-6490 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6300 WILSON MILLS ROAD, W33 (Street and Number)

CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code), 440-395-4460 (Area Code) (Telephone Number)

Internet Website Address PROGRESSIVE.COM

Statutory Statement Contact MICHELLE CRISTEN CAVELL (Name), 440-395-4460 (Area Code) (Telephone Number)

FINANCIAL_REPORTING@PROGRESSIVE.COM (E-mail Address), 440-603-5500 (FAX Number)

OFFICERS

PRESIDENT CORY WHITEHEAD FISCHER

TREASURER KEVIN PATRICK MAHER

SECRETARY PATRICIA MITCHELL CORWIN

OTHER

PATRICIA ONODY BEMER, (VICE PRESIDENT)	MATTHEW DAVID KAMER, (VICE PRESIDENT)	MARGARET ANN ROSE, (ASST. SECRETARY)
JOCHEN GERWIN SCHUNTER, (VICE PRESIDENT)		

DIRECTORS OR TRUSTEES

PATRICIA ONODY BEMER	CORY WHITEHEAD FISCHER	KEVIN PATRICK MAHER
PATRICK LAWRENCE O'MALLEY	VICTOR (NMN) POLITZI	

State of OHIO
County of CUYAHOGA
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.

Cory W. Fischer	Margaret a. Rose	K. P. Maher
CORY WHITEHEAD FISCHER PRESIDENT	MARGARET ANN ROSE ASSISTANT SECRETARY	KEVIN PATRICK MAHER TREASURER

Subscribed and sworn to before me this 9TH day of FEBRUARY, 2024

Diana M. Pistone

DIANA M PISTONE
Notary Public, State of Ohio
My Comm. Exp. Jan. 16, 2026
Recorded in Cuyahoga County

DIANA M. PISTONE, NOTARY PUBLIC STATE OF OHIO

a. Is this an original filing? .... Yes [X] No [ ]

b. If no,

1. State the amendment number........
2. Date filed ....
3. Number of pages attached...........

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	4,485,223,166	56.549	4,485,223,166		4,485,223,166	56.549
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	80,011,177	1.009	80,011,177		80,011,177	1.009
1.06 Industrial and miscellaneous	3,053,044,780	38.492	3,053,044,780		3,053,044,780	38.492
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans	34,593,674	0.436	34,593,674		34,593,674	0.436
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	7,652,872,797	96.486	7,652,872,797		7,652,872,797	96.486
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	16,807,089	0.212	16,807,089		16,807,089	0.212
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	16,807,089	0.212	16,807,089		16,807,089	0.212
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	252,938,713	3.189	252,938,713		252,938,713	3.189
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	252,938,713	3.189	252,938,713		252,938,713	3.189
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)		0.000				0.000
6.02 Cash equivalents (Schedule E, Part 2)	302,148	0.004	302,148		302,148	0.004
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	302,148	0.004	302,148		302,148	0.004
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities	8,651,313	0.109	8,651,313		8,651,313	0.109
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	7,931,572,060	100.000	7,931,572,060		7,931,572,060	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1. Book/adjusted carrying value, December 31 of prior year
2. Cost of acquired:
   - 2.1 Actual cost at time of acquisition (Part 2, Column 6)
   - 2.2 Additional investment made after acquisition (Part 2, Column 9)
3. Current year change in encumbrances:
   - 3.1 Totals, Part 1, Column 13
   - 3.2 Totals, Part 3, Column 11
4. Total gain (loss) on disposals, Part 3, Column 18
5. Deduct amounts received on disposals, Part 3, Column 15
6. Total foreign exchange change in book/adjusted carrying value:
   - 6.1 Totals, Part 1, Column 15
   - 6.2 Totals, Part 3, Column 13
7. Deduct current year's other than temporary impairment recognized:
   - 7.1 Totals, Part 1, Column 12
   - 7.2 Totals, Part 3, Column 10
8. Deduct current year's depreciation:
   - 8.1 Totals, Part 1, Column 11
   - 8.2 Totals, Part 3, Column 9
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
10. Deduct total nonadmitted amounts
11. Statement value at end of current period (Line 9 minus Line 10)

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,282,306,013
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,913,238,073
3.	Accrual of discount		9,624,222
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	2,857,698	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	49,218,264	
	4.4. Part 4, Column 11	(11,237,781)	40,838,181
5.	Total gain (loss) on disposals, Part 4, Column 19		(7,842,764)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,295,456,349
7.	Deduct amortization of premium		20,008,956
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	79,821	
	9.4. Part 4, Column 13		79,821
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		7,922,618,599
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		7,922,618,599

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	4,485,223,166	4,375,455,016	4,478,365,796	4,498,365,000
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	4,485,223,166	4,375,455,016	4,478,365,796	4,498,365,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals				
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	80,011,177	71,970,993	94,001,436	66,918,513
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	2,978,184,832	2,846,962,156	2,989,370,293	2,978,722,340
	9.	Canada	24,998,240	24,181,000	24,994,150	25,000,000
	10.	Other Countries	84,455,382	82,510,283	84,339,235	84,700,000
	11.	Totals	3,087,638,454	2,953,653,439	3,098,703,678	3,088,422,340
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	7,652,872,797	7,401,079,448	7,671,070,910	7,653,705,853
PREFERRED STOCKS	14.	United States	16,807,089	15,511,555	16,896,208	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	16,807,089	15,511,555	16,896,208	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	16,807,089	15,511,555	16,896,208	
COMMON STOCKS	20.	United States	247,652,151	247,652,151	45,244,050	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada				
	22.	Other Countries	5,286,562	5,286,562	977,338	
	23.	Totals	252,938,713	252,938,713	46,221,388	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	252,938,713	252,938,713	46,221,388	
	26.	Total Stocks	269,745,802	268,450,268	63,117,596	
	27.	Total Bonds and Stocks	7,922,618,599	7,669,529,716	7,734,188,506	

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	601,826,560	2,728,791,791	1,154,604,815			XXX	4,485,223,166	58.6	3,251,556,647	53.5	4,485,223,166	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	601,826,560	2,728,791,791	1,154,604,815			XXX	4,485,223,166	58.6	3,251,556,647	53.5	4,485,223,166	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	6,948,997	24,897,184	48,164,996			XXX	80,011,177	1.0	87,493,809	1.4	80,011,177	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	6,948,997	24,897,184	48,164,996			XXX	80,011,177	1.0	87,493,809	1.4	80,011,177	

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	637,831,822	940,244,754	333,206,964	608,078	510	XXX	1,911,892,128	25.0	1,681,634,111	27.7	609,432,557	1,302,459,571
6.2 NAIC 2	302,962,053	602,401,700	198,050,635	13,984,021		XXX	1,117,398,409	14.6	949,986,273	15.6	785,696,290	331,702,119
6.3 NAIC 3		2,284,400	10,659,409			XXX	12,943,809	0.2	38,561,679	0.6		12,943,809
6.4 NAIC 4		10,041,665	768,769			XXX	10,810,434	0.1	19,847,561	0.3		10,810,434
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	940,793,875	1,554,972,519	542,685,777	14,592,099	510	XXX	3,053,044,780	39.9	2,690,029,624	44.3	1,395,128,847	1,657,915,933
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3		34,593,674				XXX	34,593,674	0.5	34,930,094	0.6		34,593,674
10.4 NAIC 4						XXX			14,773,401	0.2		
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals		34,593,674				XXX	34,593,674	0.5	49,703,495	0.8		34,593,674
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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) 1,246,607,379	3,693,933,729	1,535,976,775	608,078	510		6,477,126,471	84.6	XXX	XXX	5,174,666,900	1,302,459,571
12.2 NAIC 2	(d) 302,962,053	602,401,700	198,050,635	13,984,021			1,117,398,409	14.6	XXX	XXX	785,696,290	331,702,119
12.3 NAIC 3	(d)	36,878,074	10,659,409				47,537,483	0.6	XXX	XXX		47,537,483
12.4 NAIC 4	(d)	10,041,665	768,769				10,810,434	0.1	XXX	XXX		10,810,434
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	1,549,569,432	4,343,255,168	1,745,455,588	14,592,099	510		(b) 7,652,872,797	100.0	XXX	XXX	5,960,363,190	1,692,509,607
12.8 Line 12.7 as a % of Col. 7	20.2	56.8	22.8	0.2	0.0		100.0	XXX	XXX	XXX	77.9	22.1
13. Total Bonds Prior Year												
13.1 NAIC 1	692,363,142	2,962,132,356	1,365,826,277	362,304	488		XXX	XXX	5,020,684,567	82.6	3,754,741,752	1,265,942,815
13.2 NAIC 2	130,289,752	646,638,784	173,057,737				XXX	XXX	949,986,273	15.6	621,840,982	328,145,291
13.3 NAIC 3	9,711,748	44,397,798	19,382,227				XXX	XXX	73,491,773	1.2	7,311,654	66,180,119
13.4 NAIC 4		22,990,847	11,630,115				XXX	XXX	34,620,962	0.6		34,620,962
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	832,364,642	3,676,159,785	1,569,896,356	362,304	488		XXX	XXX	(b) 6,078,783,575	100.0	4,383,894,388	1,694,889,187
13.8 Line 13.7 as a % of Col. 9	13.7	60.5	25.8	0.0	0.0		XXX	XXX	100.0	XXX	72.1	27.9
14. Total Publicly Traded Bonds												
14.1 NAIC 1	770,372,848	3,112,003,657	1,292,276,652	13,233	510		5,174,666,900	67.6	3,754,741,752	61.8	5,174,666,900	XXX
14.2 NAIC 2	217,525,655	423,617,254	130,569,360	13,984,021			785,696,290	10.3	621,840,982	10.2	785,696,290	XXX
14.3 NAIC 3									7,311,654	0.1		XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	987,898,503	3,535,620,911	1,422,846,012	13,997,254	510		5,960,363,190	77.9	4,383,894,388	72.1	5,960,363,190	XXX
14.8 Line 14.7 as a % of Col. 7	16.6	59.3	23.9	0.2	0.0		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	12.9	46.2	18.6	0.2	0.0		77.9	XXX	XXX	XXX	77.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	476,234,531	581,930,072	243,700,123	594,845			1,302,459,571	17.0	1,265,942,815	20.8	XXX	1,302,459,571
15.2 NAIC 2	85,436,398	178,784,446	67,481,275				331,702,119	4.3	328,145,291	5.4	XXX	331,702,119
15.3 NAIC 3		36,878,074	10,659,409				47,537,483	0.6	66,180,119	1.1	XXX	47,537,483
15.4 NAIC 4		10,041,665	768,769				10,810,434	0.1	34,620,962	0.6	XXX	10,810,434
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	561,670,929	807,634,257	322,609,576	594,845			1,692,509,607	22.1	1,694,889,187	27.9	XXX	1,692,509,607
15.8 Line 15.7 as a % of Col. 7	33.2	47.7	19.1	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	7.3	10.6	4.2	0.0			22.1	XXX	XXX	XXX	XXX	22.1

(a) Includes $ 1,692,509,607 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations and $ .... 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 $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... 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 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

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	601,826,560	2,728,791,791	1,154,604,815			XXX	4,485,223,166	58.6	3,251,556,647	53.5	4,485,223,166	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	601,826,560	2,728,791,791	1,154,604,815			XXX	4,485,223,166	58.6	3,251,556,647	53.5	4,485,223,166	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	6,789,146	16,172,120	45,641,024			XXX	68,602,290	0.9	72,761,535	1.2	68,602,290	
5.02 Residential Mortgage-Backed Securities	3,209	12,837	2,139			XXX	18,185	0.0	20,888	0.0	18,185	
5.03 Commercial Mortgage-Backed Securities	156,642	8,712,227	2,521,833			XXX	11,390,702	0.1	14,711,386	0.2	11,390,702	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	6,948,997	24,897,184	48,164,996			XXX	80,011,177	1.0	87,493,809	1.4	80,011,177	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	323,311,094	816,496,803	274,959,811	13,984,021		XXX	1,428,751,729	18.7	1,136,463,104	18.7	1,116,419,103	312,332,626
6.02 Residential Mortgage-Backed Securities	12,266,415	36,184,016	653,623	608,078	510	XXX	49,712,642	0.6	65,769,495	1.1	389,431	49,323,211
6.03 Commercial Mortgage-Backed Securities	379,431,953	164,397,949	227,857,878			XXX	771,687,780	10.1	850,593,453	14.0		771,687,780
6.04 Other Loan-Backed and Structured Securities	225,784,413	537,893,751	39,214,465			XXX	802,892,629	10.5	637,203,572	10.5	278,320,313	524,572,316
6.05 Totals	940,793,875	1,554,972,519	542,685,777	14,592,099	510	XXX	3,053,044,780	39.9	2,690,029,624	44.3	1,395,128,847	1,657,915,933
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired		34,593,674				XXX	34,593,674	0.5	49,703,495	0.8		34,593,674
10.03 Totals		34,593,674				XXX	34,593,674	0.5	49,703,495	0.8		34,593,674
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	931,926,800	3,561,460,714	1,475,205,650	13,984,021		XXX	5,982,577,185	78.2	XXX	XXX	5,670,244,559	312,332,626
12.02 Residential Mortgage-Backed Securities	12,269,624	36,196,853	655,762	608,078	510	XXX	49,730,827	0.6	XXX	XXX	407,616	49,323,211
12.03 Commercial Mortgage-Backed Securities	379,588,595	173,110,176	230,379,711			XXX	783,078,482	10.2	XXX	XXX	11,390,702	771,687,780
12.04 Other Loan-Backed and Structured Securities	225,784,413	537,893,751	39,214,465			XXX	802,892,629	10.5	XXX	XXX	278,320,313	524,572,316
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans		34,593,674				XXX	34,593,674	0.5	XXX	XXX		34,593,674
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	1,549,569,432	4,343,255,168	1,745,455,588	14,592,099	510		7,652,872,797	100.0	XXX	XXX	5,960,363,190	1,692,509,607
12.10 Line 12.09 as a % of Col. 7	20.2	56.8	22.8	0.2	0.0		100.0	XXX	XXX	XXX	77.9	22.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	297,516,612	2,981,781,422	1,181,483,252			XXX	XXX	XXX	4,460,781,286	73.4	4,186,358,122	274,423,164
13.02 Residential Mortgage-Backed Securities	12,660,285	51,990,332	776,974	362,304	488	XXX	XXX	XXX	65,790,383	1.1	476,906	65,313,477
13.03 Commercial Mortgage-Backed Securities	286,305,621	262,125,603	316,873,615			XXX	XXX	XXX	865,304,839	14.2	14,711,386	850,593,453
13.04 Other Loan-Backed and Structured Securities	235,882,124	330,558,933	70,762,515			XXX	XXX	XXX	637,203,572	10.5	182,347,974	454,855,598
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans		49,703,495				XXX	XXX	XXX	49,703,495	0.8		49,703,495
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	832,364,642	3,676,159,785	1,569,896,356	362,304	488		XXX	XXX	6,078,783,575	100.0	4,383,894,388	1,694,889,187
13.10 Line 13.09 as a % of Col. 9	13.7	60.5	25.8	0.0	0.0		XXX	XXX	100.0	XXX	72.1	27.9
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	868,635,627	3,367,414,004	1,420,210,907	13,984,021		XXX	5,670,244,559	74.1	4,186,358,122	68.9	5,670,244,559	XXX
14.02 Residential Mortgage-Backed Securities	76,624	203,977	113,272	13,233	510	XXX	407,616	0.0	476,906	0.0	407,616	XXX
14.03 Commercial Mortgage-Backed Securities	156,642	8,712,227	2,521,833			XXX	11,390,702	0.1	14,711,386	0.2	11,390,702	XXX
14.04 Other Loan-Backed and Structured Securities	119,029,610	159,290,703				XXX	278,320,313	3.6	182,347,974	3.0	278,320,313	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	987,898,503	3,535,620,911	1,422,846,012	13,997,254	510		5,960,363,190	77.9	4,383,894,388	72.1	5,960,363,190	XXX
14.10 Line 14.09 as a % of Col. 7	16.6	59.3	23.9	0.2	0.0		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	12.9	46.2	18.6	0.2	0.0		77.9	XXX	XXX	XXX	77.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	63,291,173	194,046,710	54,994,743			XXX	312,332,626	4.1	274,423,164	4.5	XXX	312,332,626
15.02 Residential Mortgage-Backed Securities	12,193,000	35,992,876	542,490	594,845		XXX	49,323,211	0.6	65,313,477	1.1	XXX	49,323,211
15.03 Commercial Mortgage-Backed Securities	379,431,953	164,397,949	227,857,878			XXX	771,687,780	10.1	850,593,453	14.0	XXX	771,687,780
15.04 Other Loan-Backed and Structured Securities	106,754,803	378,603,048	39,214,465			XXX	524,572,316	6.9	454,855,598	7.5	XXX	524,572,316
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans		34,593,674				XXX	34,593,674	0.5	49,703,495	0.8	XXX	34,593,674
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	561,670,929	807,634,257	322,609,576	594,845			1,692,509,607	22.1	1,694,889,187	27.9	XXX	1,692,509,607
15.10 Line 15.09 as a % of Col. 7	33.2	47.7	19.1	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	7.3	10.6	4.2	0.0			22.1	XXX	XXX	XXX	XXX	22.1

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

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	39,212,947	38,937,375	275,572	
2. Cost of cash equivalents acquired	142,396,066	129,957,989	12,438,077	
3. Accrual of discount	753,585	753,585		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	206	206		
6. Deduct consideration received on disposals	182,060,656	169,649,155	12,411,501	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	302,148		302,148	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	302,148		302,148	

