PROPERTY AND CASUALTY COMPANIES – ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

GRANGE INSURANCE COMPANY

NAIC Group Code 0267, 0267 (Current) (Prior) NAIC Company Code 14060 Employer's ID Number 31-4192970

Organized under the Laws of OH State of Domicile or Port of Entry OH
Country of Domicile US
Incorporated/Organized 03/25/1935 Commenced Business 04/20/1935
Statutory Home Office 671 South High Street Columbus, OH, US 43206-1066
Main Administrative Office 671 South High Street
Columbus, OH, US 43206-1066 614-445-2900 (Telephone)
Mail Address 671 South High Street Columbus, OH, US 43206-1066
Primary Location of Books and Records 671 South High Street
Columbus, OH, US 43206-1066 614-445-2900 (Telephone)
Internet Website Address www.grangeinsurance.com
Statutory Statement Contact Jeffrey P. Siefker 614-445-2900 (Telephone)
siefkerj@grangeinsurance.com (E-Mail) 614-542-3017 (Fax)

OFFICERS

JOHN (NMN) AMMENDOLA, PRESIDENT & CEO
TERESA JEAN BROWN, EVP & CFO
BETH WILLIAMS MURPHY#, EVP & SECRETARY

DIRECTORS OR TRUSTEES

JOHN (NMN) AMMENDOLA
KATHIE JANE ANDRADE
JAMES MARTIN BENSON
MARK LEWIS BOXER
TERESA JEAN BROWN
MICHAEL DESMOND FRAIZER
ROBERT ENLOW HOYT
MARY MARNETTE PERRY
THOMAS SIMRALL STEWART
CHRISTIANNA (NMN) WOOD

State of Ohio
County of Franklin 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.

x	x	x
JOHN (NMN) AMMENDOLA PRESIDENT & CEO	BETH WILLIAMS MURPHY EVP & SECRETARY	TERESA JEAN BROWN EVP & CFO

Subscribed and sworn to before me
this 20 day of
February, 2024

x Teresa J Burchwell

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

NOTARY PUBLIC STATE OF OHIO
TERESA J BURCHWELL
Notary Public
State of Ohio
My Comm. Expires
April 28, 2027

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	366,896,579	13.7	366,896,579		366,896,579	13.7
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	19,678,655	0.7	19,678,655		19,678,655	0.7
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	65,859,307	2.5	65,859,307		65,859,307	2.5
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	547,849,233	20.4	547,849,233		547,849,233	20.4
1.06 Industrial and miscellaneous	467,504,687	17.4	467,504,687		467,504,687	17.4
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds	59,326,699	2.2	59,326,699		59,326,699	2.2
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	1,527,115,160	56.9	1,527,115,160		1,527,115,160	56.9
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	22,299,213	0.8	22,299,213		22,299,213	0.8
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	22,299,213	0.8	22,299,213		22,299,213	0.8
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	174,521,884	6.5	174,521,884		174,521,884	6.5
3.02 Industrial and miscellaneous Other (Unaffiliated)	10,307,500	0.4	10,307,500		10,307,500	0.4
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	249,269,352	9.3	249,269,352		249,269,352	9.3
3.05 Mutual funds	229,116,535	8.5	229,116,535		229,116,535	8.5
3.06 Unit investment trusts						
3.07 Closed-end funds	86,511,481	3.2	86,511,481		86,511,481	3.2
3.08 Exchange traded funds						
3.09 Total common stocks	749,726,752	27.9	749,726,752		749,726,752	27.9
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	73,087,665	2.7	73,087,665		73,087,665	2.7
5.02 Properties held for production of income	8,815,526	0.3	8,815,526		8,815,526	0.3
5.03 Properties held for sale						
5.04 Total real estate	81,903,191	3.1	81,903,191		81,903,191	3.1
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	27,797,913	1.0	27,797,913		27,797,913	1.0
6.02 Cash equivalents (Schedule E, Part 2)	88,384,549	3.3	88,384,549	15,263,932	103,648,481	3.9
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	116,182,462	4.3	116,182,462	15,263,932	131,446,394	4.9
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	168,987,582	6.3	168,987,582		168,987,582	6.3
10. Receivables for securities	2,507,161	0.1	2,507,161		2,507,161	0.1
11. Securities lending (Schedule DL, Part 1)	15,263,932	0.6	15,263,932	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	2,683,985,453	100.0	2,683,985,453	15,263,932	2,683,985,453	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		83,832,689
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	2,211,702	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	—	2,211,702
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	4,141,199	
	8.2 Totals, Part 3, Column 9		4,141,199
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		81,903,191
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		81,903,191

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		168,423,415
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	500,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	15,342,355	15,842,355
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	5,356,276	
	5.2 Totals, Part 3, Column 9	1,555,291	6,911,567
6.	Total gain (loss) on disposals, Part 3, Column 19		(1,310,486)
7.	Deduct amounts received on disposals, Part 3, Column 16		20,879,268
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)		168,987,582
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		168,987,582