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-4Z-0	US TREASURY NOTES				1.A	4,902,734	97.3480	4,867,400	5,000,000	4,974,666		14,544			2.750	3.064	FA	46,463	137,500	09/25/2018	08/31/2025
912828-6F-2	US TREASURY NOTES				1.A	45,566,898	96.5080	43,814,632	45,400,000	45,454,642		(24,691)			2.500	2.442	FA	383,530	1,135,000	04/01/2019	02/28/2026
912828-6R-6	US TREASURY NOTES				1.A	40,289,648	99.0000	39,600,000	40,000,000	40,019,427		(61,667)			2.250	2.094	AO	153,297	900,000	06/21/2019	04/30/2024
912828-6T-2	US TREASURY NOTES				1.A	3,598,711	92.6880	3,244,080	3,500,000	3,556,560		(9,861)			2.375	2.055	MN	10,733	83,125	07/29/2019	05/15/2029
912828-6X-3	US TREASURY NOTES				1.A	7,098,828	95.4730	6,683,110	7,000,000	7,035,835		(14,394)			2.125	1.907	MN	13,005	148,750	06/25/2019	05/31/2026
912828-6Z-8	US TREASURY NOTES				1.A	50,038,047	98.3320	49,166,000	50,000,000	50,004,095		(8,249)			1.750	1.733	JD	2,404	875,000	08/06/2019	06/30/2024
912828-G3-8	US TREASURY NOTES				1.A	14,545,313	97.7620	14,664,300	15,000,000	14,931,327		76,539			2.250	2.784	MN	43,578	337,500	08/27/2018	11/15/2024
912828-W7-1	US TREASURY NOTES				1.A	14,824,805	99.2030	14,880,450	15,000,000	14,990,289		36,604			2.125	2.377	MS	80,994	318,750	04/22/2019	03/31/2024
912828-XT-2	US TREASURY NOTES				1.A	23,771,934	98.6680	23,186,980	23,500,000	23,523,396		(56,779)			2.000	1.754	MN	41,093	470,000	06/26/2019	05/31/2024
912828-Y8-7	US TREASURY NOTES				1.A	28,336,875	98.1130	27,471,640	28,000,000	28,040,687		(69,359)			1.750	1.497	JJ	205,054	490,000	08/14/2019	07/31/2024
912828-YY-0	US TREASURY NOTES				1.A	5,041,797	97.0490	4,852,450	5,000,000	5,008,709		(8,598)			1.750	1.573	JD	240	87,500	01/22/2020	12/31/2024
912828-Z7-8	US TREASURY NOTES				1.A	24,503,906	92.8240	23,206,000	25,000,000	24,686,110		97,913			1.500	1.921	JJ	156,929	375,000	02/14/2022	01/31/2027
912828-ZF-0	US TREASURY NOTES				1.A	45,257,227	95.0820	42,786,900	45,000,000	45,065,416		(52,232)			0.500	0.383	MS	57,172	225,000	04/28/2020	03/31/2025
912828-ZW-3	US TREASURY NOTES				1.A	98,664,867	93.9260	92,892,814	98,900,000	98,828,856		47,335			0.250	0.298	JD	679	247,250	07/20/2020	06/30/2025
91282C-AB-7	US TREASURY NOTES				1.A	24,926,758	93.6520	23,413,000	25,000,000	24,976,364		14,883			0.250	0.310	JJ	26,155	62,500	08/26/2020	07/31/2025
91282C-AJ-0	US TREASURY NOTES				1.A	43,760,648	93.3550	40,889,490	43,800,000	43,786,806		7,890			0.250	0.268	FA	37,001	109,500	09/08/2020	08/31/2025
91282C-AT-8	US TREASURY NOTES				1.A	54,570,898	92.8870	51,087,850	55,000,000	54,840,362		86,652			0.250	0.409	AO	23,420	137,500	11/24/2020	10/31/2025
91282C-AV-3	US TREASURY NOTES				1.A	39,417,969	82.1520	32,860,800	40,000,000	39,587,266		57,470			0.875	1.031	MN	45,192	350,000	01/21/2021	11/15/2030
91282C-BC-4	US TREASURY NOTES				1.A	35,916,371	92.6760	33,270,684	35,900,000	35,906,597		(3,285)			0.375	0.366	JD	370	134,625	01/05/2021	12/31/2025
91282C-BH-3	US TREASURY NOTES				1.A	93,901,563	92.3910	87,771,450	95,000,000	94,532,239		222,591			0.375	0.613	JJ	149,083	356,250	02/24/2021	01/31/2026
91282C-BJ-9	US TREASURY NOTES				1.A	49,078,125	88.1640	44,082,000	50,000,000	49,449,191		131,463			0.750	1.026	JJ	156,929	375,000	02/24/2021	01/31/2028
91282C-BQ-3	US TREASURY NOTES				1.A	1,963,906	92.4100	1,848,200	2,000,000	1,984,010		7,280			0.500	0.874	FA	3,379	10,000	03/19/2021	02/28/2026
91282C-BR-1	US TREASURY NOTES				1.A	79,780,859	99.0040	79,203,200	80,000,000	79,984,851		73,973			0.250	0.343	MS	59,341	200,000	04/12/2021	03/15/2024
91282C-BT-7	US TREASURY NOTES				1.A	30,841,836	92.7770	28,760,870	31,000,000	30,927,330		31,839			0.750	0.856	MS	59,078	232,500	04/19/2021	03/31/2026
91282C-BV-2	US TREASURY NOTES				1.A	10,011,328	98.6250	9,862,500	10,000,000	10,001,093		(3,826)			0.375	0.337	AO	7,992	37,500	04/26/2021	04/15/2024
91282C-BW-0	US TREASURY NOTES				1.A	39,857,813	92.5160	37,006,400	40,000,000	39,932,525		28,513			0.750	0.823	AO	51,099	300,000	05/17/2021	04/30/2026
91282C-CE-9	US TREASURY NOTES				1.A	28,990,078	89.3320	25,906,280	29,000,000	28,993,614		1,380			1.250	1.255	MN	31,694	362,500	06/25/2021	05/31/2028
91282C-CG-4	US TREASURY NOTES				1.A	29,840,180	97.8160	29,344,800	30,000,000	29,975,335		54,171			0.250	0.432	JD	3,484	75,000	07/07/2021	06/15/2024
91282C-CH-2	US TREASURY NOTES				1.A	20,045,703	89.1800	17,836,000	20,000,000	20,029,873		(6,426)			1.250	1.216	JD	687	250,000	07/02/2021	06/30/2028
91282C-CL-3	US TREASURY NOTES				1.A	901,441	97.5230	877,707	900,000	900,264		(490)			0.375	0.320	JJ	1,559	3,375	08/03/2021	07/15/2024
91282C-CP-4	US TREASURY NOTES				1.A	19,807,813	91.5980	18,319,600	20,000,000	19,899,076		38,517			0.625	0.823	JJ	52,310	125,000	08/12/2021	07/31/2026
91282C-CR-0	US TREASURY NOTES				1.A	4,985,938	87.9570	4,397,850	5,000,000	4,990,613		1,988			1.000	1.042	JJ	20,924	50,000	08/17/2021	07/31/2028
91282C-CV-1	US TREASURY NOTES	SD			1.A	40,021,875	88.2890	35,315,600	40,000,000	40,014,738		(3,090)			1.125	1.117	FA	152,060	450,000	09/13/2021	08/31/2028
91282C-CW-9	US TREASURY NOTES				1.A	3,947,344	91.6800	3,667,200	4,000,000	3,971,174		10,604			0.750	1.025	FA	10,137	30,000	09/28/2021	08/31/2026
91282C-CZ-2	US TREASURY NOTES				1.A	24,645,508	91.8480	22,962,000	25,000,000	24,799,925		71,156			0.875	1.172	MS	55,584	218,750	10/25/2021	09/30/2026
91282C-DB-4	US TREASURY NOTES				1.A	34,830,469	96.7190	33,851,650	35,000,000	34,954,353		57,468			0.625	0.791	AO	46,619	218,750	11/01/2021	10/15/2024
91282C-DF-5	US TREASURY NOTES				1.A	24,895,508	89.0040	22,251,000	25,000,000	24,925,869		14,623			1.375	1.438	AO	58,551	343,750	11/22/2021	10/31/2028
91282C-DG-3	US TREASURY NOTES				1.A	20,043,750	92.2770	18,455,400	20,000,000	20,025,154		(8,723)			1.125	1.080	AO	38,324	225,000	11/09/2021	10/31/2026
91282C-DH-1	US TREASURY NOTES				1.A	9,943,750	96.5040	9,650,400	10,000,000	9,983,141		19,156			0.750	0.945	MN	9,684	75,000	12/07/2021	11/15/2024
91282C-DL-2	US TREASURY NOTES				1.A	15,110,742	89.4260	13,413,900	15,000,000	15,079,212		(15,479)			1.500	1.388	MN	19,672	225,000	12/13/2021	11/30/2028
91282C-DN-8	US TREASURY NOTES				1.A	89,535,938	96.4340	86,790,600	90,000,000	89,846,664		158,813			1.000	1.180	JD	41,803	900,000	01/12/2022	12/15/2024
91282C-DQ-1	US TREASURY NOTES				1.A	48,427,383	92.3050	45,229,450	49,000,000	48,649,467		113,509			1.250	1.495	JD	1,683	612,500	01/12/2022	12/31/2026
91282C-DY-4	US TREASURY NOTES				1.A	29,741,602	85.9730	25,791,900	30,000,000	29,785,939		24,038			1.875	1.970	FA	212,466	562,500	02/22/2022	02/15/2032
91282C-EC-1	US TREASURY NOTES				1.A	41,008,047	93.7420	38,434,220	41,000,000	41,004,401		(1,521)			1.875	1.871	FA	259,770	768,750	03/11/2022	02/28/2027
91282C-ED-9	US TREASURY NOTES				1.A	19,449,219	96.6290	19,325,800	20,000,000	19,769,034		185,758			1.750	2.731	MS	103,846	350,000	04/05/2022	03/15/2025

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
91282C-EE-7	US TREASURY NOTES				1.A	72,977,734	92.8400	69,630,000	75,000,000	73,436,448		272,338			2.375	2.805	MS	452,613	1,781,250	04/26/2022	03/31/2029
91282C-EF-4	US TREASURY NOTES				1.A	42,661,328	95.5740	41,096,820	43,000,000	42,771,970		65,840			2.500	2.671	MS	273,156	1,075,000	04/19/2022	03/31/2027
91282C-EP-2	US TREASURY NOTES				1.A	59,378,125	92.6640	55,598,400	60,000,000	59,459,554		55,131			2.875	2.996	MN	222,734	1,725,000	06/28/2022	05/15/2032
91282C-ES-6	US TREASURY NOTES				1.A	49,634,766	94.4100	47,205,000	50,000,000	49,710,547		48,629			2.750	2.866	MN	120,219	1,375,000	05/31/2022	05/31/2029
91282C-ET-4	US TREASURY NOTES				1.A	73,333,008	95.7110	71,783,250	75,000,000	73,819,819		322,457			2.625	3.114	MN	172,131	1,968,750	06/23/2022	05/31/2027
91282C-EU-1	US TREASURY NOTES				1.A	89,919,531	97.7340	87,960,600	90,000,000	89,958,586		26,862			2.875	2.907	JD	120,184	2,587,500	07/12/2022	06/15/2025
91282C-EV-9	US TREASURY NOTES				1.A	20,321,875	96.7850	19,357,000	20,000,000	20,259,595		(42,835)			3.250	2.992	JD	1,786	650,000	07/12/2022	06/30/2029
91282C-EW-7	US TREASURY NOTES				1.A	121,703,906	97.7230	117,267,600	120,000,000	121,223,987		(328,125)			3.250	2.941	JD	10,714	3,900,000	07/18/2022	06/30/2027
91282C-FA-4	US TREASURY NOTES				1.A	168,909,766	98.8200	167,994,000	170,000,000	169,662,933		559,769			3.000	3.344	JJ	2,134,239	5,100,000	08/29/2022	07/31/2024
91282C-FB-2	US TREASURY NOTES				1.A	74,236,970	95.9920	71,994,000	75,000,000	74,437,593		146,374			2.750	2.972	JJ	863,111	2,062,500	08/17/2022	07/31/2027
91282C-FC-0	US TREASURY NOTES				1.A	58,267,773	93.6410	56,184,600	60,000,000	58,577,248		229,849			2.625	3.090	JJ	659,103	1,575,000	08/25/2022	07/31/2029
91282C-FE-6	US TREASURY NOTES				1.A	89,354,102	98.0080	88,207,200	90,000,000	89,635,792		213,396			3.125	3.382	FA	1,062,330	2,812,500	09/12/2022	08/15/2025
91282C-FF-3	US TREASURY NOTES				1.A	177,145,928	91.5780	169,419,300	185,000,000	178,017,143		685,031			2.750	3.253	FA	1,921,637	5,087,500	10/04/2022	08/15/2032
91282C-FH-9	US TREASURY NOTES				1.A	98,173,438	97.1880	97,188,000	100,000,000	98,617,607		339,675			3.125	3.530	FA	1,055,975	3,125,000	09/20/2022	08/31/2027
91282C-FJ-5	US TREASURY NOTES				1.A	85,552,051	96.0430	84,037,625	87,500,000	85,877,519		253,659			3.125	3.488	FA	923,978	2,734,375	09/20/2022	08/31/2029
91282C-FL-0	US TREASURY NOTES				1.A	54,911,133	99.7970	54,888,350	55,000,000	54,921,676		11,068			3.875	3.901	MS	541,547	2,131,250	10/17/2022	09/30/2029
91282C-FM-8	US TREASURY NOTES				1.A	14,838,867	100.6330	15,094,950	15,000,000	14,873,998		30,085			4.125	4.369	MS	157,223	618,750	10/24/2022	09/30/2027
91282C-FY-2	US TREASURY NOTES				1.A	65,939,453	99.8090	64,875,850	65,000,000	65,809,512		(120,850)			3.875	3.638	MN	220,219	2,518,750	12/09/2022	11/30/2029
91282C-FZ-9	US TREASURY NOTES				1.A	70,299,609	99.7890	69,852,300	70,000,000	70,240,335		(56,390)			3.875	3.779	MN	237,158	2,712,500	12/20/2022	11/30/2027
91282C-GB-1	US TREASURY NOTES				1.A	25,000,977	99.8240	24,956,000	25,000,000	25,000,916		(61)			3.875	3.874	JD	2,661	968,750	01/03/2023	12/31/2029
91282C-GC-9	US TREASURY NOTES				1.A	70,632,031	99.8360	69,885,200	70,000,000	70,518,072		(113,959)			3.875	3.674	JD	7,452	2,712,500	01/12/2023	12/31/2027
91282C-GE-5	US TREASURY NOTES				1.A	40,018,750	99.2380	39,695,200	40,000,000	40,012,566		(6,184)			3.875	3.858	JJ	716,033	775,000	01/17/2023	01/15/2026
91282C-GQ-8	US TREASURY NOTES				1.A	15,124,219	100.4730	15,070,950	15,000,000	15,111,072		(13,146)			4.000	3.863	FA	202,747	300,000	03/10/2023	02/28/2030
91282C-GS-4	US TREASURY NOTES				1.A	30,170,117	98.4490	29,534,700	30,000,000	30,153,656		(16,461)			3.625	3.532	MS	276,332	543,750	04/21/2023	03/31/2030
91282C-GT-2	US TREASURY NOTES				1.A	80,700,260	98.9100	79,128,000	80,000,000	80,601,630		(98,630)			3.625	3.432	MS	736,885	1,450,000	04/21/2023	03/31/2028
91282C-GU-9	US TREASURY NOTES				1.A	49,749,414	99.1210	49,560,500	50,000,000	49,835,681		86,267			3.875	4.144	MS	492,316	968,750	04/18/2023	03/31/2025
91282C-GV-7	US TREASURY NOTES				1.A	129,897,867	99.0700	128,791,000	130,000,000	129,916,764		18,896			3.750	3.777	AO	1,038,934	2,437,500	05/09/2023	04/15/2026
91282C-GX-3	US TREASURY NOTES				1.A	39,850,363	99.1020	39,640,800	40,000,000	39,897,162		46,799			3.875	4.072	AO	264,011	775,000	05/02/2023	04/30/2025
91282C-GZ-8	US TREASURY NOTES				1.A	29,729,156	97.7380	29,321,400	30,000,000	29,749,351		20,195			3.500	3.648	AO	178,846	525,000	05/24/2023	04/30/2030
91282C-HA-2	US TREASURY NOTES				1.A	49,717,412	98.4100	49,205,000	50,000,000	49,750,422		33,010			3.500	3.625	AO	298,077	875,000	05/17/2023	04/30/2028
91282C-HB-0	US TREASURY NOTES				1.A	39,948,636	98.8400	39,536,000	40,000,000	39,957,680		9,044			3.625	3.671	MN	187,225	725,000	05/15/2023	05/15/2026
91282C-HC-8	US TREASURY NOTES				1.A	24,109,570	95.9690	23,992,250	25,000,000	24,144,188		34,618			3.375	3.812	MN	108,946	421,875	07/18/2023	05/15/2033
91282C-HK-0	US TREASURY NOTES				1.A	133,696,484	100.4730	135,638,550	135,000,000	133,812,003		115,518			4.000	4.216	JD	14,835	2,700,000	07/19/2023	06/30/2028
91282C-HL-8	US TREASURY NOTES				1.A	29,956,641	100.2380	30,071,400	30,000,000	29,966,867		10,227			4.625	4.702	JD	3,812	693,750	07/18/2023	06/30/2025
91282C-HR-5	US TREASURY NOTES				1.A	9,808,594	100.5470	10,054,700	10,000,000	9,817,342		8,748			4.000	4.321	JJ	167,391		08/16/2023	07/31/2030
91282C-HT-1	US TREASURY NOTES				1.A	1,284,380	99.8750	1,363,294	1,365,000	1,285,274		894			3.875	4.634	FA	19,979		11/10/2023	08/15/2033
91282C-HW-4	US TREASURY NOTES				1.A	39,262,891	101.2540	40,501,600	40,000,000	39,287,602		24,711			4.125	4.436	FA	557,555		09/20/2023	08/31/2030
91282C-HX-2	US TREASURY NOTES				1.A	106,645,391	102.1410	109,086,588	106,800,000	106,673,305		27,914			4.375	4.401	FA	1,578,894		12/21/2023	08/31/2028
91282C-HZ-7	US TREASURY NOTES				1.A	84,249,023	104.2420	88,605,700	85,000,000	84,263,825		14,802			4.625	4.775	MS	998,924		10/23/2023	09/30/2030
91282C-JA-0	US TREASURY NOTES				1.A	125,037,070	103.2190	129,849,502	125,800,000	125,057,808		20,737			4.625	4.764	MS	1,478,408		10/24/2023	09/30/2028
91282C-JF-9	US TREASURY NOTES				1.A	216,419,688	104.3830	219,204,300	210,000,000	216,356,594		(63,093)			4.875	4.173	AO	1,743,750		12/21/2023	10/31/2028
91282C-JG-7	US TREASURY NOTES				1.A	116,616,797	105.7660	121,630,900	115,000,000	116,580,673		(36,124)			4.875	4.636	AO	954,911		11/07/2023	10/31/2030
91282C-JM-4	US TREASURY NOTES				1.A	60,214,844	102.8280	61,696,800	60,000,000	60,211,908		(2,935)			4.375	4.315	MN	229,508		12/12/2023	11/30/2030
91282C-JN-2	US TREASURY NOTES				1.A	26,323,906	102.3280	26,605,280	26,000,000	26,322,448		(1,458)			4.375	4.092	MN	99,454		12/27/2023	11/30/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,478,365,796	XXX	4,375,455,016	4,498,365,000	4,485,223,166		4,170,292			XXX	XXX	XXX	26,443,010	76,394,125	XXX	XXX