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,192,678,396
2.	Cost of bonds and stocks acquired, Part 3, Column 7		692,689,665
3.	Accrual of discount		3,358,432
4.	Unrealized valuation increase / (decrease):		
	4.1 Part 1, Column 12	8,513,285	
	4.2 Part 2, Section 1, Column 15	(202,067)	
	4.3 Part 2, Section 2, Column 13	43,126,347	
	4.4 Part 4, Column 11	(34,835,977)	16,601,588
5.	Total gain (loss) on disposals, Part 4, Column 19		51,645,711
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		646,959,317
7.	Deduct amortization of premium		10,254,338
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	173,412	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	280,464	
	9.4 Part 4, Column 13	173,412	627,288
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		8,276
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,299,141,125
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,299,141,125

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				
Governments (including all obligations guaranteed by governments)				
1. United States	366,896,579	351,845,167	352,853,442	363,772,458
2. Canada				
3. Other Countries				
4. Totals	366,896,579	351,845,167	352,853,442	363,772,458
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	19,678,655	19,177,819	21,437,280	18,290,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	65,859,307	64,877,068	74,553,984	63,371,532
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	547,849,233	517,346,412	560,211,803	541,409,158
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	473,331,592	472,619,320	481,972,989	414,087,221
9. Canada	18,006,864	17,088,285	18,259,554	18,174,000
10. Other Countries	35,492,930	35,820,442	36,558,675	35,533,600
11. Totals	526,831,386	525,528,047	536,791,218	467,794,821
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	1,527,115,160	1,478,774,514	1,545,847,728	1,454,637,969
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States	22,299,213	22,221,035	23,758,225	XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals	22,299,213	22,221,035	23,758,225	XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks	22,299,213	22,221,035	23,758,225	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States	497,052,111	497,052,111	412,594,684	XXX
21. Canada				XXX
22. Other Countries	3,405,290	3,405,290	2,754,410	XXX
23. Totals	500,457,401	500,457,401	415,349,094	XXX
Parent, Subsidiaries and Affiliates				
24. Totals	249,269,352	249,269,352	40,276,318	XXX
25. Total Common Stocks	749,726,753	749,726,753	455,625,412	XXX
26. Total Stocks	772,025,966	771,947,788	479,383,636	XXX
27. Total Bonds and Stocks	2,299,141,126	2,250,722,302	2,025,231,364	XXX

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	43,355,367	234,537,190	82,912,107	5,387,920	703,994	XXX	366,896,579	24.0	199,532,987	15.8	366,896,579	
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	43,355,367	234,537,190	82,912,107	5,387,920	703,994	XXX	366,896,579	24.0	199,532,987	15.8	366,896,579	
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	2,021,653	3,066,953	6,977,073	7,612,976		XXX	19,678,655	1.3	18,094,882	1.4	19,678,655	
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	2,021,653	3,066,953	6,977,073	7,612,976		XXX	19,678,655	1.3	18,094,882	1.4	19,678,655	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1. NAIC 1	2,862,431	26,241,523	26,623,047	10,132,307		XXX	65,859,307	4.3	84,013,851	6.6	65,859,307	
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	2,862,431	26,241,523	26,623,047	10,132,307		XXX	65,859,307	4.3	84,013,851	6.6	65,859,307	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1. NAIC 1	52,405,764	286,550,534	137,535,552	62,609,576	8,747,806	XXX	547,849,231	35.9	427,280,611	33.7	547,849,231	
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	52,405,764	286,550,534	137,535,552	62,609,576	8,747,806	XXX	547,849,231	35.9	427,280,611	33.7	547,849,231	