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
0109999999. Total - U.S. Government Bonds						4,478,365,796	XXX	4,375,455,016	4,498,365,000	4,485,223,166		4,170,292			XXX	XXX	XXX	26,443,010	76,394,125	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
20775C-EM-2	CONN ST FIN AUTH HSG MTG			2	1.A FE	979,142	98.9020	904,953	915,000	925,776		(5,282)			3.500	2.065	MN	4,092	32,025	04/27/2016	05/15/2039
20775C-QR-8	CONN ST FIN AUTH HSG MTG				1.A FE	1,235,000	99.5960	1,230,011	1,235,000	1,235,000					2.800	2.800	MN	4,419	34,580	02/16/2017	05/15/2024
20775C-QS-6	CONN ST FIN AUTH HSG MTG				1.A FE	1,390,000	99.3890	1,381,507	1,390,000	1,390,000					2.900	2.900	MN	5,151	40,310	02/16/2017	11/15/2024
57587A-HY-7	MASSACHUSETTS ST HSG			2	1.B FE	423,361	99.7780	394,123	395,000	397,701		(2,025)			4.000	2.335	JD	1,317	15,800	03/12/2015	06/01/2039
59333P-5H-7	MIAMI-DADE CNTY FL			2	1.F FE	22,508,950	85.6930	19,280,925	22,500,000	22,505,199		(1,120)			2.599	2.593	AO	146,194	584,775	11/02/2020	10/01/2031
60637B-DV-9	MISSOURI ST HSG DEV COMMN			2	1.B FE	164,979	99.8910	149,837	150,000	151,079		(1,498)			4.000	1.818	MN	1,000	6,000	05/30/2014	11/01/2041
60637B-NS-5	MISSOURI ST HSG DEV COMMN			2	1.B FE	1,039,901	99.7090	957,206	960,000	986,751		(6,096)			4.000	2.155	MN	6,400	38,400	05/17/2017	05/01/2042
64971M-4Q-2	NEW YORK N Y CITY TRANSITIONAL				1.A FE	9,410,940	101.1270	7,786,779	7,700,000	8,592,824		(239,889)			5.008	1.661	FA	160,673	385,616	07/06/2020	08/01/2027
64971X-EA-2	NEW YORK CITY NY TRANSITIONALF			2	1.A FE	5,610,650	96.7920	4,839,600	5,000,000	5,347,185		(75,750)			3.800	2.114	MN	31,667	190,000	06/03/2020	05/01/2029
64971X-PN-2	NEW YORK CITY NY TRANSITIONALF				1.A FE	23,312,650	87.9930	20,040,406	22,775,000	23,135,825		(53,448)			2.350	2.079	MN	89,202	535,213	08/21/2020	05/01/2030
649883-H6-5	NEW YORK ST MTGE AGY HOMEOWNER			2	1.B FE	539,055	99.5340	507,623	510,000	512,999		(2,898)			3.500	2.133	AO	4,463	17,850	07/09/2015	10/01/2035
658909-KZ-8	NORTH DAKOTA ST HSG FIN AGY			2	1.B FE	2,833,272	99.5110	2,587,286	2,600,000	2,645,171		(29,105)			4.000	1.996	JJ	52,000	104,000	04/20/2016	01/01/2047
93978T-VD-8	WASHINGTON ST HSG			2	1.A FE	814,314	99.3180	764,749	770,000	776,780		(6,313)			3.500	1.960	JD	2,246	26,950	10/20/2016	12/01/2046
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						70,262,214	XXX	60,825,005	66,900,000	68,602,290		(423,424)			XXX	XXX	XXX	508,824	2,011,519	XXX	XXX
31392C-MS-0	FNW 2002-W1 2A			4	1.B FE	19,456	96.9590	17,950	18,513	18,185		11			4.664	5.594	MON	72	884	03/07/2002	02/25/2042
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						19,456	XXX	17,950	18,513	18,185		11			XXX	XXX	XXX	72	884	XXX	XXX
3137FC-JM-7	FHMS 2017-K070 X1 IO			4	1.A FE	3,310,133	1.0950	1,234,998		1,279,986		(357,720)			0.449	3.562	MON	42,158	427,933	12/01/2017	11/25/2027
3137FG-R5-6	FHMS 2018-K078 X1 IO			4	1.A FE	9,296,342	0.4970	4,113,499		4,194,551		(1,006,192)			0.223	4.743	MON	153,686	1,200,492	07/11/2018	06/25/2028
3137FJ-EK-1	FHMS 2018-K081 X1 IO			4	1.A FE	2,190,081	0.4810	1,099,957		1,051,001		(234,084)			0.216	7.836	MON	41,183	305,171	10/04/2018	08/25/2028
3137FL-YX-6	FHMS 2019-K092 X1 IO			4	1.A FE	8,923,210	3.1440	4,679,584		4,865,164		(932,927)			0.855	4.003	MON	106,057	1,148,852	05/22/2019	04/25/2029
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						23,719,766	XXX	11,128,038		11,390,702		(2,530,923)			XXX	XXX	XXX	343,084	3,082,448	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						94,001,436	XXX	71,970,993	66,918,513	80,011,177		(2,954,336)			XXX	XXX	XXX	851,980	5,094,851	XXX	XXX
00287Y-BZ-1	ABBVIE INC			2	1.G FE	9,991,100	97.6900	9,769,000	10,000,000	9,998,186		1,831			2.600	2.619	MN	28,888	260,000	11/12/2019	11/21/2024
00914A-AJ-1	AIR LEASE CORP			2	2.B FE	10,135,700	95.2660	9,526,600	10,000,000	10,054,612		(26,853)			2.875	2.587	JJ	132,568	287,500	11/17/2020	01/15/2026
010392-FX-1	ALABAMA POWER CO			2	1.E FE	9,993,100	88.7050	8,870,500	10,000,000	9,993,965		608			3.050	3.058	MS	89,805	305,000	03/02/2022	03/15/2032
01400E-AD-5	ALCON FINANCE CORP			2	2.B FE	9,984,300	86.6830	8,668,300	10,000,000	9,989,350		1,490			2.600	2.618	MN	24,555	260,000	05/18/2020	05/27/2030
015271-AL-3	ALEXANDRIA REAL ESTATE EQUIT			2	2.A FE	13,111,408	97.7260	12,157,114	12,440,000	12,600,113		(132,835)			3.450	2.334	AO	72,721	429,180	03/12/2020	04/30/2025
023608-AK-8	AMEREN CORPORATION			2	2.B FE	6,132,289	88.3440	5,450,825	6,170,000	6,144,605		5,692			1.750	1.851	MS	31,792	107,975	11/16/2021	03/15/2028
023608-AL-6	AMEREN CORPORATION			2	2.B FE	7,498,575	91.5830	6,868,725	7,500,000	7,498,989		277			1.950	1.954	MS	43,062	146,250	11/15/2021	03/15/2027
025816-DL-0	AMERICAN EXPRESS CO			2	1.F FE	15,000,000	101.9550	15,293,250	15,000,000	15,000,000					6.338	6.338	AO	161,090		10/24/2023	10/30/2026
02665W-DY-4	AMERICAN HONDA FINANCE				1.G FE	9,993,400	97.2070	9,720,700	10,000,000	9,998,603		2,272			0.750	0.773	FA	29,582	75,000	09/07/2021	08/09/2024
02665W-DZ-1	AMERICAN HONDA FINANCE				1.G FE	6,519,976	91.8770	5,994,974	6,525,000	6,522,224		996			1.300	1.316	MS	26,390	84,825	09/07/2021	09/09/2026
02665W-ED-9	AMERICAN HONDA FINANCE				1.G FE	14,970,300	100.8410	15,126,150	15,000,000	14,975,290		4,990			4.700	4.745	JJ	330,958	352,500	01/10/2023	01/12/2028
02665W-EQ-0	AMERICAN HONDA FINANCE				1.G FE	7,243,258	101.7190	7,374,628	7,250,000	7,243,278		21			5.800	5.850	AO	101,621		10/02/2023	10/03/2025
03027X-AJ-9	AMERICAN TOWER CORP			2	2.C FE	10,024,400	98.7210	9,872,100	10,000,000	10,007,037		(3,455)			4.400	4.361	FA	166,222	440,000	05/31/2018	02/15/2026
031162-DQ-0	AMGEN INC			2	2.A FE	19,953,800	102.8000	20,560,000	20,000,000	19,956,903		3,103			5.250	5.290	MS	347,083	525,000	02/15/2023	03/02/2030
036752-AR-4	ELEVANCE HEALTH INC			2	2.B FE	8,520,036	93.2700	8,777,640	9,411,000	8,651,675		131,638			1.500	5.430	MS	41,565	70,583	08/02/2023	03/15/2026
03740L-AD-4	AON CORP/AON GLOBAL HOLD			2	2.A FE	9,994,400	94.4660	9,446,600	10,000,000	9,996,598		896			2.850	2.860	MN	26,125	285,000	02/23/2022	05/28/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04316J-AF-6	ARTHUR J GALLAGHER & CO			2	2.B FE	8,986,230	109.3130	9,838,170	9,000,000	8,985,378		(852)			6.500	6.522	FA	95,875		10/30/2023	02/15/2034
052769-AD-8	AUTODESK INC			2	2.A FE	3,262,878	99.0670	3,249,398	3,280,000	3,275,772		2,709			4.375	4.466	JD	6,378	143,500	10/25/2018	06/15/2025
053332-AX-0	AUTOZONE INC			2	2.B FE	4,985,550	99.1920	4,959,600	5,000,000	4,998,775		2,895			3.125	3.188	AO	31,684	156,250	04/04/2019	04/18/2024
05369A-AH-4	AVIATION CAPITAL GROUP			2	2.C FE	9,903,900	99.4460	9,944,600	10,000,000	9,976,763		22,696			5.500	5.750	JD	24,444	550,000	07/07/2020	12/15/2024
06406R-BT-3	BANK OF NY MELLON CORP			2	1.E FE	15,000,000	106.2190	15,932,850	15,000,000	15,000,000					6.317	6.317	AO	173,718		10/18/2023	10/25/2029
071813-CL-1	BAXTER INTERNATIONAL INC.			2	2.B FE	12,499,750	91.6210	11,452,625	12,500,000	12,499,921					1.915	1.915	FA	99,740	239,375	11/16/2021	02/01/2027
075887-CQ-0	BECTON DICKINSON & CO			2	2.B FE	10,679,824	100.4260	10,940,408	10,894,000	10,712,418		32,594			4.693	5.146	FA	195,981	255,628	02/22/2023	02/13/2028
084659-AT-8	BERKSHIRE HATHAWAY ENERG			2	1.G FE	5,638,400	98.8670	4,943,350	5,000,000	5,190,311		(156,378)			4.050	0.869	AO	42,750	202,500	02/09/2021	04/15/2025
085770-AA-3	BERRY GLOBAL ESCROW CORP			2	2.C FE	36,273,600	98.2710	34,321,147	34,925,000	35,094,751		(311,369)			4.875	3.423	JJ	785,085	1,702,594	06/22/2021	07/15/2026
094234-AA-9	BLOOMIN' BRANDS INC/OSI			2	4.A FE	7,604,375	92.2530	6,918,975	7,500,000	6,918,975	631,330	(20,605)			5.125	4.808	AO	81,146	384,375	04/26/2021	04/15/2029
097023-CM-5	BOEING CO			2	2.C FE	6,046,160	94.2890	5,657,340	6,000,000	6,028,400		(9,254)			2.700	2.531	FA	67,500	162,000	01/20/2022	02/01/2027
097023-DG-7	BOEING CO				2.C FE	9,372,300	94.4890	9,448,900	10,000,000	9,389,986		17,686			2.196	5.315	FA	89,670		12/06/2023	02/04/2026
099724-AL-0	BORGWARNER INC			2	2.A FE	9,971,900	92.7150	9,271,500	10,000,000	9,985,388		3,929			2.650	2.694	JJ	132,500	265,000	06/16/2020	07/01/2027
11120V-AF-0	BRIXMOR OPERATING PART			2	2.B FE	1,921,460	98.6720	1,973,440	2,000,000	1,992,801		15,115			3.650	4.449	JD	3,244	73,000	11/06/2018	06/15/2024
115236-AE-1	BROWN & BROWN INC			2	2.C FE	13,920,400	91.2050	13,680,750	15,000,000	14,010,514		89,235			4.200	5.183	MS	182,000	630,000	01/11/2023	03/17/2032
1248EP-CD-3	CCO HOLDINGS LLC			2	3.C FE	8,053,410	91.3760	7,600,656	8,318,000	7,600,656	409,723	17,323			4.750	5.090	MS	131,702	395,105	09/21/2020	03/01/2030
126650-DJ-6	CVS HEALTH CORP			2	2.B FE	9,977,700	94.0700	9,407,000	10,000,000	9,984,674		2,075			3.750	3.777	AO	93,750	375,000	03/26/2020	04/01/2030
14448C-AN-4	CARRIER GLOBAL CORP			2	2.B FE	6,946,900	96.9050	6,783,350	7,000,000	6,943,502		35,265			2.242	2.954	FA	59,288	134,520	03/02/2023	02/15/2025
15135B-AT-8	CENTENE CORP			2	2.C FE	21,875,000	95.8730	19,174,600	20,000,000	20,871,066		(417,861)			4.625	2.394	JD	41,111	925,000	07/19/2021	12/15/2029
15189T-BB-2	CENTERPOINT ENERGY INC			2	2.B FE	9,980,600	85.2620	8,526,200	10,000,000	9,985,145		1,774			2.650	2.672	JD	22,083	265,000	05/11/2021	06/01/2031
15189X-AX-6	CENTERPOINT ENER HOUSTON			2	1.F FE	4,976,850	88.5020	4,425,100	5,000,000	4,980,467		2,063			3.000	3.054	MS	50,000	150,000	02/23/2022	03/01/2032
161175-AY-0	CCO SAFARI II LLC			2	2.C FE	15,026,578	99.0490	14,114,483	14,250,000	14,546,961		(236,849)			4.908	3.207	JJ	306,955	601,230	03/07/2023	07/23/2025
161175-BK-9	CCO SAFARI II LLC			2	2.C FE	14,202,150	96.0530	14,407,950	15,000,000	14,211,405		9,255			4.200	5.619	MS	185,500		12/07/2023	03/15/2028
20030N-DK-4	COMCAST CORP			2	1.G FE	9,973,300	96.4160	9,641,600	10,000,000	9,986,523		3,765			3.300	3.343	AO	82,500	330,000	03/24/2020	04/01/2027
21036P-AN-8	CONSTELLATION BRANDS INC				2.C FE	12,332,748	99.3520	11,105,567	11,178,000	11,517,174		(384,573)			4.750	1.240	MN	67,844	530,955	11/12/2021	11/15/2024
21036P-BC-1	CONSTELLATION BRANDS INC			2	2.C FE	4,834,400	100.1460	5,007,300	5,000,000	4,854,884		20,484			4.650	5.333	MN	29,708	232,500	03/09/2023	11/15/2028
210518-DS-2	CONSUMERS ENERGY CO			2	1.E FE	9,981,400	100.6320	10,063,200	10,000,000	9,984,788		3,388			4.650	4.689	MS	155,000	298,375	01/03/2023	03/01/2028
210518-DV-5	CONSUMERS ENERGY CO			2	1.E FE	9,995,000	101.7460	10,174,600	10,000,000	9,994,863		(137)			4.900	4.910	FA	200,083		07/31/2023	02/15/2029
22822V-AB-7	CROWN CASTLE INC			2	2.B FE	10,748,846	98.5000	9,986,915	10,139,000	10,433,461		(153,912)			4.450	2.830	FA	170,448	451,186	11/15/2021	02/15/2026
22822V-AS-0	CROWN CASTLE INC			2	2.B FE	7,480,200	94.3420	7,075,650	7,500,000	7,493,855		3,915			1.350	1.404	JJ	46,688	101,250	06/04/2020	07/15/2025
22822V-BA-8	CROWN CASTLE INC			2	2.B FE	19,948,900	99.6080	19,921,600	20,000,000	19,957,527		8,627			5.000	5.058	JJ	472,222	500,000	01/10/2023	01/11/2028
233853-AN-0	DAIMLER TRUCKS FINAN NA				2.A FE	9,991,400	99.9370	9,993,700	10,000,000	9,995,093		3,693			5.200	5.246	JJ	236,889	257,111	01/11/2023	01/17/2025
24906P-AA-7	DENTSPLY SIRONA INC			2	2.B FE	7,484,100	88.4020	6,630,150	7,500,000	7,489,108		1,483			3.250	3.275	JD	20,313	243,750	05/20/2020	06/01/2030
257375-AN-5	DOMINION ENERGY GAS HLDG			2	2.A FE	14,990,250	97.3880	14,608,200	15,000,000	14,997,975		2,018			2.500	2.514	MN	47,917	375,000	11/18/2019	11/15/2024
25746U-DE-6	DOMINION ENERGY INC			2	2.B FE	9,984,100	97.6310	9,763,100	10,000,000	9,995,576		3,274			3.300	3.335	MS	97,167	330,000	03/17/2020	03/15/2025
26444H-AQ-4	DUKE ENERGY FLORIDA LLC			2	1.F FE	9,981,900	107.7950	10,779,500	10,000,000	9,981,215		(685)			5.875	5.899	MN	84,861		11/06/2023	11/15/2033
27409L-AA-1	EAST OHIO GAS CO/THE			2	1.F FE	9,989,900	94.5230	9,452,300	10,000,000	9,996,972		2,036			1.300	1.321	JD	5,778	130,000	06/02/2020	06/15/2025
294429-AQ-8	EQUIFAX INC			2	2.B FE	24,944,750	97.3710	24,342,750	25,000,000	24,989,118		11,260			2.600	2.647	JD	54,167	650,000	11/15/2019	12/01/2024
29444U-BU-9	EQUINIX INC			2	2.B FE	2,984,220	92.8380	2,785,140	3,000,000	2,986,419		1,345			3.900	3.964	AO	24,700	117,000	03/31/2022	04/15/2032
30040W-AD-0	EVERSOURCE ENERGY L			2	2.A FE	7,359,991	97.9560	6,912,755	7,057,000	7,123,227		(112,406)			2.900	1.280	AO	51,163	204,653	11/16/2021	10/01/2024
30040W-AV-0	EVERSOURCE ENERGY				2.A FE	4,997,050	99.4680	4,973,400	5,000,000	4,997,401		351			4.750	4.771	MN	30,347	121,389	05/08/2023	05/15/2026
303075-AB-1	FACTSET RESEARCH SYSTEMS INC			2	2.C FE	11,952,720	89.5530	10,746,360	12,000,000	11,959,808		4,143			3.450	3.497	MS	138,000	414,000	02/15/2022	03/01/2032
316773-DK-3	FIFTH THIRD BANCORP			2	2.A FE	5,000,000	104.1180	5,205,900	5,000,000	5,000,000					6.339	6.339	JJ	135,584		07/24/2023	07/27/2029
337738-AS-7	FISERV INC			2	2.B FE	9,983,200	98.5040	9,850,400	10,000,000	9,998,224		3,479			2.750	2.786	JJ	137,500	275,000	06/10/2019	07/01/2024
33834D-AA-2	FIVE CORNERS FND TR II			2	1.G FE	10,000,000	88.4230	8,842,300	10,000,000	10,000,000					2.850	2.850	MN	36,417	285,000	05/19/2020	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
341081-GG-6	FLORIDA POWER & LIGHT CO			2	1.D FE	7,987,200	85.8710	6,869,680	8,000,000	7,989,428		1,158			2.450	2.468	FA	80,578	196,000	01/12/2022	02/03/2032
34354P-AF-2	FLOWSERVE CORP			2	2.C FE	9,629,636	88.3350	9,372,344	10,610,000	9,795,536		99,734			3.500	4.846	AO	92,838	371,350	04/19/2022	10/01/2030
361841-AH-2	GLP CAPITAL LP / FIN II			2	2.C FE	9,542,865	99.3820	8,246,718	8,298,000	8,821,842		(248,536)			5.375	2.192	AO	94,159	446,018	02/02/2021	04/15/2026
361841-AL-3	GLP CAPITAL LP / FIN II			2	2.C FE	7,076,454	99.4220	7,493,436	7,537,000	7,103,386		26,932			5.300	6.662	JJ	184,196		08/15/2023	01/15/2029
36264F-AL-5	GSK CONSUMER HEALTHCARE			2	2.B FE	4,954,089	94.5750	4,728,750	5,000,000	4,961,667		6,621			3.375	3.536	MS	45,469	168,750	10/28/2022	03/24/2029
36264F-AM-3	GSK CONSUMER HEALTHCARE			2	2.B FE	4,992,749	92.2400	4,612,000	5,000,000	4,993,435		755			3.625	3.643	MS	48,837	181,250	10/28/2022	03/24/2032
37331N-AN-1	GEORGIA-PACIFIC LLC			2	1.G FE	8,910,600	91.3820	9,138,200	10,000,000	8,968,971		58,371			0.950	5.655	MN	12,139	47,500	11/07/2023	05/15/2026
37940X-AA-0	GLOBAL PAYMENTS INC			2	2.C FE	10,018,700	96.8990	9,689,900	10,000,000	10,003,729		(3,532)			2.650	2.613	FA	100,111	265,000	08/07/2019	02/15/2025
37940X-AG-7	GLOBAL PAYMENTS INC			2	2.C FE	6,512,428	92.0600	6,814,281	7,402,000	6,553,948		41,520			2.150	6.355	JJ	73,383		10/31/2023	01/15/2027
40139L-AG-8	GUARDIAN LIFE GLOB FUND				1.B FE	4,995,400	94.3640	4,718,200	5,000,000	4,998,610		925			1.100	1.119	JD	1,222	55,000	06/16/2020	06/23/2025
40139L-BG-7	GUARDIAN LIFE GLOB FUND				1.B FE	9,997,000	103.7750	10,377,500	10,000,000	9,996,769		541			5.550	5.557	AO	97,125	555,000	10/25/2022	10/28/2027
444859-BQ-4	HUMANA INC			2	2.B FE	19,981,000	90.1870	18,037,400	20,000,000	19,989,087		3,414			1.350	1.368	FA	111,000	270,000	07/29/2021	02/03/2027
446150-BC-7	HUNTINGTON BANCSHARES INC			2	2.A FE	4,822,550	103.1130	5,155,650	5,000,000	4,828,565		6,015			6.208	6.972	FA	112,089		10/04/2023	08/21/2029
446413-AS-5	HUNTINGTON INGALLS INDUST			2	2.C FE	11,711,485	97.8920	11,257,580	11,500,000	11,556,144		(43,343)			3.844	3.440	MN	73,677	442,060	03/27/2020	05/01/2025
448579-AN-2	HYATT HOTELS CORP				2.C FE	9,999,400	97.0240	9,702,400	10,000,000	9,999,746		201			1.800	1.802	AO	45,000	180,000	09/27/2021	10/01/2024
44891A-CQ-8	HYUNDAI CAPITAL AMERICA				2.A FE	9,992,800	101.4680	10,146,800	10,000,000	9,992,293		(507)			6.250	6.289	MN	100,694		10/30/2023	11/03/2025
49271V-AF-7	KEURIG DR PEPPER INC			2	2.B FE	8,409,985	100.0580	8,504,930	8,500,000	8,423,615		13,630			4.597	4.825	MN	39,075	390,745	02/09/2023	05/25/2028
49271V-AH-3	KEURIG DR PEPPER INC			2	2.B FE	2,883,284	98.9410	2,600,169	2,628,000	2,723,710		(76,369)			4.417	1.428	MN	11,608	116,079	11/19/2021	05/25/2025
50212Y-AH-7	LPL HOLDINGS INC			2	2.C FE	19,985,800	106.6020	21,320,400	20,000,000	19,984,026		(1,774)			6.750	6.767	MN	165,000		11/08/2023	11/17/2028
502431-AP-4	L3HARRIS TECH INC				2.B FE	4,936,700	102.0750	5,103,750	5,000,000	4,939,285		2,585			5.400	5.841	JJ	113,250		11/10/2023	01/15/2027
55336V-AJ-9	MPLX LP			2	2.B FE	7,749,845	99.3430	7,699,083	7,750,000	7,749,889		44			4.875	4.873	JD	31,484	377,813	04/06/2023	06/01/2025
55903V-BC-6	WARNERMEDIA HOLDINGS INC			2	2.C FE	5,018,282	91.5200	4,576,000	5,000,000	5,017,006		(1,276)			4.279	4.228	MS	62,996	106,975	04/28/2023	03/15/2032
571748-BF-8	MARSH & MCLENNAN COS INC			2	1.G FE	12,493,125	99.5870	12,448,375	12,500,000	12,498,613		650			3.875	3.885	MS	142,622	484,375	01/08/2019	03/15/2024
573284-AN-6	MARTIN MARIETTA MATERIALS			2	2.B FE	6,244,759	99.2430	5,726,321	5,770,000	5,804,792		(136,172)			4.250	1.860	JJ	121,931	245,225	09/28/2020	07/02/2024
573874-AC-8	MARVELL TECHNOLOGY INC			2	2.C FE	9,980,400	93.0300	9,303,000	10,000,000	9,990,755		3,892			1.650	1.691	AO	34,833	165,000	04/05/2021	04/15/2026
579780-AM-9	MCCORMICK & CO INC			2	2.B FE	9,993,700	98.4220	9,842,200	10,000,000	9,999,158		962			3.150	3.160	FA	119,000	315,000	08/09/2017	08/15/2024
59217G-CK-3	MET LIFE GLOB FUNDING I				1.D FE	1,660,518	93.7230	1,687,014	1,800,000	1,662,287		1,769			3.000	5.293	MS	15,300		12/08/2023	09/19/2027
595017-BA-1	MICROCHIP TECHNOLOGY INC			2	2.B FE	15,645,000	98.4910	14,773,650	15,000,000	15,106,299		(159,350)			4.250	1.435	MS	212,500	637,500	11/15/2021	09/01/2025
615369-AS-4	MOODY'S CORP			2	2.A FE	3,995,480	98.4200	3,936,800	4,000,000	3,998,634		929			3.750	3.775	MS	40,417	150,000	03/20/2020	03/24/2025
61747Y-EC-5	MORGAN STANLEY			2	1.E FE	15,000,000	91.3410	13,701,150	15,000,000	15,000,000					1.512	1.512	JJ	101,430	226,800	07/15/2021	07/20/2027
626738-AF-5	MURPHY OIL USA INC			2	3.B FE	3,053,550	87.0810	2,734,343	3,140,000	2,734,343	140,289	8,202			3.750	4.112	FA	44,483	117,750	02/11/2022	02/15/2031
631103-AG-3	NASDAQ INC			2	2.B FE	2,250,620	97.4620	1,949,240	2,000,000	2,100,471		(43,572)			3.850	1.567	JD	214	77,000	06/24/2020	06/30/2026
63111X-AJ-0	NASDAQ INC			2	2.B FE	4,998,600	103.8850	5,194,250	5,000,000	4,998,643		43			5.550	5.552	FA	141,063		06/22/2023	02/15/2034
641062-BF-0	NESTLE HOLDINGS INC			2	1.D FE	2,499,350	102.7660	2,569,150	2,500,000	2,499,257		(93)			5.000	5.006	MS	37,153	62,500	03/07/2023	03/14/2028
64952W-EY-5	NEW YORK LIFE GL				1.A FE	19,988,600	100.5910	20,118,200	20,000,000	19,990,371		1,771			4.850	4.863	JJ	463,444	485,000	01/04/2023	01/09/2028
67103H-AF-4	O'REILLY AUTOMOT			2	2.B FE	8,885,415	96.3760	9,054,525	9,395,000	8,933,424		48,008			3.600	5.084	MS	112,740	169,110	07/26/2023	09/01/2027
67103H-AM-9	O'REILLY AUTOMOT			2	2.B FE	14,931,590	102.3960	15,058,356	14,706,000	14,927,123		(4,467)			5.750	5.166	MN	96,304		12/07/2023	11/20/2026
678858-BX-8	OKLAHOMA G&E CO			2	1.G FE	9,969,200	103.9670	10,396,700	10,000,000	9,971,486		2,286			5.400	5.440	JJ	249,000	285,000	01/03/2023	01/15/2033
693475-BL-8	PNC FINANCIAL SERVICES GROUP I			2	1.G FE	30,000,000	99.2130	29,763,900	30,000,000	30,000,000					4.758	4.758	JJ	614,575	721,630	01/19/2023	01/26/2027
701094-AM-6	PARKER HANNIFIN CORP			2	2.A FE	14,993,100	98.6870	14,803,050	15,000,000	14,999,104		1,322			2.700	2.710	JD	19,125	405,000	06/05/2019	06/14/2024
70450Y-AC-7	PAYPAL HOLDINGS INC			2	1.G FE	9,993,900	97.8770	9,787,700	10,000,000	9,998,864		1,249			2.400	2.413	AO	60,000	240,000	09/19/2019	10/01/2024
70450Y-AH-6	PAYPAL HOLDINGS INC			2	1.G FE	2,497,325	87.4070	2,185,175	2,500,000	2,498,205		253			2.300	2.312	JD	4,792	57,500	05/11/2020	06/01/2030
718547-AF-9	PHILLIPS 66 CO			2	2.A FE	8,594,635	96.4120	8,466,902	8,782,000	8,629,231		34,596			3.550	4.225	AO	77,940	155,881	04/28/2023	10/01/2026
74153W-CS-6	PRICOA GLOB FUND				1.D FE	9,994,800	101.1280	10,112,800	10,000,000	9,994,886		86			5.100	5.112	MN	43,917	255,000	05/22/2023	05/30/2028
74256L-ET-2	PRINCIPAL LIFE GLB FND II				1.E FE	7,974,080	96.0160	7,681,280	8,000,000	7,990,996		8,644			1.375	1.486	JJ	52,250	110,000	01/04/2022	01/10/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75513E-CT-6	RTX Corp			2	2.A FE	19,982,000	102.7600	20,552,000	20,000,000	19,981,114		(886)			5.750	5.783	MN	169,306		11/06/2023	11/08/2026
758750-AC-7	REGAL REXNORD CORP			1	2.C FE	14,978,850	101.1050	15,165,750	15,000,000	14,984,270		5,420			6.050	6.099	FA	342,833	506,688	01/09/2023	02/15/2026
760759-AQ-3	REPUBLIC SERVICES INC			2	2.A FE	10,036,641	97.6620	9,419,500	9,645,000	9,757,268		(115,322)			3.200	1.964	MS	90,877	308,640	02/09/2022	03/15/2025
771196-CE-0	ROCHE HOLDING INC			2	1.C FE	15,000,000	102.1920	15,328,800	15,000,000	15,000,000					5.265	5.265	MN	105,300		11/06/2023	11/13/2026
776743-AH-9	ROPER TECHNOLOGIES INC			2	2.B FE	9,981,500	97.5340	9,753,400	10,000,000	9,997,124		3,759			2.350	2.389	MS	69,194	235,000	08/19/2019	09/15/2024
78016E-YV-3	ROYAL BANK OF CANADA				1.E FE	24,983,500	92.8580	23,214,500	25,000,000	24,989,586		3,228			2.050	2.064	JJ	227,778	512,500	01/12/2022	01/21/2027
78403D-AN-0	SBA TOWER TRUST			2	1.F FE	10,223,971	96.5670	10,356,811	10,725,000	10,368,178		144,207			2.836	6.229	MON	13,518	123,445	08/15/2023	01/15/2025
785592-AJ-5	SABINE PASS LIQUEFACTION			2	2.A FE	1,316,820	99.9420	1,199,304	1,200,000	1,206,465		(52,445)			5.750	1.329	MN	8,817	69,000	11/16/2021	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION			2	2.A FE	3,079,500	100.1910	2,719,184	2,714,000	2,821,316		(115,650)			5.625	1.273	MS	50,888	152,663	09/30/2021	03/01/2025
817826-AB-6	7-ELEVEN INC				2.B FE	15,584,808	99.4330	15,571,208	15,660,000	15,656,249		33,753			0.800	1.018	FA	49,068	125,280	12/14/2021	02/10/2024
824348-BD-7	SHERWIN-WILLIAMS CO			2	2.B FE	3,451,305	97.4380	3,575,975	3,670,000	3,627,308		37,576			3.300	4.409	FA	50,463	121,110	11/19/2018	02/01/2025
85207U-AH-8	SPRINT CORP				2.B FE	6,598,488	100.4340	6,513,145	6,485,000	6,529,194		(69,294)			7.125	5.573	JD	20,536	462,056	04/05/2023	06/15/2024
85208N-AD-2	SPRINT SPECTRUM / SPEC I			2	1.F FE	3,311,569	99.1340	3,167,022	3,194,688	3,204,263		(59,223)			4.738	2.528	MJSD	4,625	121,126	11/14/2023	03/20/2025
863667-BA-8	STRYKER CORP			2	2.A FE	9,976,600	94.5510	9,455,100	10,000,000	9,993,074		4,680			1.150	1.198	JD	5,111	115,000	05/26/2020	06/15/2025
879360-AB-1	TELEDYNE TECHNOLOGIES IN				2.B FE	14,982,600	98.8520	14,827,800	15,000,000	14,998,453		5,747			0.950	0.989	AO	35,625	142,500	03/08/2021	04/01/2024
883556-CV-2	THERMO FISHER SCIENTIFIC INC			2	1.G FE	10,000,000	101.3470	10,134,700	10,000,000	10,000,000					4.953	4.953	FA	193,993		08/07/2023	08/10/2026
891906-AC-3	TOTAL SYSTEM SERVICES INC			2	2.C FE	10,516,584	99.1280	10,309,312	10,400,000	10,437,284		(17,405)			4.800	4.610	AO	124,800	499,200	01/07/2019	04/01/2026
89236T-LD-5	TOYOTA MOTOR CREDIT CORP				1.E FE	9,991,000	102.3530	10,235,300	10,000,000	9,990,681		(319)			5.400	5.433	MN	61,500		11/15/2023	11/20/2026
89788M-AQ-5	TRUIST FINANCIAL CORP			2	1.G FE	10,000,000	108.0030	10,800,300	10,000,000	10,000,000					7.161	7.161	AO	127,307		10/25/2023	10/30/2029
91324P-DW-9	UNITEDHEALTH GRP INC			2	1.F FE	9,961,300	93.6330	9,363,300	10,000,000	9,985,738		6,849			1.250	1.321	JJ	57,639	125,000	05/13/2020	01/15/2026
91324P-EQ-1	UNITEDHEALTH GRP INC			2	1.F FE	4,992,650	104.6430	5,232,150	5,000,000	4,992,972		560			5.300	5.326	FA	100,111	211,264	10/25/2022	02/15/2030
91324P-EU-2	UNITEDHEALTH GRP INC			2	1.F FE	3,992,480	99.8370	3,993,480	4,000,000	3,993,107		627			4.250	4.288	JJ	78,389	50,528	03/23/2023	01/15/2029
92047W-AD-3	VALVOLINE INC			2	4.A FE	4,031,920	99.1960	3,891,459	3,923,000	3,891,459	101,670	(15,992)			4.250	3.772	AO	35,198	166,728	03/17/2021	02/15/2030
92564R-AE-5	VICI PROPERTIES / NOTE			2	2.C FE	3,423,105	91.0930	3,188,255	3,500,000	3,437,554		7,931			4.125	4.438	FA	54,542	144,375	02/14/2022	08/15/2030
92564R-AJ-4	VICI PROPERTIES / NOTE			2	2.C FE	7,380,150	100.2970	7,522,275	7,500,000	7,403,928		23,778			5.750	6.211	FA	179,688	215,625	02/15/2023	02/01/2027
92564R-AL-9	VICI PROPERTIES / NOTE			2	2.C FE	15,103,935	91.8630	14,682,463	15,983,000	15,294,845		115,683			3.875	4.833	FA	233,973	619,341	04/28/2022	02/15/2029
928668-CA-8	VOLKSWAGEN GROUP AMERICA				2.A FE	4,993,350	102.3920	5,119,600	5,000,000	4,993,186		(164)			6.000	6.049	MN	37,500		11/07/2023	11/16/2026
98956P-AV-4	ZIMMER BIOMET HLDGS INC			2	2.B FE	12,496,750	85.4390	10,679,875	12,500,000	12,497,194		297			2.600	2.603	MN	33,403	325,000	11/15/2021	11/24/2031
286181-AD-4	ELEMENT FLEET MANAGEMENT		A	2	2.B FE	9,998,500	97.1650	9,716,500	10,000,000	9,999,431		276			3.850	3.853	JD	17,111	385,000	05/28/2020	06/15/2025
89352H-BB-4	TRANS-CANADA PIPELINES		A	2	2.A FE	14,995,650	96.4300	14,464,500	15,000,000	14,998,809		1,453			1.000	1.010	AO	32,917	150,000	10/07/2021	10/12/2024
00217G-AA-1	APTIV PLC / APTIV CORP		D		2.B FE	7,000,000	96.6870	6,768,090	7,000,000	7,000,000					2.396	2.396	FA	61,963	167,720	02/09/2022	02/18/2025
00774M-AN-5	AERCAP IRELAND CAP/GLOBA		D	2	2.B FE	12,922,300	101.2670	13,164,710	13,000,000	12,973,473		15,283			6.500	6.637	JJ	389,639	845,000	06/04/2020	07/15/2025
00774M-BB-0	AERCAP IRELAND CAP/GLOBA		D		2.B FE	4,744,340	96.5580	4,827,900	5,000,000	4,819,567		75,227			1.750	6.288	AO	15,069	43,750	08/18/2023	10/29/2024
05635J-AA-8	BACARDI LTD		D	2	2.C FE	7,449,675	99.8590	7,489,425	7,500,000	7,453,626		3,951			5.250	5.391	JJ	208,906		07/26/2023	01/15/2029
067316-AE-9	BACARDI LTD		D	2	2.C FE	2,355,320	98.5890	2,168,958	2,200,000	2,260,675		(49,165)			4.450	2.121	MN	12,509	97,900	01/19/2022	05/15/2025
25243Y-BC-2	DIAGEO CAPITAL PLC		D	2	1.G FE	19,926,400	94.3990	18,879,800	20,000,000	19,975,521		13,688			1.375	1.446	MS	70,278	275,000	04/27/2020	09/29/2025
716973-AC-6	PFE		D	2	1.F FE	9,988,000	99.9480	9,994,800	10,000,000	9,988,901		901			4.450	4.477	MN	51,917	222,500	05/16/2023	05/19/2028
902674-YU-8	UBS AG LONDON		D	2	1.E FE	19,953,200	96.0830	19,216,600	20,000,000	19,983,619		15,591			1.375	1.455	JJ	128,333	275,000	01/04/2022	01/13/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,436,561,092	XXX	1,398,434,388	1,436,454,688	1,428,751,729	1,283,012	(1,803,618)			XXX	XXX	XXX	14,933,014	34,434,809	XXX	XXX
20754C-AB-5	CAS 2020-R01 1M2			4	1.A	6,693,008	101.3110	6,742,825	6,655,570	6,660,268		(58,536)			7.502	6.439	MON	8,322	477,828	07/20/2021	01/25/2040
20754R-AB-2	CAS 2021-R01 1M2			4	1.A	37,874,899	99.9360	37,760,818	37,785,000	37,875,209		(334,171)			6.887	5.761	MON	43,374	2,455,237	10/21/2021	10/25/2041
576433-UF-1	MARM 2004-13 3A1			4	1.A FM	181,725	93.8440	175,170	186,661	188,314		1,130			5.386	5.448	MON	838	8,696	08/20/2007	02/21/2054
61762L-BH-5	MSRR 2013-R6 5B1			4	1.A FM	2,455,784	98.7710	2,893,003	2,929,000	2,923,610		14,535			4.786	4.999	MON	2,726	126,997	04/21/2015	04/26/2053
65535V-BZ-0	NAA 2003-A3 A1			4	1.A FM	17,231	98.5500	16,938	17,188	17,233		(121)			5.500	4.938	MON	79	1,375	09/15/2003	08/25/2033

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
81746N-AA-6	SEMT 2016-3 A1			4	1.A	1,849,526	88.4240	1,628,301	1,841,470	1,864,122		3,617			3.500	3.287	MON	5,371	64,464	04/08/2020	11/25/2046
855541-AB-4	STARM 2007-S1 2A1			4	1.A FM	183,886	97.1710	203,455	209,378	183,886					6.137	5.643	MON	1,071	10,364	09/13/2007	01/25/2037
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						49,256,059	XXX	49,420,510	49,624,267	49,712,642		(373,546)			XXX	XXX	XXX	61,781	3,144,961	XXX	XXX
05538U-AA-1	BBUBS 2012-SHOW A			4	1.A FM	7,983,806	93.8460	7,279,634	7,757,000	7,793,511		(46,294)			3.430	2.835	MON	22,173	266,081	04/17/2020	11/05/2036
05606F-AJ-2	BX TRUST 2019-OC11 C			4	1.A	35,108,289	88.9210	28,276,878	31,800,000	34,086,608		(356,658)			3.856	2.548	MON	102,184	1,226,208	03/22/2021	12/09/2041
05608F-AJ-0	BX TRUST 2019-CALM C			4	1.A	727,650	99.0990	728,378	735,000	735,081		(392)			6.776	6.865	MON	2,352	47,700	09/25/2020	11/25/2032
05608F-AN-1	BX TRUST 2019-CALM E			4	1.A	10,130,987	98.1160	10,046,686	10,239,600	10,240,578	528,482	348			7.476	7.588	MON	36,149	737,198	02/15/2022	11/15/2032
05608K-AG-5	BX TRUST 2021-VINO D			4	2.A FE	23,381,619	97.4990	22,844,679	23,430,680	23,436,140		353			6.828	6.881	MON	75,552	1,519,782	05/05/2021	05/15/2038
05608R-AE-5	BX TRUST 2021-ARIA B			4	1.A	39,800,000	96.7670	38,706,800	40,000,000	40,512,512		44,029			6.773	5.197	MON	127,934	2,567,486	10/13/2021	10/15/2036
05609J-AJ-1	BXHPP 2021-FILM B			4	1.A	60,864,358	91.6540	55,853,948	60,940,000	61,229,152		(450,436)			6.376	4.451	MON	183,484	3,666,272	11/22/2021	08/15/2036
05609R-AG-9	BX TRUST 2021-BXMF B			4	1.A	30,657,924	97.9220	30,325,806	30,969,349	31,318,504		62,457			6.518	5.138	MON	95,322	1,907,817	10/28/2021	10/15/2026
05609T-AC-4	BX TRUST 2022-VAMF B				1.A	19,950,000	97.5240	19,504,800	20,000,000	20,012,516		(209,130)			6.642	4.941	MON	62,728	1,270,702	01/20/2022	01/15/2039
12433E-AA-9	BX TRUST 2022-LBA6 A				1.A FE	27,000,000	98.0050	26,461,350	27,000,000	27,000,000		(337,077)			6.362	4.520	MON	81,113	1,638,798	01/21/2022	01/15/2039
12433X-AJ-8	BX TRUST 2020-VIVA E			4	3.B FE	3,334,369	79.7070	2,608,810	3,273,000	2,608,810	303,950	(7,122)			3.667	3.361	MON	10,002	117,764	07/30/2021	03/11/2044
12433Y-AG-2	BX TRUST 2020-VKNG B			4	1.A	13,144,464	98.5960	12,961,430	13,146,000	13,158,496		(294,097)			6.606	3.547	MON	41,011	830,498	11/12/2020	10/15/2037
12477B-AJ-3	CAMB 2021-CX2 D			4	2.A	18,998,778	74.4410	14,888,200	20,000,000	19,183,438		86,475			2.864	3.418	MON	47,726	561,938	10/22/2021	11/10/2046
12598E-AD-4	COMM 2020-SBX B			4	1.A	33,750,181	86.9250	28,661,780	32,973,000	33,289,927		(160,821)			1.802	1.302	MON	49,514	594,174	10/19/2021	01/10/2038
12656K-AJ-6	COMM 2020-CX D			4	1.C	6,603,959	74.7060	5,057,596	6,770,000	6,649,922		14,577			2.773	3.017	MON	15,644	184,196	10/23/2020	11/10/2046
23305J-AE-2	DBUBS 2017-BRBK B			4	1.A	10,467,344	88.5500	8,855,000	10,000,000	10,067,337		(96,869)			3.648	2.601	MON	30,397	357,903	11/20/2019	10/10/2034
23305J-AG-7	DBUBS 2017-BRBK C			4	1.A	29,535,726	85.8370	24,892,730	29,000,000	29,057,950		(107,495)			3.648	3.225	MON	88,152	1,037,918	07/21/2020	10/10/2034
29429M-AE-3	CGCMT 2019-SMRT B			4	1.A	16,583,822	99.8390	16,074,079	16,100,000	16,100,000		(95,219)			4.380	3.711	MON	58,765	705,180	12/22/2021	01/10/2024
44421G-AA-1	HY 2019-30HY A			4	1.A	34,199,450	88.6980	26,844,450	30,265,000	32,750,407		(430,246)			3.228	1.662	MON	81,413	976,954	07/22/2020	07/10/2039
44421G-AG-8	HY 2019-30HY C			4	1.A	13,365,469	85.5980	10,271,760	12,000,000	12,909,382		(156,803)			3.558	2.033	MON	35,579	418,914	01/06/2021	07/10/2039
44421L-AG-7	HY 2016-10HY C			4	1.A	5,545,434	91.2330	5,249,562	5,754,017	5,666,781		33,792			3.076	3.706	MON	14,749	173,655	03/17/2020	08/10/2038
44421M-AA-8	HY 2019-55HY A			4	1.A	14,013,924	86.5190	10,996,565	12,710,000	13,588,807		(141,476)			3.041	1.753	MON	32,208	379,225	09/16/2021	12/10/2041
44421M-AJ-9	HY 2019-55HY D			4	1.A	22,258,587	77.3600	17,054,786	22,046,000	22,188,156		(25,925)			3.041	2.869	MON	55,866	657,780	01/26/2022	12/10/2041
46592F-AJ-2	JPMCC 2021-2NU D			4	2.A FE	10,786,980	70.0890	7,709,790	11,000,000	10,871,171		29,154			2.146	2.419	MON	19,669	231,585	01/13/2021	01/05/2040
46652W-AE-3	JPMCC 2021-410T B			4	1.A	68,185,963	77.9220	51,584,364	66,200,000	67,395,313		(287,354)			2.539	2.072	MON	140,092	1,681,103	02/25/2021	03/05/2042
55282F-AA-7	MFTII 2019-B3B4 A			4	1.D FE	34,860,095	78.5770	27,246,575	34,675,000	34,776,149		(21,019)			3.857	3.747	MON	92,871	1,312,171	06/27/2019	06/10/2044
55293B-AF-2	MHP 2021-STOR C			4	1.A	11,995,313	97.8090	11,737,080	12,000,000	12,000,144		(5,163)			6.526	6.625	MON	36,981	740,244	12/30/2021	07/15/2038
55293D-AC-5	MHP 2022-MHIL B				1.A	29,866,068	97.8280	29,340,669	29,992,097	30,010,796		(303,902)			6.476	4.784	MON	91,716	1,855,073	01/07/2022	01/15/2027
55316P-AE-7	MKT 2020-525M B			4	1.A	9,269,640	67.5670	6,081,030	9,000,000	9,170,599		(26,669)			2.866	2.529	MON	21,495	257,940	02/07/2020	02/12/2040
563136-AG-5	OMW 2020-1MW C			4	1.A	47,123,075	86.1410	40,700,761	47,249,000	47,174,757		8,889			2.413	2.408	MON	95,002	1,118,576	10/07/2021	09/10/2040
682413-AE-9	ONP 2021-PARK C			4	1.A	23,000,000	91.9410	21,146,430	23,000,000	23,001,696		(9,405)			6.576	6.667	MON	71,423	1,446,141	02/10/2021	03/15/2036
78449R-AJ-4	SLG 2021-OVA D			4	1.A	39,942,812	77.9230	31,169,200	40,000,000	39,945,600		1,176			2.851	2.871	MON	95,020	1,140,244	06/15/2021	07/15/2041
85236W-CG-9	SREIT 2021-MFP2 B			4	1.A	14,942,963	98.2560	14,738,400	15,000,000	15,188,205		18,676			6.647	5.258	MON	47,083	943,645	11/24/2021	11/15/2036
85237A-AG-8	SREIT 2021-PALM D			4	1.A	8,532,566	96.1610	8,240,998	8,570,000	8,569,335		8,029			6.886	7.003	MON	27,867	559,895	10/08/2021	10/15/2034
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						775,911,615	XXX	674,141,004	763,594,743	771,687,780	832,432	(3,261,617)			XXX	XXX	XXX	2,089,236	33,130,760	XXX	XXX
04016G-BB-3	ARES 2016-40A A1RR			4	1.A FE	4,948,412	99.6990	4,933,517	4,948,412	4,948,412		(136,365)			6.525	4.860	JAJO	69,066	289,867	11/10/2021	01/15/2029
055979-AB-4	BMWLT 2023-2 A2				1.A FE	9,999,441	100.2830	10,028,300	10,000,000	9,982,209		(17,232)			5.950	6.304	MON	9,917	122,306	10/03/2023	08/25/2025
05682Q-AS-5	BCC 2017-1A A2R			4	1.A FE	6,000,000	100.1060	6,006,360	6,000,000	6,000,000		(266,346)			6.877	5.637	JAJO	83,675	375,479	05/06/2021	07/20/2030
09202V-AY-4	BLACK 2017- 1A A1AR			4	1.A FE	11,532,006	99.9460	11,525,779	11,532,006	11,532,006		(468,801)			6.710	3.965	JAJO	148,313	707,998	07/15/2021	04/24/2029
12510H-AA-8	CAUTO 2020-1A A1			4	1.A FE	31,085,872	96.0410	29,862,967	31,093,978	31,124,854		(19,129)			2.690	2.740	MON	37,175	836,428	01/15/2020	02/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12660D-AB-3	CNH 2022-A A2				1.A FE	1,565,280	99.7130	1,560,823	1,565,315	1,565,312		13			2.390	2.404	MON	1,663	37,411	03/24/2022	08/15/2025
12666D-AB-7	CNH 2023-B A2				1.A FE	13,999,574	100.6120	14,085,680	14,000,000	13,999,591		16			5.900	5.976	MON	36,711	178,967	09/19/2023	02/16/2027
14044E-AB-4	COPAR 2023-2 A2A				1.A FE	12,498,896	100.4800	12,560,000	12,500,000	12,498,828		(69)			5.910	5.982	MON	32,833	131,333	10/04/2023	10/15/2026
14318X-AB-1	CARMX 2023-4 A2A				1.A FE	6,999,525	100.7840	7,054,880	7,000,000	6,999,442		(84)			6.080	6.154	MON	18,916	67,387	10/12/2023	12/15/2026
17295F-AD-6	CITZN 2023-2 A3				1.A FE	9,999,465	101.4180	10,141,800	10,000,000	9,999,417		(48)			5.830	5.901	MON	25,911	145,750	09/06/2023	02/15/2028
17305E-GW-9	CCCIT 2023-A1 A1				1.A FE	11,998,495	100.7460	12,089,520	12,000,000	11,996,806		(1,690)			5.230	5.206	JD	34,867		12/04/2023	12/08/2027
20267U-AB-5	CBSLT 2016-B A2			4	1.A FE	648,295	99.2490	643,426	648,295	648,295		(44,397)			6.920	3.014	MON	748	42,766	10/13/2016	10/25/2040
22615E-AC-4	DEN16 2018-1A B				1.B FE	5,922,000	99.1900	5,951,400	6,000,000	6,089,959		42,776			7.127	6.767	JAJO	86,717	390,687	02/18/2022	01/20/2030
23291Y-AD-7	DLLAA 2021-1A A4				1.A FE	13,809,900	93.6200	14,043,000	15,000,000	13,907,289		97,389			1.030	6.067	MON	6,008	25,750	11/07/2023	02/19/2030
233046-AF-8	DNKN 2017-1A A2II			4	2.B FE	130,363	94.7940	129,548	136,663	133,094		795			4.030	4.802	FMAN	627	5,508	04/13/2020	11/20/2047
233046-AK-7	DNKN 2019-1A A2II			4	2.B FE	14,946,370	96.2650	13,817,765	14,353,883	14,515,162		(103,551)			4.021	3.524	FMAN	65,733	490,542	11/16/2023	05/20/2049
24702E-AC-4	DEFT 2023-3 A3				1.A FE	8,999,393	101.8370	9,165,330	9,000,000	8,999,392		(1)			5.930	6.004	MON	13,343	94,880	10/10/2023	04/23/2029
24703G-AC-8	DEFT 2023-2 A3				1.A FE	9,249,429	101.1840	9,359,520	9,250,000	9,249,537		108			5.650	5.720	MON	13,066	261,312	06/12/2023	01/22/2029
25755T-AJ-9	DPABS 2018-1A A2I			4	2.A FE	70,072,429	97.1540	67,295,078	69,266,400	69,236,611		(6,366)			4.116	4.152	JAJO	522,684	2,851,005	01/05/2023	07/25/2048
25755T-AK-6	DPABS 2018-1A A2II			4	2.A FE	4,529,458	96.3140	4,668,243	4,846,900	4,595,802		59,634			4.328	6.023	JAJO	38,459	209,774	12/05/2022	07/25/2048
262081-AD-4	DRIVE 2021-3 B			4	1.A FE	651,296	99.7910	649,941	651,302	651,302		2			1.110	1.113	MON	321	7,230	11/10/2021	05/15/2026
26857L-AA-0	ELFI 2020-A A			4	1.A FE	4,846,539	87.8790	4,260,419	4,848,052	4,846,541		213			1.730	1.748	MON	1,398	83,871	06/18/2020	08/25/2045
29374L-AB-6	EFF 2023-3 A2				1.A FE	19,999,648	102.2120	20,442,400	20,000,000	19,999,416		(232)			6.400	6.483	MON	39,111	195,556	10/18/2023	03/20/2030
31680E-AB-7	FITAT 2023-1 A2A				1.A FE	9,999,783	100.1630	10,016,300	10,000,000	9,999,811		28			5.800	5.873	MON	25,778	180,444	08/15/2023	11/16/2026
345287-AB-2	FORDL 2023-A A2A				1.A FE	9,867,886	99.8870	9,857,638	9,868,789	9,868,563		677			5.190	5.257	MON	22,764	458,126	01/18/2023	06/15/2025
362541-AB-0	GMALT 2023-1 A2A				1.A FE	4,713,218	99.9220	4,709,927	4,713,603	4,713,474		255			5.270	5.337	MON	7,590	209,766	02/08/2023	06/20/2025
362585-AB-7	GMCAR 2022-2 A2				1.A FE	1,087,282	99.8030	1,085,172	1,087,314	1,087,303		100			2.520	2.555	MON	1,142	27,400	04/05/2022	05/16/2025
36267K-AD-9	GMCAR 2023-3 A3				1.A FE	15,999,382	101.5170	16,242,720	16,000,000	15,999,432		49			5.450	5.514	MON	36,333	356,067	07/11/2023	06/16/2028
38013J-AB-9	GMCAR 2023-1 A2A				1.A FE	7,681,118	99.7850	7,665,207	7,681,722	7,681,481		363			5.190	5.254	MON	16,612	363,243	01/09/2023	03/16/2026
39154T-BW-7	GALC 2022-1 A3				1.A FE	3,734,262	99.4690	3,779,822	3,800,000	3,741,287		7,025			5.080	6.242	MON	8,580	32,173	10/19/2023	09/15/2026
403951-AB-2	HPEFS 2022-3A A2				1.A FE	9,789,533	99.8670	9,777,718	9,790,739	9,790,370		679			5.260	5.328	MON	15,736	514,993	10/12/2022	08/20/2029
40441J-AE-1	HPEFS 2021-2A C				1.A FE	14,577,377	98.9240	15,116,101	15,280,520	15,139,876		562,499			0.880	5.621	MON	4,109	112,057	02/16/2023	09/20/2028
41285Y-AC-9	HDMOT 2023-B A3				1.A FE	19,995,478	101.6160	20,323,200	20,000,000	19,995,814		336			5.690	5.768	MON	50,578	246,567	09/20/2023	08/15/2028
438123-AC-5	HAROT 2023-4 A3				1.A FE	23,245,906	102.0900	23,735,925	23,250,000	23,246,105		199			5.670	5.741	MON	36,619	157,461	11/01/2023	06/21/2028
47787C-AC-7	JDOT 2023-C A3				1.A FE	9,999,313	101.5520	10,155,200	10,000,000	9,999,284		(29)			5.480	5.543	MON	24,356	130,911	09/12/2023	05/15/2028
500945-AB-6	KCOT 2023-2A A2				1.A FE	11,999,381	100.3010	12,036,120	12,000,000	11,999,510		129			5.610	5.680	MON	29,920	259,930	07/18/2023	07/15/2026
518887-AC-8	DRB 2017-B BFX			4	1.A FE	591,237	97.5420	576,706	591,238	591,239					3.020	3.039	MON	298	17,855	07/26/2017	08/25/2042
55317R-AB-8	MMAF 2022-A A2				1.A FE	4,252,004	99.4970	4,230,841	4,252,229	4,252,206		93			2.770	2.790	MON	5,889	117,787	04/04/2022	02/13/2025
55317W-AB-7	MMAF 2023-A A2				1.A FE	20,999,549	100.3320	21,069,720	21,000,000	20,999,585		36			5.790	5.862	MON	60,795	479,605	07/11/2023	11/13/2026
55820T-AL-2	MDPK 2017-23A BR			4	1.C FE	7,500,000	99.4250	7,456,875	7,500,000	7,500,000		(279,400)			7.199	5.812	JAJO	98,988	499,682	06/04/2021	07/27/2030
58770A-AB-9	MBART 2023-1 A2				1.A FE	13,804,410	99.8330	13,781,832	13,804,886	13,804,693		283			5.090	5.148	MON	31,230	624,594	01/18/2023	01/15/2026
64129K-BE-6	NEUB 2013-15A A1R2			4	1.A FE	19,432,268	99.7470	19,383,104	19,432,268	19,432,268		(612,280)			6.575	5.299	JAJO	273,300	1,148,121	08/31/2021	10/15/2029
64131J-AN-6	NEUB 2017-25A BR				1.C FE	8,142,750	98.7740	8,148,855	8,250,000	8,373,945		60,040			7.007	6.670	JAJO	120,427	527,425	02/18/2022	10/18/2029
65480V-AB-9	NALT 2023A-A2A				1.A FE	14,522,657	99.8050	14,495,322	14,523,643	14,523,327		670			5.100	5.161	MON	32,920	658,405	01/18/2023	03/17/2025
671026-AA-0	OSD 2021-23A A			4	1.A FE	13,272,261	99.5860	13,223,926	13,278,900	13,697,083		66,369			6.534	5.486	JAJO	183,181	780,223	12/01/2021	04/17/2031
67590E-BG-8	OCT15 2013-1A A1RR			4	1.A FE	26,182,684	99.9120	26,159,643	26,182,684	26,182,684		(912,184)			6.628	5.142	JAJO	356,741	1,576,278	07/20/2021	07/19/2030
732916-AD-3	PFAST 2023-2A A3				1.A FE	17,998,837	102.1470	18,386,460	18,000,000	17,998,899		62			5.790	5.860	MON	26,055	121,590	11/01/2023	01/22/2029
73328Q-AB-0	PFAST 2023-1A A2				1.A FE	12,127,272	99.8800	12,113,643	12,128,196	12,127,507		234			5.420	5.483	MON	16,434	379,801	05/17/2023	12/22/2026
80287G-AB-6	SDART 2023-1 A2				1.A FE	5,763,836	99.9270	5,759,863	5,764,071	5,764,002		166			5.360	5.426	MON	13,731	274,626	01/18/2023	05/15/2026
86315T-AA-3	STRAS 2021-2A A			4	1.A FE	10,547,954	99.7300	10,519,474	10,547,954	10,547,954		(265,073)			6.577	5.361	JAJO	140,684	628,005	12/03/2021	12/28/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87230A-AY-2	TFLAT 2016-1A BR3				1.C FE	14,000,000	99.2800	13,899,200	14,000,000	14,000,000		(296,915)			7.003	6.442	JAJO	206,973	894,724	01/14/2022	01/17/2032
87342R-AC-8	BELL 2016-1A A23			4	2.B FE	9,571,670	98.4520	9,788,282	9,942,188	9,591,228		19,558			4.970	6.645	FMAN	49,413	123,532	11/07/2023	05/25/2046
87342R-AH-7	BELL 2021-1A A2II			4	2.B FE	12,772,500	85.8110	10,960,210	12,772,500	12,772,460		(2)			2.294	2.301	FMAN	29,300	293,001	08/11/2021	08/25/2051
89239F-AD-4	TAOT 2023-D A3				1.A FE	16,998,167	101.9510	17,331,670	17,000,000	16,998,157		(10)			5.540	5.606	MON	41,858	81,099	11/07/2023	08/15/2028
92348C-AC-5	VZOT 2020-C C			4	1.A FE	12,998,889	99.2920	12,907,960	13,000,000	12,999,911		318			0.770	0.774	MON	3,059	100,100	10/27/2020	12/20/2025
92348K-AG-8	VZMT 2021-2 C			4	1.E FE	23,936,744	96.3530	23,095,814	23,970,000	23,947,841		10,506			1.380	1.432	MON	10,107	330,246	01/31/2023	04/20/2028
92348K-BF-9	VZMT 2022-7 C				1.F FE	9,998,469	99.7720	9,977,200	10,000,000	9,998,880		406			5.720	5.794	MON	17,478	572,000	11/17/2022	11/22/2027
92348K-BR-3	VZMT 2023-3 C				1.E FE	12,258,491	100.4440	12,314,434	12,260,000	12,269,722		11,231			5.220	5.436	MON	19,555	417,760	04/18/2023	04/21/2031
92867Y-AB-0	VALET 2023-2 A2A				1.A FE	19,998,834	100.6090	20,121,800	20,000,000	19,998,740		(94)			5.720	5.787	MON	34,956	92,156	11/14/2023	03/22/2027
96042X-AB-1	WLAKE 2023-1A A2A				1.A FE	12,689,015	99.8740	12,674,238	12,690,228	12,689,773		759			5.510	5.583	MON	31,077	631,251	01/10/2023	06/15/2026
96043J-AG-0	WLAKE 2021-3A B			4	1.A FE	19,253,185	99.2200	19,103,578	19,253,757	19,253,708		222			1.290	1.295	MON	11,039	248,373	11/10/2021	01/15/2027
96328G-AS-6	WFLF 2023-1A A				1.A FE	9,999,549	100.2850	10,028,500	10,000,000	9,999,661		113			5.800	5.873	MON	20,944	293,222	06/08/2023	04/18/2038
97314C-AA-8	WINDR 2013-2A AR2			4	1.A FE	24,960,569	99.8040	24,911,646	24,960,569	24,960,569		(852,485)			6.657	4.941	JAJO	346,154	1,507,160	07/20/2021	10/18/2030
974153-AB-4	WSTOP 2020-1A A2			4	2.B FE	10,835,000	89.9280	9,743,699	10,835,000	10,835,000					2.841	2.851	MJSD	22,232	307,822	10/09/2020	12/05/2050
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						802,530,806	XXX	796,941,241	804,054,204	802,892,629		(3,338,432)			XXX	XXX	XXX	3,772,197	24,327,388	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,064,259,572	XXX	2,918,937,143	3,053,727,902	3,053,044,780	2,115,444	(8,777,213)			XXX	XXX	XXX	20,856,228	95,037,918	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
BL3748-82-1	SBA SENIOR FINANCE II LLC B TERM LOAN				3.B FE	34,444,106	100.0630	34,716,296	34,694,438	34,593,674	742,254	(712,913)			7.210	7.562	MON	20,846	2,397,637	10/25/2021	04/11/2025
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						34,444,106	XXX	34,716,296	34,694,438	34,593,674	742,254	(712,913)			XXX	XXX	XXX	20,846	2,397,637	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						34,444,106	XXX	34,716,296	34,694,438	34,593,674	742,254	(712,913)			XXX	XXX	XXX	20,846	2,397,637	XXX	XXX
2419999999. Total - Issuer Obligations						5,985,189,102	XXX	5,834,714,409	6,001,719,688	5,982,577,185	1,283,012	1,943,250			XXX	XXX	XXX	41,884,848	112,840,453	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						49,275,515	XXX	49,438,460	49,642,780	49,730,827		(373,535)			XXX	XXX	XXX	61,853	3,145,845	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						799,631,381	XXX	685,269,042	763,594,743	783,078,482	832,432	(5,792,540)			XXX	XXX	XXX	2,432,320	36,213,208	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						802,530,806	XXX	796,941,241	804,054,204	802,892,629		(3,338,432)			XXX	XXX	XXX	3,772,197	24,327,388	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						34,444,106	XXX	34,716,296	34,694,438	34,593,674	742,254	(712,913)			XXX	XXX	XXX	20,846	2,397,637	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						7,671,070,910	XXX	7,401,079,448	7,653,705,853	7,652,872,797	2,857,698	(8,274,170)			XXX	XXX	XXX	48,172,064	178,924,531	XXX	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 5,880,915,346	1B ..$ 25,797,224	1C ..$ 51,523,867	1D ..$ 56,922,007	1E ..$ 159,146,061	1F ..$ 114,995,892	1G ..$ 187,826,075
1B	2A ...$ 331,450,691	2B ..$ 463,380,668	2C ..$ 322,567,049				
1C	3A ...$	3B ..$ 39,936,827	3C ..$ 7,600,656				
1D	4A ...$ 10,810,434	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
65339K-BK-5	NEXTERA ENERGY CAPITAL			4,512,000.000	1.00		4,807,089	0.938	4,233,835	4,896,208	42,488	254,928			(48,361)		(48,361)		2.B FE	02/14/2022
744320-BJ-0	PRUDENTIAL FINANCIAL INC			12,000,000.000	1.00		12,000,000	0.940	11,277,720	12,000,000	206,708	615,000							2.A FE	02/23/2022
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							16,807,089	XXX	15,511,555	16,896,208	249,196	869,928			(48,361)		(48,361)		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							16,807,089	XXX	15,511,555	16,896,208	249,196	869,928			(48,361)		(48,361)		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							16,807,089	XXX	15,511,555	16,896,208	249,196	869,928			(48,361)		(48,361)		XXX	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$ 12,000,000	2B ..$ 4,807,089	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00165C-30-2	AMC ENTERTAINMENT HLDS A			22,800.000	139,536	6.120	139,536	139,536					79,821	(79,821)		10/13/2023	
00206R-10-2	AT&T INC			29,700.000	498,366	16.780	498,366	630,840		32,967		(48,411)		(48,411)		06/01/2022	
00287Y-10-9	ABBVIE INC			4,056.000	628,558	154.970	628,558	340,542		24,012		(26,932)		(26,932)		05/11/2020	
009158-10-6	AIR PRODUCTS & CHEMICALS INC			7,900.000	2,163,020	273.800	2,163,020	499,526	13,825	54,273		(272,234)		(272,234)		02/05/2010	
023135-10-6	AMAZON.COM INC			224,000.000	34,034,560	151.940	34,034,560	1,935,772				15,218,560		15,218,560		06/08/2011	
036752-10-3	ELEVANCE HEALTH INC			13,800.000	6,507,528	471.560	6,507,528	848,735		81,696		(571,458)		(571,458)		02/05/2010	
03753U-10-6	APELLIS PHARMACEUTICALS INC			600.000	35,916	59.860	35,916	28,611				7,305		7,305		10/13/2023	
038336-10-3	APTARGROUP INC			11,500.000	1,421,630	123.620	1,421,630	401,788		18,170		156,860		156,860		02/05/2010	
04010L-10-3	ARES CAPITAL CORP			20,425.000	409,113	20.030	409,113	335,379		39,216		31,863		31,863		01/04/2017	
045487-10-5	ASSOCIATED BANC-CORP			20,712.000	443,030	21.390	443,030	222,606		17,605		(35,210)		(35,210)		12/21/2011	
084670-70-2	BERKSHIRE HATHAWAY INC			40,600.000	14,480,396	356.660	14,480,396	3,344,662				1,939,056		1,939,056		03/15/2011	
11135F-10-1	BROADCOM INC			12,300.000	13,729,875	1,116.250	13,729,875	1,520,029		234,315		6,852,576		6,852,576		04/05/2018	
115637-20-9	BROWN FORMAN CORP CLASS B			78,750.000	4,496,625	57.100	4,496,625	1,395,940	17,152	64,733		(675,675)		(675,675)		03/16/2011	
12504L-10-9	CBRE GROUP INC			30,800.000	2,867,172	93.090	2,867,172	121,672				496,804		496,804		12/23/2008	
126408-10-3	CSX CORPORATION			155,700.000	5,398,119	34.670	5,398,119	655,843		68,508		574,533		574,533		10/26/2006	
13765N-10-7	CANNAE HOLDINGS INC			12.000	234	19.510	234	79				(14)		(14)		11/20/2017	
189054-10-9	CLOROX COMPANY			10,800.000	1,539,972	142.590	1,539,972	651,110		51,408		24,408		24,408		02/05/2010	
20825C-10-4	CONOCOPHILLIPS			45,921.000	5,330,050	116.070	5,330,050	2,006,085		211,696		(88,628)		(88,628)		03/15/2011	
209115-10-4	CONSOLIDATED EDISON INC			18,700.000	1,701,139	90.970	1,701,139	801,441		60,588		(81,158)		(81,158)		02/05/2010	
21036P-10-8	CONSTELLATION BRANDS INC			100.000	24,175	241.750	24,175	1,268		347		1,000		1,000		03/28/2007	
244199-10-5	DEERE & CO			4,400.000	1,759,428	399.870	1,759,428	217,106	6,468	22,220		(127,116)		(127,116)		02/05/2010	
252131-10-7	DEXCOM INC			2,800.000	347,452	124.090	347,452	284,474				30,380		30,380		10/19/2020	
254687-10-6	DISNEY WALT CO			24,000.000	2,166,960	90.290	2,166,960	994,176	7,200			81,840		81,840		03/15/2011	
256746-10-8	DOLLAR TREE INC			3,055.000	433,963	142.050	433,963	244,644				1,864		1,864		07/07/2015	
30040W-10-8	EVERSOURCE ENERGY			44,500.000	2,746,540	61.720	2,746,540	1,503,539		120,150		(984,340)		(984,340)		03/15/2011	
30190A-10-4	F&G ANNUITIES & LIFE INC			2.000	92	46.000	92	13		2		52		52		12/01/2022	
30225T-10-2	EXTRA SPACE STORAGE INC			7,518.000	1,205,361	160.330	1,205,361	419,811		16,765		785,550		785,550		07/20/2023	
30303M-10-2	META PLATFORMS INC			24,300.000	8,601,228	353.960	8,601,228	2,652,113				5,676,966		5,676,966		06/22/2016	
311900-10-4	FASTENAL CO			22,400.000	1,450,848	64.770	1,450,848	195,590		39,872		390,880		390,880		03/28/2007	
31620R-30-3	FIDELITY NATIONAL TITLE			38.000	1,939	51.020	1,939	406		70		509		509		07/01/2014	
35909D-10-9	FRONTIER COMMUNICATIONS PARE			33,300.000	843,822	25.340	843,822	557,668				286,154		286,154		10/13/2023	
416515-10-4	HARTFORD FINANCIAL SVCS GRP			22,100.000	1,776,398	80.380	1,776,398	508,377	10,387	37,570		100,555		100,555		02/05/2010	
438516-10-6	HONEYWELL INTERNATIONAL INC			28,500.000	5,976,735	209.710	5,976,735	1,097,491		118,845		(130,815)		(130,815)		09/27/2006	
448579-10-2	HYATT HOTELS CORP			1,300.000	169,533	130.410	169,533	49,937		585		51,948		51,948		03/23/2010	
460146-10-3	INTERNATIONAL PAPER CO			19,700.000	712,155	36.150	712,155	408,509		36,445		29,944		29,944		02/05/2010	
460690-10-0	INTERPUBLIC GROUP COS INC			38,400.000	1,253,376	32.640	1,253,376	310,145		47,616		(25,728)		(25,728)		06/24/2010	
46625H-10-0	JP MORGAN CHASE & CO			44,500.000	7,569,450	170.100	7,569,450	1,775,910		180,225		1,602,000		1,602,000		06/23/2011	
478160-10-4	JOHNSON & JOHNSON			93.000	14,577	156.740	14,577	13,530		437		(1,852)		(1,852)		12/26/2019	
49177J-10-2	KENVUE INC			56.000	1,206	21.530	1,206	1,014		22		191		191		08/24/2023	
501044-10-1	KROGER CO			49,800.000	2,276,358	45.710	2,276,358	526,349		54,780		56,274		56,274		02/05/2010	
502431-10-9	L3HARRIS TECH INC			912.000	192,085	210.620	192,085	99,324		4,159		2,198		2,198		05/29/2015	
552953-10-1	MGM RESORTS INTERNATIONAL			49,300.000	2,202,724	44.680	2,202,724	463,474				549,695		549,695		12/21/2011	
574599-10-6	MASCO CORP			16,200.000	1,085,076	66.980	1,085,076	175,412		18,468		329,022		329,022		06/08/2011	
594918-10-4	MICROSOFT CORP			13,900.000	5,226,956	376.040	5,226,956	468,953		38,781		1,893,458		1,893,458		06/25/2013	
60871R-20-9	MOLSON COORS BEVERAGE CO			4,200.000	257,082	61.210	257,082	160,458		6,888		40,698		40,698		06/23/2020	
620076-30-7	MOTOROLA SOLUTIONS INC			20,900.000	6,543,581	313.090	6,543,581	842,759	20,482	73,568		1,157,442		1,157,442		03/15/2011	