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 and Miscellaneous (unaffiliated)												
6.1. NAIC 1	53,785,494	144,408,560	24,269,681	6,817,127		XXX	229,280,863	15.0	240,117,632	19.0	131,076,789	98,204,073
6.2. NAIC 2	13,643,267	94,732,579	16,825,451	4,994,721		XXX	130,196,019	8.5	127,695,232	10.1	89,033,139	41,162,880
6.3. NAIC 3		37,944,201	53,408,867	2,103,604		XXX	93,456,672	6.1	82,668,982	6.5	20,827,510	72,629,162
6.4. NAIC 4	1,362,751	9,552,739	3,370,750	284,893		XXX	14,571,134	1.0	31,506,845	2.5	5,677,782	8,893,352
6.5. NAIC 5						XXX			1,126,524	0.1		
6.6. NAIC 6						XXX						
6.7. Totals	68,791,512	286,638,079	97,874,749	14,200,345		XXX	467,504,688	30.6	483,115,215	38.1	246,615,220	220,889,467
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	59,326,699	59,326,699	3.9	54,520,641	4.3	59,326,699	
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	59,326,699	59,326,699	3.9	54,520,641	4.3	59,326,699	
10. Unaffiliated Bank Loans												
10.1. NAIC 1						XXX						
10.2. NAIC 2						XXX						
10.3. NAIC 3						XXX						
10.4. NAIC 4						XXX						
10.5. NAIC 5						XXX						
10.6. NAIC 6						XXX						
10.7. Totals						XXX						
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) 154,430,709	694,804,760	278,317,460	92,559,906	9,451,800		1,229,564,635	80.5	XXX	XXX	1,131,360,562	98,204,073
12.2. NAIC 2	(d) 13,643,267	94,732,579	16,825,451	4,994,721		59,326,699	189,522,718	12.4	XXX	XXX	148,359,838	41,162,880
12.3. NAIC 3	(d)	37,944,201	53,408,867	2,103,604			93,456,672	6.1	XXX	XXX	20,827,510	72,629,162
12.4. NAIC 4	(d) 1,362,751	9,552,739	3,370,750	284,893			14,571,134	1.0	XXX	XXX	5,677,782	8,893,352
12.5. NAIC 5	(d)						(c)		XXX	XXX		
12.6. NAIC 6	(d)						(c)		XXX	XXX		
12.7. Totals	169,436,727	837,034,279	351,922,528	99,943,124	9,451,800	59,326,699	(b) 1,527,115,159	100.0	XXX	XXX	1,306,225,692	220,889,467
12.8. Line 12.7 as a % of Col. 7	11.1	54.8	23.0	6.5	0.6	3.9	100.0	XXX	XXX	XXX	85.5	14.5
13. Total Bonds Prior Year												
13.1. NAIC 1	111,221,019	458,862,290	281,577,241	104,082,810	13,296,603		XXX	XXX	969,039,963	76.5	878,407,211	90,632,751
13.2. NAIC 2	10,009,539	75,972,500	31,591,536	10,121,658		54,520,641	XXX	XXX	182,215,874	14.4	164,314,603	17,901,271
13.3. NAIC 3		24,965,251	50,657,147	4,323,746	2,722,838		XXX	XXX	82,668,982	6.5	30,648,836	52,020,146
13.4. NAIC 4	405,439	16,173,725	14,700,971	226,710			XXX	XXX	31,506,845	2.5	6,093,239	25,413,606
13.5. NAIC 5		1,126,524					XXX	XXX	(c) 1,126,524	0.1		1,126,524
13.6. NAIC 6							XXX	XXX	(c)			
13.7. Totals	121,635,997	577,100,290	378,526,895	118,754,924	16,019,441	54,520,641	XXX	XXX	(b) 1,266,558,188	100.0	1,079,463,889	187,094,298
13.8. Line 13.7 as a % of Col. 9	9.6	45.6	29.9	9.4	1.3	4.3	XXX	XXX	100.0	XXX	85.2	14.8
14. Total Publicly Traded Bonds												
14.1. NAIC 1	112,785,317	646,509,521	274,530,170	88,083,754	9,451,800		1,131,360,562	74.1	878,407,211	69.4	1,131,360,562	XXX
14.2. NAIC 2	11,394,763	58,518,202	16,525,450	2,594,724		59,326,699	148,359,838	9.7	164,314,603	13.0	148,359,838	XXX
14.3. NAIC 3		7,854,248	12,060,164	913,098			20,827,510	1.4	30,648,836	2.4	20,827,510	XXX
14.4. NAIC 4	969,122	3,310,476	1,113,290	284,893			5,677,782	0.4	6,093,239	0.5	5,677,782	XXX
14.5. NAIC 5												XXX
14.6. NAIC 6												XXX
14.7. Totals	125,149,202	716,192,447	304,229,074	91,876,469	9,451,800	59,326,699	1,306,225,692	85.5	1,079,463,889	85.2	1,306,225,692	XXX
14.8. Line 14.7 as a % of Col. 7	9.6	54.8	23.3	7.0	0.7	4.5	100.0	XXX	XXX	XXX	100.0	XXX
14.9. Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.2	46.9	19.9	6.0	0.6	3.9	85.5	XXX	XXX	XXX	85.5	XXX
15. Total Privately Placed Bonds												
15.1. NAIC 1	41,645,392	48,295,239	3,787,290	4,476,152			98,204,073	6.4	90,632,751	7.2	XXX	98,204,073
15.2. NAIC 2	2,248,504	36,214,377	300,002	2,399,998			41,162,880	2.7	17,901,271	1.4	XXX	41,162,880
15.3. NAIC 3		30,089,953	41,348,703	1,190,506			72,629,162	4.8	52,020,146	4.1	XXX	72,629,162
15.4. NAIC 4	393,629	6,242,263	2,257,460				8,893,352	0.6	25,413,606	2.0	XXX	8,893,352
15.5. NAIC 5									1,126,524	0.1	XXX	
15.6. NAIC 6											XXX	
15.7. Totals	44,287,525	120,841,832	47,693,455	8,066,656			220,889,467	14.5	187,094,298	14.8	XXX	220,889,467
15.8. Line 15.7 as a % of Col. 7	20.1	54.7	21.6	3.7			100.0	XXX	XXX	XXX	XXX	100.0
15.9. Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.9	7.9	3.1	0.5			14.5	XXX	XXX	XXX	XXX	14.5