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
64110L-10-6	NETFLIX INC			2,500.000	1,217,200	486.880	1,217,200	741,171				480,000		480,000		12/22/2022	
67066G-10-4	NVIDIA CORP			200.000	99,044	495.220	99,044	42,221		32		69,816		69,816		10/07/2021	
68389X-10-5	ORACLE CORPORATION			33,000.000	3,479,190	105.430	3,479,190	1,014,301		50,160		781,770		781,770		03/15/2011	
688239-20-1	OSHKOSH TRUCK CORP			13,900.000	1,506,899	108.410	1,506,899	105,438		22,796		281,058		281,058		12/23/2008	
693718-10-8	PACCAR INC			15,300.000	1,494,045	97.650	1,494,045	346,445	48,960	44,472		484,551		484,551		02/08/2023	
69608A-10-8	PALANTIR TECHNOLOGIES INC			35,300.000	606,101	17.170	606,101	620,027				(13,926)		(13,926)		12/21/2023	
718546-10-4	PHILLIPS 66			26,500.000	3,528,210	133.140	3,528,210	705,147		111,300		770,090		770,090		05/01/2012	
74144T-10-8	T ROWE PRICE GROUP INC			6,000.000	646,140	107.690	646,140	290,122		29,280		(8,220)		(8,220)		02/05/2010	
747525-10-3	QUALCOMM INC			2,000.000	289,260	144.630	289,260	151,584		6,300		69,380		69,380		07/26/2019	
754730-10-9	RAYMOND JAMES FINANCIAL INC			150.000	16,725	111.500	16,725	1,721	67	252		698		698		06/24/2008	
759351-60-4	REINSURANCE GROUP OF AMERICA			7,876.000	1,274,179	161.780	1,274,179	473,122		25,991		155,078		155,078		06/08/2011	
771049-10-3	ROBLOX CORP			8,400.000	384,048	45.720	384,048	257,456				126,592		126,592		10/13/2023	
855244-10-9	STARBUCKS CORP			48,800.000	4,685,288	96.010	4,685,288	526,608		105,408		(155,672)		(155,672)		02/05/2010	
863667-10-1	STRYKER CORP			14,800.000	4,432,008	299.460	4,432,008	752,673	11,840	44,400		813,556		813,556		02/05/2010	
867652-40-6	SUNPOWER CORP			29,700.000	143,451	4.830	143,451	106,051				(392,040)		(392,040)		12/21/2011	
87165B-10-3	SYNCHRONY FINANCIAL			11,635.000	444,341	38.190	444,341	213,483		11,170		62,015		62,015		11/17/2015	
87612G-10-1	TARGA RESOURCES CORP			106,900.000	9,286,403	86.870	9,286,403	907,613		197,765		1,429,253		1,429,253		03/25/2020	
89055F-10-3	TOPBUILD CORP			1,800.000	673,668	374.260	673,668	24,113				391,986		391,986		07/01/2015	
89417E-10-9	TRAVELERS COS INC			18,000.000	3,428,820	190.490	3,428,820	898,551		70,740		54,000		54,000		02/05/2010	
90353T-10-0	UBER TECHNOLOGIES INC			7,000.000	430,990	61.570	430,990	193,409				257,880		257,880		10/10/2022	
907818-10-8	UNION PACIFIC CORP			23,200.000	5,698,384	245.620	5,698,384	713,044		120,640		894,360		894,360		02/05/2010	
910047-10-9	UNITED AIRLINES HLDGS INC			26,800.000	1,105,768	41.260	1,105,768	593,189				95,408		95,408		06/08/2011	
91324P-10-2	UNITEDHEALTH GRP INC			31,300.000	16,478,511	526.470	16,478,511	1,321,571		228,177		(116,123)		(116,123)		03/15/2011	
92532F-10-0	VERTEX PHARMACEUTICALS INC			8,800.000	3,580,632	406.890	3,580,632	400,240				1,039,368		1,039,368		03/15/2011	
92826C-83-9	VISA INC			107,300.000	27,935,555	260.350	27,935,555	1,956,051		200,651		5,642,907		5,642,907		06/08/2011	
92939U-10-6	WEC ENERGY GROUP INC			18,600.000	1,565,562	84.170	1,565,562	1,168,220		58,032		(178,374)		(178,374)		09/26/2016	
934423-10-4	WARNER BROS DISCOVERY INC			5,500.000	62,590	11.380	62,590	106,976				10,450		10,450		04/11/2022	
969457-10-0	WILLIAMS COS INC			37,000.000	1,288,710	34.830	1,288,710	491,282		66,230		71,410		71,410		03/25/2020	
98419M-10-0	XYLEM INC			8,900.000	1,017,804	114.360	1,017,804	251,910		11,748		33,731		33,731		11/01/2011	
98978V-10-3	ZOETIS INC			956.000	188,686	197.370	188,686	17,665		1,434		48,584		48,584		06/21/2013	
046353-10-8	ASTRAZENECA PLC		D	20,943.000	1,410,511	67.350	1,410,511	467,489		29,739		(9,424)		(9,424)		07/22/2021	
G0450A-10-5	ARCH CAPITAL GROUP LTD		D	44,100.000	3,275,307	74.270	3,275,307	340,523				506,709		506,709		02/05/2010	
G6700G-10-7	NVENT ELECTRIC PLC		D	4,558.000	269,332	59.090	269,332	55,620		3,191		93,986		93,986		05/01/2018	
G7S00T-10-4	PENTAIR PLC		D	4,558.000	331,412	72.710	331,412	113,706		4,011		126,393		126,393		10/01/2012	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					252,938,713	XXX	252,938,713	46,221,388	136,381	3,220,921		49,218,264	79,821	49,138,443		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					252,938,713	XXX	252,938,713	46,221,388	136,381	3,220,921		49,218,264	79,821	49,138,443		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX										XXX	XXX
5989999999 - Total Common Stocks					252,938,713	XXX	252,938,713	46,221,388	136,381	3,220,921		49,218,264	79,821	49,138,443		XXX	XXX
5999999999 - Total Preferred and Common Stocks					269,745,802	XXX	268,450,268	63,117,596	385,577	4,090,849		49,218,264	79,821	49,090,082		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-GB-1	US TREASURY NOTES 3.875% 12/31/29		01/03/2023	Citigroup		25,000,977	25,000,000	10,704
91282C-GC-9	US TREASURY NOTES 3.875% 12/31/27		01/12/2023	Various		70,632,031	70,000,000	78,142
91282C-GE-5	US TREASURY NOTES 3.875% 01/15/26		01/17/2023	Citadel Securities Inst LLC		40,018,750	40,000,000	12,845
91282C-GQ-8	US TREASURY NOTES 4.000% 02/28/30		03/10/2023	Wells Fargo Bank		15,124,219	15,000,000	21,196
91282C-GS-4	US TREASURY NOTES 3.625% 03/31/30		04/21/2023	Various		30,170,117	30,000,000	51,503
91282C-GT-2	US TREASURY NOTES 3.625% 03/31/28		04/21/2023	MarketAxess		80,700,260	80,000,000	69,331
91282C-GU-9	US TREASURY NOTES 3.875% 03/31/25		04/18/2023	Various		49,749,414	50,000,000	96,346
91282C-GV-7	US TREASURY NOTES 3.750% 04/15/26		05/09/2023	Various		129,897,867	130,000,000	198,771
91282C-GX-3	US TREASURY NOTES 3.875% 04/30/25		05/02/2023	Various		39,850,363	40,000,000	10,530
91282C-GZ-8	US TREASURY NOTES 3.500% 04/30/30		05/24/2023	Various		29,729,156	30,000,000	58,016
91282C-HA-2	US TREASURY NOTES 3.500% 04/30/28		05/17/2023	MarketAxess		49,717,412	50,000,000	24,728
91282C-HB-0	US TREASURY NOTES 3.625% 05/15/26		05/15/2023	MarketAxess		39,948,636	40,000,000	3,940
91282C-HC-8	US TREASURY NOTES 3.375% 05/15/33		07/18/2023	Bank of America Corp		24,109,570	25,000,000	145,822
91282C-HK-0	US TREASURY NOTES 4.000% 06/30/28		07/19/2023	Various		133,696,484	135,000,000	172,826
91282C-HL-8	US TREASURY NOTES 4.625% 06/30/25		07/18/2023	Goldman Sachs		29,956,641	30,000,000	71,637
91282C-HR-5	US TREASURY NOTES 4.000% 07/31/30		08/16/2023	Bank of America Corp		9,808,594	10,000,000	18,478
91282C-HT-1	US TREASURY NOTES 3.875% 08/15/33		11/10/2023	MarketAxess		1,284,380	1,365,000	12,936
91282C-HW-4	US TREASURY NOTES 4.125% 08/31/30		09/20/2023	Various		39,262,891	40,000,000	90,093
91282C-HX-2	US TREASURY NOTES 4.375% 08/31/28		09/28/2023	Various		81,128,891	81,800,000	228,389
91282C-HX-2	US TREASURY NOTES 4.375% 08/31/28		12/21/2023	Progressive Casualty Insurance		25,516,500	25,000,000	336,538
91282C-HZ-7	US TREASURY NOTES 4.625% 09/30/30		10/23/2023	Various		84,249,023	85,000,000	144,689
91282C-JA-0	US TREASURY NOTES 4.625% 09/30/28		10/24/2023	Various		125,037,070	125,800,000	278,208
91282C-JF-9	US TREASURY NOTES 4.875% 10/31/28		11/07/2023	Various		85,979,688	85,000,000	58,259
91282C-JF-9	US TREASURY NOTES 4.875% 10/31/28		12/21/2023	Progressive Casualty Insurance		130,440,000	125,000,000	853,795
91282C-JG-7	US TREASURY NOTES 4.875% 10/31/30		11/07/2023	Various		116,616,797	115,000,000	89,063
91282C-JM-4	US TREASURY NOTES 4.375% 11/30/30		12/12/2023	Various		60,214,844	60,000,000	56,182
91282C-JN-2	US TREASURY NOTES 4.375% 11/30/28		12/27/2023	Various		26,323,906	26,000,000	58,333
0109999999. Subtotal - Bonds - U.S. Governments						1,574,164,481	1,569,965,000	3,251,300
025816-DL-0	AMERICAN EXPRESS CO 6.338% 10/30/26		10/24/2023	Royal Bank of Canada		15,000,000	15,000,000	
02665W-ED-9	AMERICAN HONDA FINANCE 4.700% 01/12/28		01/10/2023	Barclays Capital		14,970,300	15,000,000	
02665W-EQ-0	AMERICAN HONDA FINANCE 5.800% 10/03/25		10/02/2023	Mitsubishi Securities		7,243,258	7,250,000	
031162-DQ-0	AMGEN INC 5.250% 03/02/30		02/15/2023	Bank of America Corp		19,953,800	20,000,000	
036752-AR-4	ELEVANCE HEALTH INC 1.500% 03/15/26		08/02/2023	Various		8,520,036	9,411,000	54,177
04316J-AF-6	ARTHUR J GALLAGHER & CO 6.500% 02/15/34		10/30/2023	Various		8,986,230	9,000,000	
055979-AB-4	BMWLT 2023-2 A2 5.950% 08/25/25		10/03/2023	Societe Generale		9,999,441	10,000,000	
06406R-BT-3	BANK OF NY MELLON CORP 6.317% 10/25/29		10/18/2023	Morgan Stanley		15,000,000	15,000,000	
075887-CQ-0	BECTON DICKINSON & CO 4.693% 02/13/28		02/22/2023	Citigroup		10,679,824	10,894,000	15,622
097023-DG-7	BOEING CO 2.196% 02/04/26		12/06/2023	Bank of America Corp		9,372,300	10,000,000	75,640
115236-AE-1	BROWN & BROWN INC 4.200% 03/17/32		01/11/2023	Barclays Capital		8,938,200	10,000,000	135,333
12666D-AB-7	CNH 2023-B A2 5.900% 02/16/27		09/19/2023	Wells Fargo Bank		13,999,574	14,000,000	
14044E-AB-4	COPAR 2023-2 A2A 5.910% 10/15/26		10/04/2023	Bank of America Corp		12,498,896	12,500,000	
14318X-AB-1	CARMX 2023-4 A2A 6.080% 12/15/26		10/12/2023	Royal Bank of Canada		6,999,525	7,000,000	
14448C-AN-4	CARRIER GLOBAL CORP 2.242% 02/15/25		03/02/2023	US Bank		1,879,100	2,000,000	2,616
161175-AY-0	CCO SAFARI II LLC 4.908% 07/23/25		03/07/2023	JP Morgan Securities Inc		3,907,480	4,000,000	25,085
161175-BK-9	CCO SAFARI II LLC 4.200% 03/15/28		12/07/2023	Mizuho Securities		14,202,150	15,000,000	150,500
17295F-AD-6	CITZN 2023-2 A3 5.830% 02/15/28		09/06/2023	JP Morgan Securities Inc		9,999,465	10,000,000	
17305E-GW-9	CCCIT 2023-A1 A1 5.230% 12/08/27		12/04/2023	Citigroup		11,998,495	12,000,000	
21036P-BC-1	CONSTELLATION BRANDS INC 4.650% 11/15/28		03/09/2023	Barclays Capital		4,834,400	5,000,000	76,208
210518-DS-2	CONSUMERS ENERGY CO 4.650% 03/01/28		01/03/2023	Wells Fargo Bank		9,981,400	10,000,000	
210518-DV-5	CONSUMERS ENERGY CO 4.900% 02/15/29		07/31/2023	Mitsubishi Securities		9,995,000	10,000,000	
22822V-BA-8	CROWN CASTLE INC 5.000% 01/11/28		01/10/2023	Various		19,948,900	20,000,000	1,389
23291Y-AD-7	DLLAA 2021-1A A4 1.030% 02/19/30		11/07/2023	Wells Fargo Bank		13,809,900	15,000,000	9,442
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		11/16/2023	JP Morgan Securities Inc		2,033,023	2,154,375	
233853-AN-0	DAIMLER TRUCKS FINAN NA 5.200% 01/17/25		01/11/2023	JP Morgan Securities Inc		9,991,400	10,000,000	
24702E-AC-4	DEFT 2023-3 A3 5.930% 04/23/29		10/10/2023	Societe Generale		8,999,393	9,000,000	