(a) Includes $220,889,468 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $6,097,328 current year of bonds with Z designations and $4,185,466 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 of bonds with 5GI designations, $ 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		112,354,012	60,279,345			XXX	172,633,357	11.3	136,551,791	10.8	172,633,357	
1.02. Residential Mortgage-Backed Securities	28,415,805	90,326,859	18,701,137	4,616,417	703,994	XXX	142,764,213	9.3	33,699,241	2.7	142,764,213	
1.03. Commercial Mortgage-Backed Securities	14,939,562	31,856,319	3,931,625	771,503		XXX	51,499,009	3.4	29,281,955	2.3	51,499,009	
1.04. Other Loan-Backed and Structured Securities						XXX						
1.05. Totals	43,355,367	234,537,190	82,912,107	5,387,920	703,994	XXX	366,896,579	24.0	199,532,987	15.8	366,896,579	
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	2,021,653	3,066,953	6,977,073	7,612,976		XXX	19,678,655	1.3	18,094,882	1.4	19,678,655	
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	2,021,653	3,066,953	6,977,073	7,612,976		XXX	19,678,655	1.3	18,094,882	1.4	19,678,655	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01. Issuer Obligations	2,862,431	26,241,523	26,623,047	10,132,307		XXX	65,859,307	4.3	84,013,851	6.6	65,859,307	
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	2,862,431	26,241,523	26,623,047	10,132,307		XXX	65,859,307	4.3	84,013,851	6.6	65,859,307	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01. Issuer Obligations	2,165,805	142,138,117	81,926,209	27,157,797		XXX	253,387,929	16.6	213,714,067	16.9	253,387,929	
5.02. Residential Mortgage-Backed Securities	40,997,225	123,207,585	47,940,102	30,877,803	7,002,886	XXX	250,025,601	16.4	171,797,688	13.6	250,025,601	
5.03. Commercial Mortgage-Backed Securities	7,334,267	15,089,385	2,666,338			XXX	25,089,991	1.6	20,190,769	1.6	25,089,991	
5.04. Other Loan-Backed and Structured Securities	1,908,466	6,115,447	5,002,903	4,573,975	1,744,920	XXX	19,345,711	1.3	21,578,087	1.7	19,345,711	
5.05. Totals	52,405,763	286,550,534	137,535,552	62,609,575	8,747,806	XXX	547,849,232	35.9	427,280,611	33.7	547,849,232	
6. Industrial and Miscellaneous												
6.01. Issuer Obligations	28,279,347	247,713,951	97,224,336	14,078,607		XXX	387,296,241	25.4	424,322,101	33.5	240,662,640	146,633,601
6.02. Residential Mortgage-Backed Securities	568,747	1,753,637				XXX	2,322,384	0.2	2,401,284	0.2		2,322,384
6.03. Commercial Mortgage-Backed Securities	16,714,619	2,485,972	68,145			XXX	19,268,736	1.3	14,732,313	1.2		19,268,736
6.04. Other Loan-Backed and Structured Securities	23,228,799	34,684,519	582,269	121,739		XXX	58,617,326	3.8	41,659,517	3.3	5,952,580	52,664,747
6.05. Totals	68,791,512	286,638,079	97,874,750	14,200,346		XXX	467,504,687	30.6	483,115,215	38.1	246,615,220	220,889,468
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	59,326,699	59,326,699	3.9	54,520,641	4.3	59,326,699	
10. Unaffiliated Bank Loans												
10.01. Unaffiliated Bank Loans - Issued						XXX						
10.02. Unaffiliated Bank Loans - Acquired						XXX						
10.03. Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01. Totals						XXX						
12. Total Bonds Current Year												
12.01. Issuer Obligations	35,329,236	531,514,556	273,030,010	58,981,687		XXX	898,855,489	58.9	XXX	XXX	752,221,887	146,633,601
12.02. Residential Mortgage-Backed Securities	69,981,777	215,288,081	66,641,239	35,494,220	7,706,881	XXX	395,112,198	25.9	XXX	XXX	392,789,814	2,322,384
12.03. Commercial Mortgage-Backed Securities	38,988,448	49,431,676	6,666,108	771,503		XXX	95,857,736	6.3	XXX	XXX	76,589,000	19,268,736
12.04. Other Loan-Backed and Structured Securities	25,137,265	40,799,966	5,585,172	4,695,715	1,744,920	XXX	77,963,037	5.1	XXX	XXX	25,298,290	52,664,747
12.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	59,326,699	59,326,699	3.9	XXX	XXX	59,326,699	
12.06. Affiliated Bank Loans						XXX			XXX	XXX		
12.07. Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08. Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09. Totals	169,436,726	837,034,279	351,922,529	99,943,125	9,451,801	59,326,699	1,527,115,159	100.0	XXX	XXX	1,306,225,690	220,889,468
12.10. Lines 12.09 as a % Col. 7	11.1	54.8	23.0	6.5	0.6	3.9	100.0	XXX	XXX	XXX	85.5	14.5
13. Total Bonds Prior Year												
13.01. Issuer Obligations	45,294,873	425,745,462	314,794,048	84,273,556	6,588,754	XXX	XXX	XXX	876,696,692	69.2	748,395,508	128,301,184
13.02. Residential Mortgage-Backed Securities	37,885,021	97,731,996	46,083,358	22,695,685	3,502,154	XXX	XXX	XXX	207,898,213	16.4	205,496,929	2,401,284
13.03. Commercial Mortgage-Backed Securities	19,064,377	21,841,709	10,282,560	7,798,023	5,218,368	XXX	XXX	XXX	64,205,037	5.1	49,472,724	14,732,313
13.04. Other Loan-Backed and Structured Securities	19,391,726	31,781,123	7,366,929	3,987,660	710,166	XXX	XXX	XXX	63,237,604	5.0	21,578,087	41,659,517
13.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	54,520,641	XXX	XXX	54,520,641	4.3	54,520,641	
13.06. Affiliated Bank Loans						XXX	XXX	XXX				
13.07. Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08. Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09. Totals	121,635,997	577,100,290	378,526,895	118,754,924	16,019,442	54,520,641	XXX	XXX	1,266,558,187	100.0	1,079,463,889	187,094,298
13.10. Line 13.09 as a % of Col. 9	9.6	45.6	29.9	9.4	1.3	4.3	XXX	XXX	100.0	XXX	85.2	14.8
14. Total Publicly Traded Bonds												
14.01. Issuer Obligations	29,667,207	445,530,942	225,986,969	51,036,770		XXX	752,221,887	49.3	748,395,508	59.1	752,221,887	XXX
14.02. Residential Mortgage-Backed Securities	69,413,030	213,534,444	66,641,239	35,494,220	7,706,881	XXX	392,789,814	25.7	205,496,929	16.2	392,789,814	XXX
14.03. Commercial Mortgage-Backed Securities	22,273,829	46,945,704	6,597,963	771,503		XXX	76,589,000	5.0	49,472,724	3.9	76,589,000	XXX
14.04. Other Loan-Backed and Structured Securities	3,795,136	10,181,356	5,002,903	4,573,975	1,744,920	XXX	25,298,290	1.7	21,578,087	1.7	25,298,290	XXX
14.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	59,326,699	59,326,699	3.9	54,520,641	4.3	59,326,699	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	125,149,202	716,192,446	304,229,074	91,876,468	9,451,801	59,326,699	1,306,225,690	85.5	1,079,463,889	85.2	1,306,225,690	XXX
14.10. Line 14.09 as a % of Col. 7	9.6	54.8	23.3	7.0	0.7	4.5	100.0	XXX	XXX	XXX	100.0	XXX
14.11. Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.2	46.9	19.9	6.0	0.6	3.9	85.5	XXX	XXX	XXX	85.5	XXX
15. Total Privately Placed Bonds												
15.01. Issuer Obligations	5,662,030	85,983,614	47,043,041	7,944,917		XXX	146,633,601	9.6	128,301,184	10.1	XXX	146,633,601
15.02. Residential Mortgage-Backed Securities	568,747	1,753,637				XXX	2,322,384	0.2	2,401,284	0.2	XXX	2,322,384
15.03. Commercial Mortgage-Backed Securities	16,714,619	2,485,972	68,145			XXX	19,268,736	1.3	14,732,313	1.2	XXX	19,268,736
15.04. Other Loan-Backed and Structured Securities	21,342,129	30,618,610	582,269	121,739		XXX	52,664,747	3.4	41,659,517	3.3	XXX	52,664,747
15.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06. Affiliated Bank Loans						XXX					XXX	
15.07. Unaffiliated Bank Loans						XXX					XXX	
15.08. Unaffiliated Certificates of Deposit						XXX					XXX	
15.09. Totals	44,287,525	120,841,833	47,693,455	8,066,656			220,889,468	14.5	187,094,298	14.8	XXX	220,889,468
15.10. Line 15.09 as a % of Col. 7	20.1	54.7	21.6	3.7			100.0	XXX	XXX	XXX	XXX	100.0
15.11. Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.9	7.9	3.1	0.5			14.5	XXX	XXX	XXX	XXX	14.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	622,995	622,995			
2. Cost of short-term investments acquired	1,990,608	1,990,608			
3. Accrual of discount	37,615	37,615			
4. Unrealized valuation increase / (decrease)					
5. Total gain (loss) on disposals	2,818	2,818			
6. Deduct consideration received on disposals	2,653,899	2,653,899			
7. Deduct amortization of premium	137	137			
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)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification

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	66,962,228		66,962,228	
2. Cost of cash equivalents acquired	1,303,779,598		1,303,779,598	
3. Accrual of discount				
4. Unrealized valuation increase / (decrease)	25,065		25,065	
5. Total gain (loss) on disposals	9,430		9,430	
6. Deduct consideration received on disposals	1,282,391,773		1,282,391,773	
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)	88,384,549		88,384,549	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	88,384,549		88,384,549	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book / Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties Occupied by the Reporting Entity – Administrative*																
HOME OFFICE COMPLEX - 671 SOUTH		COLUMBUS	OH	01/31/1977	06/04/2019	155,776,854	–	73,044,367	81,990,000	3,752,312			(3,752,312)			
APARTMENTS 20-24 SYCAMORE		COLUMBUS	OH	03/19/1975	06/04/2019	273,678	–	43,298	550,000	–			–			
0299999 – Properties Occupied by the Reporting Entity – Administrative*						156,050,532	–	73,087,665	82,540,000	3,752,312			(3,752,312)			
0399999 – Total Properties Occupied by the Reporting Entity						156,050,532	–	73,087,665	82,540,000	3,752,312			(3,752,312)			
Properties Held for the Production of Income																
BREWERS YARD OFFICE I - 585 SOUT		COLUMBUS	OH	05/15/2007	06/04/2019	7,019,423	–	4,207,257	6,237,000	195,073			(195,073)			
BREWERS YARD OFFICE II - 605 SOUT		COLUMBUS	OH	05/15/2007	06/04/2019	7,799,390	–	4,608,269	8,613,000	193,815			(193,815)			
0499999 – Properties Held for the Production of Income						14,818,812	–	8,815,526	14,850,000	388,888			(388,888)			
0699999 – Totals						170,869,344	–	81,903,191	97,390,000	4,141,199			(4,141,199)			