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
24703G-AC-8	DEFT 2023-2 A3 5.650% 01/22/29		06/12/2023	Royal Bank of Canada		9,249,429	9,250,000	
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		01/05/2023	Guggenheim Securities LLC		17,998,047	19,000,000	160,753
26444H-AQ-4	DUKE ENERGY FLORIDA LLC 5.875% 11/15/33		11/06/2023	Goldman Sachs		9,981,900	10,000,000	
29374L-AB-6	EFF 2023-3 A2 6.400% 03/20/30		10/18/2023	Societe Generale		19,999,648	20,000,000	
30040W-AV-0	EVERSOURCE ENERGY 4.750% 05/15/26		05/08/2023	Citigroup		4,997,050	5,000,000	
316773-DK-3	FIFTH THIRD BANCORP 6.339% 07/27/29		07/24/2023	Royal Bank of Canada		5,000,000	5,000,000	
31680E-AB-7	FITAT 2023-1 A2A 5.800% 11/16/26		08/15/2023	JP Morgan Securities Inc		9,999,783	10,000,000	
345287-AB-2	FORDL 2023-A A2A 5.190% 06/15/25		01/18/2023	Royal Bank of Canada		9,867,886	9,868,789	
361841-AL-3	GLP CAPITAL LP / FIN II 5.300% 01/15/29		08/15/2023	Various		7,076,454	7,537,000	35,508
362541-AB-0	GMALT 2023-1 A2A 5.270% 06/20/25		02/08/2023	Wells Fargo Bank		4,713,218	4,713,603	
36267K-AD-9	GMCAR 2023-3 A3 5.450% 06/16/28		07/11/2023	Wells Fargo Bank		15,999,382	16,000,000	
37331N-AN-1	GEORGIA-PACIFIC LLC 0.950% 05/15/26		11/07/2023	Goldman Sachs		8,910,600	10,000,000	45,917
37940X-AG-7	GLOBAL PAYMENTS INC 2.150% 01/15/27		10/31/2023	US Bank		6,512,428	7,402,000	47,301
38013J-AB-9	GMCAR 2023-1 A2A 5.190% 03/16/26		01/09/2023	SMBC Nikko Securities Inc		7,681,118	7,681,722	
39154T-BW-7	GALC 2022-1 A3 5.080% 09/15/26		10/19/2023	Various		3,734,262	3,800,000	4,290
40441J-AE-1	HPEFS 2021-2A C 0.880% 09/20/28		02/16/2023	Wells Fargo Bank		14,577,377	15,280,520	374
41285Y-AC-9	HDMOT 2023-B A3 5.690% 08/15/28		09/20/2023	JP Morgan Securities Inc		19,995,478	20,000,000	
438123-AC-5	HAROT 2023-4 A3 5.670% 06/21/28		11/01/2023	JP Morgan Securities Inc		23,245,906	23,250,000	
446150-BC-7	HUNTINGTON BANCSHARES INC 6.208% 08/21/29		10/04/2023	JP Morgan Securities Inc		4,822,550	5,000,000	38,800
44891A-CQ-8	HYUNDAI CAPITAL AMERICA 6.250% 11/03/25		10/30/2023	Societe Generale		9,992,800	10,000,000	
47787C-AC-7	JDOT 2023-C A3 5.480% 05/15/28		09/12/2023	Royal Bank of Canada		9,999,313	10,000,000	
49271V-AF-7	KEURIG DR PEPPER INC 4.597% 05/25/28		02/09/2023	JP Morgan Securities Inc		8,409,985	8,500,000	84,661
500945-AB-6	KCOT 2023-2A A2 5.610% 07/15/26		07/18/2023	JP Morgan Securities Inc		11,999,381	12,000,000	
50212Y-AH-7	LPL HOLDINGS INC 6.750% 11/17/28		11/08/2023	Morgan Stanley		19,985,800	20,000,000	
502431-AP-4	L3HARRIS TECH INC 5.400% 01/15/27		11/10/2023	Various		4,936,700	5,000,000	78,000
55317W-AB-7	MMAF 2023-A A2 5.790% 11/13/26		07/11/2023	JP Morgan Securities Inc		20,999,549	21,000,000	
55336V-AJ-9	MPLX LP 4.875% 06/01/25		04/06/2023	MarketAxess		7,749,845	7,750,000	136,432
55903V-BC-6	WARNERMEDIA HOLDINGS INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange		5,018,282	5,000,000	25,555
58770A-AB-9	MBART 2023-1 A2 5.090% 01/15/26		01/18/2023	Mitsubishi Securities		13,804,410	13,804,886	
59217G-CK-3	MET LIFE GLOB FUNDING I 3.000% 09/19/27		12/08/2023	Wells Fargo Bank		1,660,518	1,800,000	12,450
63111X-AJ-0	NASDAQ INC 5.550% 02/15/34		06/22/2023	Goldman Sachs		4,998,600	5,000,000	
641062-BF-0	NESTLE HOLDINGS INC 5.000% 03/14/28		03/07/2023	JP Morgan Securities Inc		2,499,350	2,500,000	
64952W-EY-5	NEW YORK LIFE GL 4.850% 01/09/28		01/04/2023	JP Morgan Securities Inc		19,988,600	20,000,000	
65480V-AB-9	NALT 2023A-A2A 5.100% 03/17/25		01/18/2023	Bank of America Corp		14,522,657	14,523,643	
67103H-AF-4	O'REILLY AUTOMOT 3.600% 09/01/27		07/26/2023	Wells Fargo Bank		8,885,415	9,395,000	138,107
67103H-AM-9	O'REILLY AUTOMOT 5.750% 11/20/26		12/07/2023	SRH Truist Securities		14,931,590	14,706,000	49,326
678858-BX-8	OKLAHOMA G&E CO 5.400% 01/15/33		01/03/2023	Mitsubishi Securities		9,969,200	10,000,000	
693475-BL-8	PNC FINANCIAL SERVICES GROUP I 4.758% 01/26/27		01/19/2023	PNC BANK		30,000,000	30,000,000	
718547-AF-9	PHILLIPS 66 CO 3.550% 10/01/26		04/28/2023	Tax Free Exchange		8,594,635	8,782,000	23,382
732916-AD-3	PFAST 2023-2A A3 5.790% 01/22/29		11/01/2023	Bank of America Corp		17,998,837	18,000,000	
73328Q-AB-0	PFAST 2023-1A A2 5.420% 12/22/26		05/17/2023	Wells Fargo Bank		12,127,272	12,128,196	
74153W-CS-6	PRICOA GLOB FUND 5.100% 05/30/28		05/22/2023	Morgan Stanley		9,994,800	10,000,000	
75513E-CT-6	RTX Corp 5.750% 11/08/26		11/06/2023	Citigroup		19,982,000	20,000,000	
758750-AC-7	REGAL REXNORD CORP 6.050% 02/15/26		01/09/2023	JP Morgan Securities Inc		14,978,850	15,000,000	
771196-CE-0	ROCHE HOLDING INC 5.265% 11/13/26		11/06/2023	Barclays Capital		15,000,000	15,000,000	
78403D-AN-0	SBA TOWER TRUST 2.836% 01/15/25		08/15/2023	Barclays Capital		10,223,971	10,725,000	4,841
80287G-AB-6	SDART 2023-1 A2 5.360% 05/15/26		01/18/2023	Wells Fargo Bank		5,763,836	5,764,071	
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		04/05/2023	Various		6,598,488	6,485,000	143,643
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738% 03/20/25		11/14/2023	Goldman Sachs		842,428	850,938	6,272
87342R-AC-8	BELL 2016-1A A23 4.970% 05/25/46		11/07/2023	Guggenheim Securities LLC		9,571,670	9,942,188	98,229
883556-CV-2	THERMO FISHER SCIENTIFIC INC 4.953% 08/10/26		08/07/2023	BNP Paribas Securities Corp		10,000,000	10,000,000	
89236T-LD-5	TOYOTA MOTOR CREDIT CORP 5.400% 11/20/26		11/15/2023	BNP Paribas Securities Corp		9,991,000	10,000,000	
89239F-AD-4	TAOT 2023-D A3 5.540% 08/15/28		11/07/2023	JP Morgan Securities Inc		16,998,167	17,000,000	
89788M-AQ-5	TRUIST FINANCIAL CORP 7.161% 10/30/29		10/25/2023	SRH Truist Securities		10,000,000	10,000,000	
91324P-EU-2	UNITEDHEALTH GRP INC 4.250% 01/15/29		03/23/2023	Wells Fargo Bank		3,992,480	4,000,000	

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
92348K-AG-8	VZMT 2021-2 C 1.380% 04/20/28		01/31/2023	Barclays Capital		438,807	470,000	216
92348K-BR-3	VZMT 2023-3 C 5.220% 04/21/31		04/18/2023	Royal Bank of Canada		12,258,491	12,260,000	
92564R-AJ-4	VICI PROPERTIES / NOTE 5.750% 02/01/27		02/15/2023	JP Morgan Securities Inc		7,380,150	7,500,000	18,368
928668-CA-8	VOLKSWAGEN GROUP AMERICA 6.000% 11/16/26		11/07/2023	JP Morgan Securities Inc		4,993,350	5,000,000	
92867Y-AB-0	VALET 2023-2 A2A 5.720% 03/22/27		11/14/2023	Citigroup		19,998,834	20,000,000	
96042X-AB-1	WLAKE 2023-1A A2A 5.510% 06/15/26		01/10/2023	JP Morgan Securities Inc		12,689,015	12,690,228	
96328G-AS-6	WFLF 2023-1A A 5.800% 04/18/38		06/08/2023	BNP Paribas Securities Corp		9,999,549	10,000,000	
00774M-BB-0	AERCAP IRELAND CAP/GLOBA 1.750% 10/29/24	D	08/18/2023	Goldman Sachs		4,744,340	5,000,000	27,465
05635J-AA-8	BACARDI LTD 5.250% 01/15/29	D	07/26/2023	HSBC Securities Inc		7,449,675	7,500,000	41,563
716973-AC-6	PFE 4.450% 05/19/28	D	05/16/2023	Bank of America Corp		9,988,000	10,000,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						981,054,646	993,070,159	1,767,465
2509999997. Total - Bonds - Part 3						2,555,219,127	2,563,035,159	5,018,765
2509999998. Total - Bonds - Part 5						355,914,998	357,854,530	621,805
2509999999. Total - Bonds						2,911,134,125	2,920,889,689	5,640,570
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
00165C-30-2	AMC ENTERTAINMENT HLDS A		10/13/2023	State Street Bank	22,800.000	219,357		
03753U-10-6	APELLIS PHARMACEUTICALS INC		10/13/2023	State Street Bank	600.000	28,611		
30225T-10-2	EXTRA SPACE STORAGE INC		07/20/2023	Tax Free Exchange	7,518.000	419,811		
35909D-10-9	FRONTIER COMMUNICATIONS PARE		10/13/2023	State Street Bank	33,300.000	557,668		
49177J-10-2	KENVUE INC		08/24/2023	Tax Free Exchange	56.000	1,014		
69608A-10-8	PALANTIR TECHNOLOGIES INC		12/21/2023	State Street Bank	35,300.000	620,027		
771049-10-3	ROBLOX CORP		10/13/2023	State Street Bank	8,400.000	257,456		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,103,944	XXX	
5989999997. Total - Common Stocks - Part 3						2,103,944	XXX	
5989999998. Total - Common Stocks - Part 5						4	XXX	
5989999999. Total - Common Stocks						2,103,948	XXX	
5999999999. Total - Preferred and Common Stocks						2,103,948	XXX	
6009999999 - Totals						2,913,238,073	XXX	5,640,570

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-5P-1	US TREASURY NOTES 2.875% 11/30/23		11/30/2023	Maturity		7,000,000	7,000,000	7,063,711	7,012,299		(12,299)		(12,299)		7,000,000				201,250	11/30/2023
912828-VS-6	US TREASURY NOTES 2.500% 08/15/23		08/15/2023	Maturity		4,900,000	4,900,000	4,983,371	4,906,374		(6,374)		(6,374)		4,900,000				122,500	08/15/2023
912828-Y6-1	US TREASURY NOTES 2.750% 07/31/23		05/30/2023	Barclays Capital		9,956,641	10,000,000	10,000,781	9,999,979		(370)		(370)		9,999,608		(42,968)	(42,968)	227,900	07/31/2023
91282C-AW-1	US TREASURY NOTES 0.250% 11/15/23		11/15/2023	Maturity		60,000,000	60,000,000	60,097,461	60,028,871		(28,871)		(28,871)		60,000,000				150,000	11/15/2023
91282C-DV-0	US TREASURY NOTES 0.875% 01/31/24		12/07/2023	Wells Fargo Bank		34,766,211	35,000,000	34,562,109	34,755,985		210,350		210,350		34,966,335		(200,124)	(200,124)	414,435	01/31/2024
91282C-EA-5	US TREASURY NOTES 1.500% 02/29/24		11/29/2023	Morgan Stanley		29,711,719	30,000,000	29,862,891	29,918,186		63,567		63,567		29,981,753		(270,034)	(270,034)	562,500	02/29/2024
91282C-EG-2	US TREASURY NOTES 2.250% 03/31/24		12/08/2023	Wells Fargo Bank		14,859,375	15,000,000	14,917,969	14,947,409		39,149		39,149		14,986,558		(127,183)	(127,183)	403,892	03/31/2024
91282C-EX-5	US TREASURY NOTES 3.000% 06/30/24		12/08/2023	Wells Fargo Bank		49,376,953	50,000,000	50,013,672	50,011,140		(7,486)		(7,486)		50,003,655		(626,701)	(626,701)	1,418,477	06/30/2024
91282C-FG-1	US TREASURY NOTES 3.250% 08/31/24		03/10/2023	Barclays Capital		29,305,078	30,000,000	29,607,422	29,663,739		37,875		37,875		29,701,615		(396,537)	(396,537)	521,942	08/31/2024
91282C-FK-2	US TREASURY NOTES 3.500% 09/15/25		03/10/2023	Wells Fargo Bank		29,306,250	30,000,000	29,630,859	29,662,829		24,391		24,391		29,687,220		(380,970)	(380,970)	519,198	09/15/2025
91282C-FN-6	US TREASURY NOTES 4.250% 09/30/24		03/10/2023	Wells Fargo Bank		19,814,063	20,000,000	19,928,906	19,935,603		7,581		7,581		19,943,184		(129,122)	(129,122)	382,966	09/30/2024
91282C-FP-1	US TREASURY NOTES 4.250% 10/15/25		03/10/2023	Morgan Stanley		14,920,313	15,000,000	14,882,227	14,888,450		7,623		7,623		14,896,073		24,240	24,240	260,954	10/15/2025
0109999999. Subtotal - Bonds - U.S. Governments						303,916,603	306,900,000	305,551,379	305,730,864		335,136		335,136		306,066,001		(2,149,399)	(2,149,399)	5,186,014	XXX
20775C-EM-2	CONN ST FIN AUTH HSG MTG 3.500% 05/15/39		11/15/2023	Redemption 100.0000		595,000	595,000	636,710	605,442		(10,442)		(10,442)		595,000				15,400	05/15/2039
3137B7-N2-1	FHMS 2014-K036 X1 IO 1.022% 10/25/23		10/01/2023	Paydown				10,638,271	678,215		(678,215)		(678,215)						911,537	10/25/2023
3137FC-JM-7	FHMS 2017-K070 X1 IO 0.449% 11/25/27		12/01/2023	Paydown				54,112	26,772		(26,772)		(26,772)						3,714	11/25/2027
3137FG-R5-6	FHMS 2018-K078 X1 IO 0.223% 06/25/28		12/01/2023	Paydown				99,875	55,874		(55,874)		(55,874)						7,521	06/25/2028
3137FJ-EK-1	FHMS 2018-K081 X1 IO 0.216% 08/25/28		12/01/2023	Paydown				18,818	11,042		(11,042)		(11,042)						1,566	08/25/2028
3137FL-YX-6	FHMS 2019-K092 X1 IO 0.855% 04/25/29		12/01/2023	Paydown				27,485	17,859		(17,859)		(17,859)						2,024	04/25/2029
31392C-MS-0	FNW 2002-W1 2A 4.664% 02/25/42		12/01/2023	Paydown		2,764	2,764	2,905	2,714		51		51		2,764				72	02/25/2042
57587A-HY-7	MASSACHUSETTS ST HSG 4.000% 06/01/39		12/29/2023	Redemption 100.0000		535,000	535,000	573,413	541,401		(6,401)		(6,401)		535,000				15,255	06/01/2039
60637B-DV-9	MISSOURI ST HSG DEV COMMN 4.000% 11/01/41		11/01/2023	Redemption 100.0000		355,000	355,000	390,450	361,098		(6,098)		(6,098)		355,000				9,500	11/01/2041
60637B-NS-5	MISSOURI ST HSG DEV COMMN 4.000% 05/01/42		12/01/2023	Redemption 100.0000		420,000	420,000	454,957	434,371		(14,371)		(14,371)		420,000				11,966	05/01/2042
649883-H6-5	NEW YORK ST MTGE AGY HOMEOWNER 3.500% 10/01/35		09/29/2023	Redemption 100.0000		765,000	765,000	808,582	773,845		(8,845)		(8,845)		765,000				19,617	10/01/2035
658909-KZ-8	NORTH DAKOTA ST HSG FIN AGY 4.000% 01/01/47		07/01/2023	Redemption 100.0000		670,000	670,000	730,112	689,140		(19,140)		(19,140)		670,000				16,000	01/01/2047
93978T-VD-8	WASHINGTON ST HSG 3.500% 12/01/46		12/01/2023	Redemption 100.0000		325,000	325,000	343,704	330,526		(5,526)		(5,526)		325,000				6,038	12/01/2046
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,667,764	3,667,764	14,779,394	4,528,299		(860,534)		(860,534)		3,667,764				1,020,210	XXX
02665W-DC-2	AMERICAN HONDA FINANCE 2.050% 01/10/23		01/10/2023	Maturity		7,500,000	7,500,000	7,497,225	7,499,940		60		60		7,500,000				76,875	01/10/2023
03073E-AS-4	CENCORA INC 0.737% 03/15/23		03/15/2023	Maturity		2,214,000	2,214,000	2,214,000	2,214,000						2,214,000				8,159	03/15/2023
04016G-BB-3	ARES 2016-40A A1RR 6.525% 01/15/29		10/16/2023	Paydown		3,130,519	3,130,519	3,130,519	3,216,788		(86,269)		(86,269)		3,130,519				113,913	01/15/2029
053332-AX-0	AUTOZONE INC 3.125% 04/18/24		10/19/2023	Wells Fargo Bank		4,931,850	5,000,000	4,985,550	4,995,880		2,579		2,579		4,998,459		(66,609)	(66,609)	158,420	04/18/2024
05531F-BF-9	BB&T CORPORATION 3.750% 12/06/23		10/25/2023	JP Morgan Securities Inc		9,972,500	10,000,000	10,335,050	10,078,276		(76,397)		(76,397)		10,001,879		(29,379)	(29,379)	334,375	12/06/2023
05531F-BF-9	BB&T CORPORATION 3.750% 12/06/23		12/06/2023	Maturity		4,915,000	4,915,000	5,251,923	4,993,567		(78,567)		(78,567)		4,915,000				184,313	12/06/2023
056083-AN-8	BXP 2017-GM E 3.539% 06/13/39		03/21/2023	Barclays Capital		4,046,338	5,750,000	5,966,973	5,904,276		(7,510)		(7,510)		5,896,766		(1,850,428)	(1,850,428)	61,667	06/13/2039
05608K-AG-5	BX TRUST 2021-VINO D 6.828% 05/15/38		07/15/2023	Paydown		7,569,320	7,569,320	7,553,470	7,570,969		(1,650)		(1,650)		7,569,320				273,150	05/15/2038
05609R-AG-9	BX TRUST 2021-BXMF B 6.518% 10/15/26		10/15/2023	Paydown		2,030,651	2,030,651	2,010,231	2,049,450		(18,799)		(18,799)		2,030,651				102,781	10/15/2026
09202V-AY-4	BLACK 2017- 1A A1AR 6.710% 04/24/29		10/24/2023	Paydown		7,449,181	7,449,181	7,449,181	7,752,007		(302,826)		(302,826)		7,449,181				282,290	04/24/2029
12510H-AA-8	CAUTO 2020-1A A1 2.690% 02/15/50		12/15/2023	Paydown		166,095	166,095	166,052	166,362		(267)		(267)		166,095				2,428	02/15/2050
12526P-AA-2	CFMT 2021-HB5 A 0.801% 02/25/31		11/25/2023	Paydown		11,535,075	11,535,075	11,535,063	11,535,070		5		5		11,535,075				66,784	02/25/2031
12572Q-AK-1	CME GROUP 2.650% 03/15/32		09/15/2023	JP Morgan Securities Inc		8,278,700	10,000,000	9,967,700	9,969,832		2,272		2,272		9,972,104		(1,693,404)	(1,693,404)	267,944	03/15/2032
12597P-AC-2	CNH 2020-A A3 1.160% 06/16/25		12/15/2023	Paydown		4,667,294	4,667,294	4,666,378	4,667,137		157		157		4,667,294				23,245	06/16/2025

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value										
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12659D-AJ-9	COMM 2022-HC D 4.084% 01/10/39		05/01/2023	Performance Trust Cap Partners		16,775,000	22,000,000	22,659,997	22,540,598		(41,732)		(41,732)		22,498,866		(5,723,866)	(5,723,866)	365,561	01/10/2039
12660D-AB-3	CNH 2022-A A2 2.390% 08/15/25		12/15/2023	Paydown		5,670,411	5,670,411	5,670,284	5,670,353		58		58		5,670,411				62,417	08/15/2025
14317C-AB-8	CARMX 2022-1 A2 0.910% 02/18/25		09/15/2023	Paydown		7,789,602	7,789,602	7,789,160	7,789,468		134		134		7,789,602				27,192	02/18/2025
165183-CD-4	CFII 2019-2A A1 1.950% 09/15/31		02/15/2023	Paydown		1,289,566	1,289,566	1,289,341	1,289,560		5		5		1,289,566				3,091	09/15/2031
178772-AG-4	CLMT 2016-CLNE C 2.871% 11/10/31		11/01/2023	Paydown		16,491,000	16,491,000	16,250,678	16,449,417		41,583		41,583		16,491,000				426,321	11/10/2031
20267U-AB-5	CBSLT 2016-B A2 6.920% 10/25/40		12/26/2023	Paydown		436,960	436,960	436,960	466,884		(29,924)		(29,924)		436,960				14,553	10/25/2040
20754C-AB-5	CAS 2020-R01 1M2 7.502% 01/25/40		12/26/2023	Paydown		2,053,682	2,053,682	2,065,234	2,073,194		(19,512)		(19,512)		2,053,682				79,868	01/25/2040
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		11/20/2023	Paydown		1,450	1,450	1,383	1,404		46		46		1,450				37	11/20/2047
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		11/20/2023	Paydown		127,410	127,410	134,865	131,443		(4,033)		(4,033)		127,410				3,202	05/20/2049
23342K-AC-8	DRB 2017-A A2B 2.850% 05/27/42		04/25/2023	Paydown		72,713	72,713	73,485	72,819		(106)		(106)		72,713				377	05/27/2042
23345F-AB-8	DLLMT 2021-1A A2 0.600% 03/20/24		06/20/2023	Paydown		4,499,267	4,499,267	4,431,602	4,457,877		41,389		41,389		4,499,267				7,712	03/20/2024
24703W-AB-5	DEFT 2022-1 A2 2.110% 08/22/27		11/22/2023	Paydown		13,370,374	13,370,374	13,369,956	13,370,231		143		143		13,370,374				114,866	08/22/2027
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		10/25/2023	Paydown		529,120	529,120	548,151	539,420		(10,300)		(10,300)		529,120				13,611	07/25/2048
25755T-AK-6	DPABS 2018-1A A2II 4.328% 07/25/48		10/25/2023	Paydown		51,020	51,020	47,678	47,749		3,271		3,271		51,020				1,380	07/25/2048
262081-AD-4	DRIVE 2021-3 B 1.110% 05/15/26		12/15/2023	Paydown		12,348,698	12,348,698	12,348,591	12,348,664		34		34		12,348,698				100,429	05/15/2026
26857L-AA-0	ELFI 2020-A A 1.730% 08/25/45		12/25/2023	Paydown		932,002	932,002	931,711	931,671		331		331		932,002				8,604	08/25/2045
29374D-AB-4	EFF 2019-2 A2 2.290% 02/20/25		01/20/2023	Paydown		595,864	595,864	595,816	595,863		2		2		595,864				1,137	02/20/2025
30040W-AG-3	EVERSOURCE ENERGY 3.800% 12/01/23		12/01/2023	Maturity		7,000,000	7,000,000	6,974,660	6,994,759		5,241		5,241		7,000,000				266,000	12/01/2023
30165J-AC-0	EART 2021-4A A3 0.680% 07/15/25		03/15/2023	Paydown		10,443,848	10,443,848	10,443,707	10,443,834		14		14		10,443,848				11,590	07/15/2025
320517-AC-9	FIRST HORIZON CORP 3.550% 05/26/23		05/26/2023	Maturity		10,000,000	10,000,000	9,996,600	9,999,033		967		967		10,000,000				177,500	05/26/2023
341081-GG-6	FLORIDA POWER & LIGHT CO 2.450% 02/03/32		09/20/2023	Various		5,740,050	7,000,000	6,988,800	6,989,737		699		699		6,990,436		(1,250,386)	(1,250,386)	192,529	02/03/2032
34964C-AC-0	FORTUNE BRANDS INNOVATIONS INC 4.000% 09/21/23		09/21/2023	Maturity		4,230,000	4,230,000	4,488,368	4,273,433		(43,433)		(43,433)		4,230,000				169,200	09/21/2023
362585-AB-7	GMCAR 2022-2 A2 2.520% 05/16/25		12/16/2023	Paydown		11,538,295	11,538,295	11,537,954	11,537,118		1,177		1,177		11,538,295				152,500	05/16/2025
36265M-AB-1	GMALT 2022-1 A2 1.500% 06/20/24		08/20/2023	Paydown		26,012,870	26,012,870	26,010,253	26,011,606		1,263		1,263		26,012,870				141,034	06/20/2024
36266F-AB-5	GMALT 2022-2 A2 2.930% 10/21/24		11/20/2023	Paydown		15,296,578	15,296,578	15,295,849	15,290,335		6,244		6,244		15,296,578				236,544	10/21/2024
38141G-ZE-7	GOLDMAN SACHS GROUP INC 1.217% 12/06/23		12/06/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				182,550	12/06/2023
403951-AB-2	HPEFS 2022-3A A2 5.260% 08/20/29		12/20/2023	Paydown		8,209,261	8,209,261	8,208,249	8,208,382		879		879		8,209,261				314,786	08/20/2029
43815B-AB-6	HAROT 2022-1 A2 1.440% 10/15/24		12/15/2023	Paydown		24,290,085	24,290,085	24,288,056	24,289,312		773		773		24,290,085				176,759	10/15/2024
46124H-AA-4	INTUIT INC 0.650% 07/15/23		07/15/2023	Maturity		12,000,000	12,000,000	11,997,120	11,999,483		517		517		12,000,000				78,000	07/15/2023
46591H-AN-0	CACLN 2020-1 B 0.991% 01/25/28		09/25/2023	Paydown		2,444,500	2,444,500	2,444,790	2,444,572		(71)		(71)		2,444,500				9,059	01/25/2028
50189P-AY-8	LCM 25A AR 6.148% 07/20/30		04/26/2023	Wells Fargo Bank		16,275,636	16,429,680	16,429,680	16,657,917		15,024		15,024		16,672,941		(397,305)	(397,305)	373,973	07/20/2030
50189P-AY-8	LCM 25A AR 6.148% 07/20/30		04/20/2023	Paydown		1,377,538	1,377,538	1,377,538	1,396,674		(19,136)		(19,136)		1,377,538				28,765	07/20/2030
518887-AC-8	DRB 2017-B BFX 3.020% 08/25/42		12/25/2023	Paydown		18,116	18,116	18,116	18,116						18,116				547	08/25/2042
55293B-AM-7	MHP 2021-STOR F 7.536% 07/15/38		08/10/2023	JP Morgan Securities Inc		19,076,689	19,956,000	19,949,905	19,965,061		(12,633)		(12,633)		19,952,428		(875,739)	(875,739)	934,485	07/15/2038
55293D-AC-5	MHP 2022-MHIL B 6.476% 01/15/27		10/15/2023	Paydown		1,975,468	1,975,468	1,967,167	1,996,717		(21,249)		(21,249)		1,975,468				100,621	01/15/2027
55317J-AB-6	MMAF 2021-A A2 0.300% 04/15/24		03/13/2023	Paydown		2,588,876	2,588,876	2,588,823	2,588,860		15		15		2,588,876				1,397	04/15/2024
55317R-AB-8	MMAF 2022-A A2 2.770% 02/13/25		12/13/2023	Paydown		15,747,771	15,747,771	15,746,934	15,747,338		433		433		15,747,771				261,461	02/13/2025
55903V-AL-7	WARNERMEDIA HOLDINGS INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange		25,084,885	25,000,000	25,094,790	25,087,168		(2,284)		(2,284)		25,084,885				662,651	03/15/2032
576433-UF-1	MARM 2004-13 3A1 5.386% 02/21/54		12/01/2023	Paydown		24,529	24,529	23,880	24,597		(69)		(69)		24,529				647	02/21/2054
615369-AC-9	MOODY'S CORP 4.875% 02/15/24		09/06/2023	Call 100.0000		4,773,000	4,773,000	5,171,104	4,858,439		(59,025)		(59,025)		4,799,414		(26,414)	(26,414)	225,070	02/15/2024
61762L-BH-5	MSRR 2013-R6 5B1 4.786% 04/26/53		12/25/2023	Paydown		1,787,936	1,787,936	1,499,073	1,775,773		12,163		12,163		1,787,936				38,581	04/26/2053
626738-AE-8	MURPHY OIL USA INC 4.750% 09/15/29		11/06/2023	MarketAxess		2,873,489	3,132,000	3,284,940	2,865,874	383,058	(19,221)		363,837		3,229,711		(356,223)	(356,223)	154,628	09/15/2029
626738-AF-5	MURPHY OIL USA INC 3.750% 02/15/31		12/14/2023	MarketAxess		1,360,010	1,600,000	1,588,000	1,317,632	271,898	972		272,870		1,590,501		(230,491)	(230,491)	75,865	02/15/2031
64129K-BE-6	NEUB 2013-15A A1R2 6.575% 10/15/29		10/16/2023	Paydown		1,067,733	1,067,733	1,067,733	1,101,375		(33,643)		(33,643)		1,067,733				48,065	10/15/2029
65535V-BZ-0	NAA 2003-A3 A1 5.500% 08/25/33		12/01/2023	Paydown		4,446	4,446	4,458	4,489		(43)		(43)		4,446				251	08/25/2033
664397-AK-2	EVERSOURCE ENERGY 2.800% 05/01/23		05/01/2023	Maturity		2,000,000	2,000,000	2,047,020	2,003,312		(3,312)		(3,312)		2,000,000				28,000	05/01/2023
666807-BG-6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		08/01/2023	Maturity		12,465,000	12,465,000	13,060,816	12,571,227		(106,227)		(106,227)		12,465,000				405,113	08/01/2023