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	03/08/2023	BROCON CONSTRUCTION	3,277	–	3,277	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	03/23/2023	BUILDING CONTROL INTEGRATORS	20,475	–	20,475	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	04/05/2023	BROCON CONSTRUCTION	140,414	–	140,414	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	04/05/2023	BROCON CONSTRUCTION	103,044	–	103,044	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	04/27/2023	BUILDING CONTROL INTEGRATORS	7,025	–	7,025	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	05/31/2023	BUILDING CONTROL INTEGRATORS	2,500	–	2,500	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/25/2023	WANDEL & SCHNELL ARCHITECTS	13,000	–	13,000	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	07/28/2023	BUILDING CONTROL INTEGRATORS	5,230	–	5,230	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/03/2023	BUILDING CONTROL INTEGRATORS	42,160	–	42,160	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/17/2023	CUSTOM AIR	12,700	–	12,700	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/31/2023	HANLIN RAINALDI CONSTRUCTION	274,250	–	274,250	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/22/2023	BUILDING CONTROL INTEGRATORS	35,210	–	35,210	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/06/2023	HANLIN RAINALDI CONSTRUCTION	464,633	–	464,633	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/15/2023	BUILDING CONTROL INTEGRATORS	110,250	–	110,250	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/18/2023	HANLIN RAINALDI CONSTRUCTION	242,071	–	242,071	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/19/2023	BROCON CONSTRUCITON	41,730	–	41,730	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/19/2023	HANLIN RAINALDI CONSTRUCTION	300,800	–	300,800	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/20/2023	SECURITIES & INSURANCE LICENSI	225	–	225	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/21/2023	ELECTRONIC SECURITY SERVICES	24,346	–	24,346	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/22/2023	ELECTRONIC SECURITY SERVICES	348,362	–	348,362	–
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	12/26/2023	HANLIN RAINALDI CONSTRUCTION	20,000	–	20,000	–
0199999 – Acquired by purchase					2,211,702	–	2,211,702	–

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
0399999 – Totals					2,211,702	–	2,211,702	–

(E-03) Schedule A - Part 3

NONE

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

(E-06) Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
G2926*-10-0	EATON VANCE INST SR LOAN FUND		GEORGETOWN	CYM	EATON VANCE INST SR LOAN FUND	4.C	01/02/2013		100,146,504	94,429,779	94,429,779	2,346,776					8,221,639		2.310
0799999 – Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated									100,146,504	94,429,779	94,429,779	2,346,776					8,221,639		XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated																			
992PNW-99-2	UPDATA VENTURE PARTNERS II, LP		Reston	VA	UPDATA VENTURE PARTNERS II, LP		09/30/2001	1		88,701	88,701	(36,111)							4.189
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP		Wilton	CT	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY		06/01/2021	1	12,740,000	16,488,425	16,488,425	1,162,119							64.000
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II		Chicago	IL	ADAM STREET PARTNERS LLC		10/18/2021	1	48,276,549	49,974,464	49,974,464	1,705,444					3,444,876		80.460
994GDZ-99-4	MESIROW FINANCIAL PRIVATE EQUITY FUND VIII-A		CHICAGO	IL	MESIROW FINANCIAL PRIVATE EQUITY FUND VI		06/13/2022	1	5,100,000	5,135,192	5,135,192	(112,472)							51.000
994MXC-99-0	ADAMS STREET 2022 GLOBAL FUND LP		Chicago	IL	ADAM STREET PARTNERS LLC		11/02/2022	1	2,080,500	2,234,233	2,234,233	153,733							100.000
9953SY-99-9	ADAMS STREET 2023 GLOBAL FUND LP		Chicago	IL	ADAM STREET PARTNERS LLC		10/23/2023	1	500,000	636,788	636,788	136,788							100.000
2599999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated									68,697,049	74,557,803	74,557,803	3,009,501					3,444,876		XXX
6099999 – Subtotals, Unaffiliated									168,843,553	168,987,582	168,987,582	5,356,276					11,666,515		XXX
6299999 – Totals									168,843,553	168,987,582	168,987,582	5,356,276					11,666,515		XXX

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $94,429,779				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated										
9941N9-99-4	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY PARTNERS III, LP	Wilton	CT	COMMONFUND CAPITAL GLOBAL PRIVATE EQUITY	06/01/2021	1		3,020,000		64.000
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II	Chicago	IL	ADAM STREET PARTNERS LLC	10/18/2021	1		9,091,855		80.460
994GDZ-99-4	MESIROW FINANCIAL PRIVATE EQUITY FUND VIII-A	CHICAGO	IL	MESIROW FINANCIAL PRIVATE EQUITY FUND VI	06/13/2022	1		1,650,000		51.000
994MXC-99-0	ADAMS STREET 2022 GLOBAL FUND LP	Chicago	IL	ADAM STREET PARTNERS LLC	11/02/2022	1		1,580,500		100.000
9953SY-99-9	ADAMS STREET 2023 GLOBAL FUND LP	Chicago	IL	ADAM STREET PARTNERS LLC	10/23/2023	1	500,000			100.000
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated							500,000	15,342,355		XXX
6099999 – Subtotals, Unaffiliated							500,000	15,342,355		XXX
6299999 – Totals							500,000	15,342,355		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
G2926*-10-0	EATON VANCE INST SR LOAN FUND	GEORGETOWN	CYM	Distribution	01/02/2013	09/07/2023	17,755,663	1,554,823				1,554,823		19,310,486	18,000,000		(1,310,486)	(1,310,486)	656,508
0799999 – Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated							17,755,663	1,554,823				1,554,823		19,310,486	18,000,000		(1,310,486)	(1,310,486)	656,508
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated																			
9947EZ-99-3	ADAMS STREET SENIOR PRIVATE CREDIT FUND II	Chicago	IL	Distribution	10/18/2021	11/10/2023	2,878,801	467				467		2,879,268	2,879,268				112,851
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated							2,878,801	467				467		2,879,268	2,879,268				112,851
6099999 – Subtotals, Unaffiliated							20,634,463	1,555,291				1,555,291		22,189,754	20,879,268		(1,310,486)	(1,310,486)	769,359
6299999 – Totals							20,634,463	1,555,291				1,555,291		22,189,754	20,879,268		(1,310,486)	(1,310,486)	769,359