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 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
671026-AA-0	OSD 2021-23A A 6.534% 04/17/31		10/17/2023	Paydown		1,664,945	1,664,945	1,664,112	1,709,056		(44,111)		(44,111)		1,664,945				77,372	04/17/2031
67103H-AJ-6	O'REILLY AUTOMOT 4.200% 04/01/30		01/04/2023	Citigroup		3,809,520	4,000,000	4,026,440	4,019,847		(32)		(32)		4,019,814		(210,294)	(210,294)	44,333	04/01/2030
67590E-BG-8	OCT15 2013-1A A1RR 6.628% 07/19/30		10/19/2023	Paydown		3,817,316	3,817,316	3,817,316	3,950,308		(132,991)		(132,991)		3,817,316				149,313	07/19/2030
69335P-DT-9	PFSFC 2020-E A 1.000% 10/15/25		10/15/2023	Paydown		20,000,000	20,000,000	19,998,186	19,999,542		459		459		20,000,000				166,667	10/15/2025
718547-AE-2	PHILLIPS 66 CO 3.550% 10/01/26		04/28/2023	Tax Free Exchange		8,594,635	8,782,000	8,545,764	8,578,029		16,607		16,607		8,594,635				179,263	10/01/2026
741503-AW-6	BOOKING HOLDINGS INC 3.650% 03/15/25		02/02/2023	Various		7,491,194	7,649,000	7,878,281	7,715,897		(2,311)		(2,311)		7,713,586		(222,392)	(222,392)	101,719	03/15/2025
741503-AZ-9	BOOKING HOLDINGS INC 3.600% 06/01/26		04/13/2023	Mitsubishi Securities		3,910,280	4,000,000	3,837,240	3,920,512		6,368		6,368		3,926,880		(16,600)	(16,600)	54,400	06/01/2026
74368C-BB-9	PROTECTIVE LIFE GLOBAL 0.502% 04/12/23		04/12/2023	Maturity		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				18,825	04/12/2023
78442P-GD-2	SLM CORP 4.200% 10/29/25		03/31/2023	Goldman Sachs		2,700,000	3,000,000	3,036,750	2,744,880	276,393	(1,847)		274,546		3,019,426		(319,426)	(319,426)	54,250	10/29/2025
78442P-GE-0	SLM CORP 3.125% 11/02/26		04/10/2023	Various		1,712,500	2,000,000	1,950,000	1,700,900	258,162	2,797		260,959		1,961,859		(249,359)	(249,359)	27,561	11/02/2026
785592-AJ-5	SABINE PASS LIQUEFACTION 5.750% 05/15/24		11/02/2023	Call 100.0000		6,300,000	6,300,000	6,916,193	6,610,475		(146,438)		(146,438)		6,464,037		(164,037)	(164,037)	238,801	05/15/2024
81746N-AA-6	SEMT 2016-3 A1 3.500% 11/25/46		12/01/2023	Paydown		229,308	229,308	230,311	231,678		(2,370)		(2,370)		229,308				4,509	11/25/2046
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738% 03/20/25		12/20/2023	Redemption 100.0000		1,875,000	1,875,000	1,975,313	1,936,846		(61,846)		(61,846)		1,875,000				55,523	03/20/2025
853496-AG-2	STANDARD INDUSTRIES INC 4.375% 07/15/30		06/28/2023	Various		8,705,000	10,000,000	9,262,500	8,149,200	1,175,163	20,767		1,195,930		9,345,130		(640,130)	(640,130)	326,181	07/15/2030
855541-AB-4	STARM 2007-S1 2A1 6.137% 01/25/37		12/01/2023	Paydown		32,358	32,358	38,509	38,509		(6,150)		(6,150)		32,358				852	01/25/2037
86315T-AA-3	STRAS 2021-2A A 6.577% 12/28/29		10/20/2023	Paydown		2,801,052	2,801,052	2,801,052	2,871,444		(70,391)		(70,391)		2,801,052				117,045	12/28/2029
87342R-AH-7	BELL 2021-1A A2II 2.294% 08/25/51		08/25/2023	Paydown		97,500	97,500	97,500	97,500						97,500				1,118	08/25/2051
913017-DB-2	UNITED TECHNOLOGIES CORP 3.650% 08/16/23		08/16/2023	Maturity		412,000	412,000	407,126	411,286		714		714		412,000				15,038	08/16/2023
918204-BA-5	VF CORPORATION 2.400% 04/23/25		05/23/2023	JP Morgan Securities Inc		9,414,753	10,000,000	9,982,700	9,991,572		1,456		1,456		9,993,028		(578,275)	(578,275)	140,893	04/23/2025
92348A-AD-7	VZOT 2019-C C 2.160% 04/22/24		04/20/2023	Paydown		14,500,000	14,500,000	14,497,654	14,499,751		249		249		14,500,000				104,400	04/22/2024
96043J-AG-0	WLAKE 2021-3A B 1.290% 01/15/27		12/15/2023	Paydown		746,243	746,243	746,221	746,233		11		11		746,243				9,627	01/15/2027
97314C-AA-8	WINDR 2013-2A AR2 6.657% 10/18/30		10/18/2023	Paydown		10,039,431	10,039,431	10,039,431	10,382,311		(342,879)		(342,879)		10,039,431				374,755	10/18/2030
974153-AB-4	WSTOP 2020-1A A2 2.841% 12/05/50		06/05/2023	Paydown		55,000	55,000	55,000	55,000						55,000				586	12/05/2050
983133-AA-7	WYNN RESORTS FINANCE LLC 5.125% 10/01/29		04/27/2023	Various		6,854,688	7,500,000	7,616,250	6,428,475	1,171,133	(3,352)		1,167,781		7,596,255		(741,568)	(741,568)	202,687	10/01/2029
13645Y-AE-9	CPART 2020-1A A4 1.890% 03/19/25	A	11/19/2023	Paydown		14,000,000	14,000,000	13,914,141	13,979,270		20,730		20,730		14,000,000				219,517	03/19/2025
36168Q-AP-9	GFL ENVIRONMENTAL INC 4.375% 08/15/29	A	01/04/2023	Jefferies & Co Inc		3,368,625	3,900,000	3,900,000	3,305,055	594,945			594,945		3,900,000		(531,375)	(531,375)	66,828	08/15/2029
78081B-AG-8	ROYALTY PHARMA PLC 0.750% 09/02/23	D	09/02/2023	Maturity		10,000,000	10,000,000	9,887,700	9,953,158		46,842		46,842		10,000,000				75,000	09/02/2023
82620K-AV-5	SIEMENS FINANCIERINGSMAT 0.400% 03/11/23	D	03/11/2023	Maturity		25,000,000	25,000,000	24,986,500	24,998,656		1,344		1,344		25,000,000				50,000	03/11/2023
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						597,778,619	613,500,957	615,576,780	611,377,732	4,130,752	(1,556,162)		2,574,590		613,952,317		(16,173,700)	(16,173,700)	11,511,936	XXX
BL3708-79-1	CAESARS RESORT COLLECTIO B TERM LOAN 8.070% 07/20/25		02/06/2023	Redemption 100.0000		14,829,010	14,829,010	14,848,215	14,773,401	270,424	(214,815)		55,609		14,829,010				123,860	07/20/2025
BL3748-82-1	SBA SENIOR FINANCE II LLC B TERM LOAN 7.210% 04/11/25		12/29/2023	Redemption 100.0000		367,137	367,137	364,488	365,760	7,854	(6,478)		1,376		367,137				15,507	04/11/2025
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						15,196,147	15,196,147	15,212,703	15,139,161	278,278	(221,293)		56,985		15,196,147				139,367	XXX
2509999997. Total - Bonds - Part 4						920,559,133	939,264,868	951,120,256	936,776,056	4,409,030	(2,302,853)		2,106,177		938,882,229		(18,323,099)	(18,323,099)	17,857,527	XXX
2509999998. Total - Bonds - Part 5						352,340,780	357,854,530	355,914,998			240,650		240,650		356,155,651		(3,814,870)	(3,814,870)	6,253,760	XXX
2509999999. Total - Bonds						1,272,899,913	1,297,119,398	1,307,035,254	936,776,056	4,409,030	(2,062,203)		2,346,827		1,295,037,880		(22,137,969)	(22,137,969)	24,111,287	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
00165C-10-4	AMC ENTERTAINMENT HLDS A		03/13/2023	State Street Bank	31,300.000	170,818		127,391	127,391						127,391		43,427	43,427		
00827B-10-6	AFFIRM HOLDINGS INC		03/13/2023	State Street Bank	12,400.000	128,060		119,908	119,908						119,908		8,152	8,152		
038336-10-3	APTARGROUP INC		05/08/2023	State Street Bank	1,900.000	230,850		66,382	208,962	(142,580)			(142,580)		66,382		164,468	164,468	1,444	
045487-10-5	ASSOCIATED BANC-CORP		05/08/2023	State Street Bank	49,188.000	747,165		528,658	1,135,751	(607,093)			(607,093)		528,658		218,508	218,508	10,329	
060505-10-4	BANK OF AMERICA CORP		05/08/2023	State Street Bank	76,100.000	2,117,369		755,871	2,520,432	(1,764,561)			(1,764,561)		755,871		1,361,498	1,361,498	16,742	
064058-10-0	THE BANK OF NEW YORK MELLON		03/13/2023	State Street Bank	19,919.000	878,769		387,925	906,713	(518,788)			(518,788)		387,925		490,845	490,845	7,370	
09215C-10-5	BLACK KNIGHT INC		09/05/2023	State Street Bank	11.000	835		154	679	(526)			(526)		154		681	681		

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
09857L-10-8	BOOKING HOLDINGS INC		03/13/2023	State Street Bank	525.000	1,280,406		239,705	1,058,022	(818,317)			(818,317)		239,705		1,040,700	1,040,700		
110122-10-8	BRISTOL-MYERS SQUIBB CO		05/08/2023	State Street Bank	9,600.000	656,708		541,536	690,720	(149,184)			(149,184)		541,536		115,172	115,172	10,944	
200340-10-7	COMERICA INC		05/08/2023	State Street Bank	14,200.000	513,290		260,002	949,270	(689,268)			(689,268)		260,002		253,288	253,288	19,738	
22788C-10-5	CROWDSTRIKE HOLDINGS INC A		03/13/2023	State Street Bank	4,300.000	522,048		753,482	452,747	300,735			300,735		753,482		(231,434)	(231,434)		
244199-10-5	DEERE & CO		05/08/2023	State Street Bank	6,500.000	2,536,282		320,724	2,786,940	(2,466,216)			(2,466,216)		320,724		2,215,557	2,215,557	11,425	
37611X-10-0	GINKGO BIOWORKS HOLDINGS INC		03/13/2023	State Street Bank	107,600.000	144,990		305,100	181,844	123,255			123,255		305,100		(160,110)	(160,110)		
46625H-10-0	JP MORGAN CHASE & CO		05/08/2023	State Street Bank	5,300.000	726,455		211,513	710,730	(499,217)			(499,217)		211,513		514,942	514,942	10,600	
478160-10-4	JOHNSON & JOHNSON		08/24/2023	Tax Free Exchange	7.000	1,018		1,018	1,237	(218)			(218)		1,018				16	
53223X-10-7	LIFE STORAGE INC		07/20/2023	Tax Free Exchange	8,400.000	419,811		419,811	827,400	(407,589)			(407,589)		419,811				27,720	
550241-10-3	LUMEN TECHNOLOGIES INC		03/13/2023	State Street Bank	112,000.000	290,918		584,640	584,640						584,640		(293,722)	(293,722)		
670002-40-1	NOVAVAX INC		03/13/2023	State Street Bank	7,600.000	52,041		171,426	78,128	93,297			93,297		171,426		(119,386)	(119,386)		
690742-10-1	OWENS CORNING INC		05/08/2023	State Street Bank	3,200.000	339,224		40,896	272,960	(232,064)			(232,064)		40,896		298,328	298,328	3,328	
759351-60-4	REINSURANCE GROUP OF AMERICA		05/08/2023	State Street Bank	8,600.000	1,150,016		516,613	1,221,974	(705,361)			(705,361)		516,613		633,403	633,403	6,880	
771049-10-3	ROBLOX CORP		05/08/2023	State Street Bank	11,400.000	413,560		469,054	324,444	144,611			144,611		469,054		(55,494)	(55,494)		
816851-10-9	SEMPRA ENERGY		05/08/2023	State Street Bank	12,300.000	1,842,026		607,738	1,900,842	(1,293,105)			(1,293,105)		607,738		1,234,288	1,234,288	21,819	
87612G-10-1	TARGA RESOURCES CORP		05/08/2023	State Street Bank	4,300.000	306,368		36,508	316,050	(279,540)			(279,540)		36,508		269,859	269,859	3,654	
92826C-83-9	VISA INC		05/08/2023	State Street Bank	26,800.000	6,060,269		478,355	5,567,968	(5,089,612)			(5,089,612)		478,355		5,581,915	5,581,915	12,060	
046353-10-8	ASTRAZENECA PLC	D	05/08/2023	State Street Bank	14,193.000	1,027,135		316,816	962,285	(645,470)			(645,470)		316,816		710,319	710,319	13,695	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						22,556,431	XXX	8,261,226	23,908,037	(15,646,811)			(15,646,811)		8,261,226		14,295,204	14,295,204	177,764	XXX
5989999997. Total - Common Stocks - Part 4						22,556,431	XXX	8,261,226	23,908,037	(15,646,811)			(15,646,811)		8,261,226		14,295,204	14,295,204	177,764	XXX
5989999998. Total - Common Stocks - Part 5						5	XXX	4							4		1	1		XXX
5989999999. Total - Common Stocks						22,556,436	XXX	8,261,230	23,908,037	(15,646,811)			(15,646,811)		8,261,230		14,295,205	14,295,205	177,764	XXX
5999999999. Total - Preferred and Common Stocks						22,556,436	XXX	8,261,230	23,908,037	(15,646,811)			(15,646,811)		8,261,230		14,295,205	14,295,205	177,764	XXX
6009999999 - Totals						1,295,456,349	XXX	1,315,296,484	960,684,093	(11,237,781)	(2,062,203)		(13,299,984)		1,303,299,110		(7,842,764)	(7,842,764)	24,289,051	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-HD-6	US TREASURY NOTES 4.250% 05/31/25		06/23/2023	Bank of America Corp	11/07/2023	Wells Fargo Bank	5,000,000	4,956,445	4,937,305	4,965,024		8,578		8,578			(27,719)	(27,719)	93,477	15,096
91282C-HH-7	US TREASURY NOTES 4.125% 06/15/26		07/11/2023	Various	09/20/2023	Barclays Capital	100,000,000	98,798,828	98,093,750	98,871,952		73,124		73,124			(778,202)	(778,202)	1,104,508	285,143
91282C-HM-6	US TREASURY NOTES 4.500% 07/15/26		07/14/2023	Bank of America Corp	11/21/2023	Wells Fargo Bank	20,000,000	20,092,188	19,918,750	20,081,061		(11,127)		(11,127)			(162,311)	(162,311)	317,935	4,891
91282C-HY-0	US TREASURY NOTES 4.625% 09/15/26		10/10/2023	Various	11/02/2023	Goldman Sachs	70,000,000	69,561,914	69,704,688	69,571,016		9,102		9,102			133,672	133,672	435,817	188,685
91282C-JC-6	US TREASURY NOTES 4.625% 10/15/26		10/23/2023	Barclays Capital	11/02/2023	Goldman Sachs	20,000,000	19,835,156	19,916,406	19,836,299		1,143		1,143			80,107	80,107	48,019	22,746
0109999999. Subtotal - Bonds - U.S. Governments							215,000,000	213,244,531	212,570,899	213,325,352		80,820		80,820			(754,453)	(754,453)	1,999,756	516,561
02665W-EQ-0	AMERICAN HONDA FINANCE 5.800% 10/03/25		10/02/2023	Mitsubishi Securities	11/21/2023	Various	7,750,000	7,742,793	7,798,240	7,742,619		(174)		(174)			55,621	55,621	59,933	
126650-DU-1	CVS HEALTH CORP 5.250% 02/21/33		02/13/2023	Barclays Capital	09/21/2023	Various	20,000,000	19,964,600	19,292,750	19,964,891		291		291			(672,141)	(672,141)	556,354	
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		01/05/2023	Guggenheim Securities LLC	10/25/2023	Paydown	200,000	189,453	200,000	200,000		10,547		10,547					5,145	1,692
29379V-CD-3	ENTERPRISE PRODUCTS OPER 5.350% 01/31/33		01/03/2023	JP Morgan Securities Inc	08/07/2023	Various	10,000,000	9,980,300	10,046,460	9,981,233		933		933			65,227	65,227	288,008	
345287-AB-2	FORDL 2023-A A2A 5.190% 06/15/25		01/18/2023	Royal Bank of Canada	12/15/2023	Paydown	7,381,211	7,380,535	7,381,211	7,381,211		675		675					283,876	
362541-AB-0	GMALT 2023-1 A2A 5.270% 06/20/25		02/08/2023	Wells Fargo Bank	12/20/2023	Paydown	3,286,397	3,286,128	3,286,397	3,286,397		269		269					113,354	
38013J-AB-9	GMCAR 2023-1 A2A 5.190% 03/16/26		01/09/2023	SMBC Nikko Securities Inc	12/16/2023	Paydown	3,318,278	3,318,016	3,318,278	3,318,278		261		261					129,856	
40441J-AE-1	HPEFS 2021-2A C 0.880% 09/20/28		02/16/2023	Wells Fargo Bank	12/20/2023	Paydown	3,159,480	3,014,095	3,159,480	3,159,480		145,385		145,385					22,729	77
55903V-BC-6	WARNERMEDIA HOLDINGS INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange	11/27/2023	Various	20,000,000	20,066,603	17,488,450	20,062,528		(4,075)		(4,075)			(2,574,078)	(2,574,078)	602,626	102,221
58770A-AB-9	MBART 2023-1 A2 5.090% 01/15/26		01/18/2023	Mitsubishi Securities	12/15/2023	Paydown	9,195,114	9,194,797	9,195,114	9,195,114		317		317					335,817	
641062-BF-0	NESTLE HOLDINGS INC 5.000% 03/14/28		03/07/2023	JP Morgan Securities Inc	10/30/2023	Various	7,500,000	7,498,050	7,409,750	7,497,824		(226)		(226)			(88,074)	(88,074)	236,458	
65480V-AB-9	NALT 2023A-A2A 5.100% 03/17/25		01/18/2023	Bank of America Corp	12/15/2023	Paydown	5,476,357	5,475,985	5,476,357	5,476,357		372		372					214,462	
73328Q-AB-0	PFAST 2023-1A A2 5.420% 12/22/26		05/17/2023	Wells Fargo Bank	12/22/2023	Paydown	2,871,804	2,871,585	2,871,804	2,871,804		219		219					82,186	
80287G-AB-6	SDART 2023-1 A2 5.360% 05/15/26		01/18/2023	Wells Fargo Bank	12/15/2023	Paydown	11,235,929	11,235,472	11,235,929	11,235,929		457		457					385,517	
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738% 03/20/25		11/14/2023	Goldman Sachs	12/20/2023	Redemption 100.0000	170,188	168,486	170,188	170,188		1,702		1,702					2,016	1,254
87612G-AC-5	TARGA RESOURCES CORP 6.125% 03/15/33		01/03/2023	SRH Truist Securities	11/20/2023	Various	15,000,000	14,978,700	15,105,051	14,981,081		2,381		2,381			123,971	123,971	656,456	
89236T-KN-4	TOYOTA MOTOR CREDIT CORP 4.800% 01/10/25		01/09/2023	Citigroup	01/24/2023	Various	10,000,000	9,995,700	10,024,650	9,995,593		(107)		(107)			29,057	29,057	15,867	
96042X-AB-1	WLAKE 2023-1A A2A 5.510% 06/15/26		01/10/2023	JP Morgan Securities Inc	12/15/2023	Paydown	6,309,772	6,309,169	6,309,772	6,309,772		603		603					263,344	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							142,854,530	142,670,467	139,769,881	142,830,299		159,830		159,830			(3,060,417)	(3,060,417)	4,254,004	105,244
2509999998. Total - Bonds							357,854,530	355,914,998	352,340,780	356,155,651		240,650		240,650			(3,814,870)	(3,814,870)	6,253,760	621,805
4509999998. Total - Preferred Stocks																				
49177J-10-2	KENVUE INC		08/24/2023	Tax Free Exchange	09/07/2023	State Street Bank	0.000	4	5	4							1	1		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								4	5	4							1	1		
5989999998. Total - Common Stocks								4	5	4							1	1		
5999999999. Total - Preferred and Common Stocks								4	5	4							1	1		
6009999999 - Totals								355,915,002	352,340,785	356,155,655		240,650		240,650			(3,814,869)	(3,814,869)	6,253,760	621,805

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 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 *
CITIBANK	NEW YORK, NY						XXX
STATE STREET BANK	KANSAS CITY, MO						XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX				XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX				XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX				XXX

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

1. January		4. April		7. July		10. October	4,047
2. February		5. May		8. August		11. November	
3. March	9,804	6. June	9,804	9. September	9,804	12. December	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
857492-88-8	STATE STREET TREASURY MMF TRIXX		12/29/2023	5.280		302,147		26,337
31846V-41-9	FIRST AM US TREAS TREAS INS INV		12/01/2023	5.130		1		4
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						302,148		26,341
8609999999 - Total Cash Equivalents						302,148		26,341

1.

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

SCHEDULE 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						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Insur underwriting collateral	280,103	247,209		
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Insur underwriting collateral			75,028	66,217
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Insur underwriting collateral			630,232	556,221
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	Insur underwriting collateral			410,151	361,985
33.	New York NY						
34.	North Carolina NC	B	Insur underwriting collateral			420,155	370,814
35.	North Dakota ND						
36.	Ohio OH	B	Insur underwriting collateral	3,171,168	2,798,762		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Insur underwriting collateral			265,098	233,966
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Insur underwriting collateral			400,147	353,155
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	3,451,271	3,045,971	2,200,811	1,942,358
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				