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
912810-FD-5	TSY INFL IX N/B 3.625 15/04/28				1.A	3,150,931	107.231	3,059,754	2,853,420	3,335,368	107,054	(111,598)			3.625	-0.290	AO	22,001	101,906	05/12/2020	04/15/2028
912810-FH-6	TSY INFL IX N/B 3.875 15/04/29				1.A	3,028,052	110.380	2,892,185	2,620,212	3,197,602	102,673	(108,528)			3.875	-0.265	AO	21,596	100,030	05/12/2020	04/15/2029
912810-FQ-6	TSY INFL IX N/B 3.375 15/04/32				1.A	1,078,321	112.151	971,999	866,690	1,096,202	35,026	(27,084)			3.375	0.158	AO	6,222	28,818	08/01/2022	04/15/2032
912810-FR-4	TSY INFL IX N/B 2.375 15/01/25				1.A	2,949,663	99.220	3,239,056	3,264,520	3,326,286	105,875	(58,280)			2.375	0.548	JJ	35,783	75,798	12/12/2017	01/15/2025
912810-FS-2	TSY INFL IX N/B 2 15/01/26				1.A	1,662,265	99.243	1,846,140	1,860,216	1,914,512	60,809	(26,053)			2.000	0.561	JJ	17,171	36,372	11/13/2018	01/15/2026
912810-PS-1	TSY INFL IX N/B 2.375 15/01/27				1.A	2,280,801	100.946	2,310,173	2,288,520	2,480,189	79,268	(62,606)			2.375	-0.366	JJ	25,085	53,136	05/12/2020	01/15/2027
912810-PV-4	TSY INFL IX N/B 1.75 15/01/28				1.A	1,969,901	99.477	2,227,961	2,239,676	2,323,778	73,616	(20,128)			1.750	0.806	JJ	18,089	38,318	11/13/2018	01/15/2028
912810-PZ-5	TSY INFL IX N/B 2.5 15/01/29				1.A	1,913,294	103.509	2,054,413	1,984,774	2,163,220	68,796	(34,233)			2.500	0.687	JJ	22,901	48,509	06/26/2019	01/15/2029
912828-2L-3	TSY INFL IX N/B 0.375 15/07/27				1.A	3,804,827	95.095	4,066,649	4,276,418	4,398,396	139,271	(34,330)			0.375	-0.426	JJ	7,401	15,678	05/12/2020	07/15/2027
912828-3R-9	TSY INFL IX N/B 0.5 15/01/28				1.A	4,732,749	94.716	4,962,027	5,238,828	5,334,060	173,065	(26,020)			0.500	0.061	JJ	12,089	22,589	03/14/2023	01/15/2028
912828-5W-6	TSY INFL IX N/B 0.875 15/01/29				1.A	3,423,905	95.830	3,503,060	3,655,500	3,948,236	230,220	(38,602)			0.875	-0.674	JJ	14,762	26,058	12/18/2023	01/15/2029
912828-7D-6	TSY INFL IX N/B 0.25 15/07/29				1.A	3,438,964	92.563	3,562,787	3,849,024	3,993,735	126,348	(26,116)			0.250	-0.421	JJ	4,441	9,407	05/12/2020	07/15/2029
912828-H4-5	TSY INFL IX N/B 0.25 15/01/25				1.A	3,840,800	97.069	4,287,169	4,416,634	4,450,507	140,879	(32,364)			0.250	-0.486	JJ	5,096	10,795	12/07/2020	01/15/2025
912828-N7-1	TSY INFL IX N/B 0.625 15/01/26				1.A	4,666,550	96.511	4,998,756	5,179,480	5,233,760	170,181	(28,859)			0.625	0.117	JJ	14,940	27,730	03/14/2023	01/15/2026
912828-S5-0	TSY INFL IX N/B 0.125 15/07/26				1.A	3,683,075	95.324	4,037,732	4,235,814	4,295,018	135,843	(23,187)			0.125	-0.423	JJ	2,444	5,176	05/12/2020	07/15/2026
912828-V4-9	TSY INFL IX N/B 0.375 15/01/27				1.A	3,769,467	95.086	4,275,222	4,496,161	4,639,603	287,849	(5,079)			0.375	-0.587	JJ	7,782	14,149	12/18/2023	01/15/2027
912828-X8-8	US TREASURY N/B 2.375 15/05/27	SD			1.A	1,586,750	95.039	1,520,625	1,600,000	1,591,103		2,499			2.375	2.548	MN	4,907	38,000	03/28/2022	05/15/2027
912828-XL-9	TSY INFL IX N/B 0.375 15/07/25				1.A	4,264,214	96.899	5,043,823	5,205,249	5,234,017	165,348	(18,770)			0.375	0.019	JJ	9,009	19,083	12/07/2020	07/15/2025
912828-Y3-8	TSY INFL IX N/B 0.75 15/07/28				1.A	3,978,037	95.811	4,110,291	4,290,020	4,591,972	255,308	(43,984)			0.750	-0.758	JJ	14,850	26,962	12/18/2023	07/15/2028
912828-Z3-7	TSY INFL IX N/B 0.125 15/01/30				1.A	4,052,348	90.800	4,017,603	4,424,682	4,667,847	147,886	(40,869)			0.125	-0.762	JJ	2,553	5,407	12/07/2020	01/15/2030
912828-ZJ-2	TSY INFL IX N/B 0.125 15/04/25				1.A	3,463,151	96.438	3,675,909	3,811,680	3,863,634	124,661	(42,528)			0.125	-0.921	AO	1,013	4,694	03/14/2023	04/15/2025
912828-ZZ-6	TSY INFL IX N/B 0.125 15/07/30				1.A	4,737,806	90.524	4,562,460	5,040,084	5,416,083	171,778	(58,809)			0.125	-0.980	JJ	2,908	6,159	12/07/2020	07/15/2030
91282C-AM-3	US TREASURY N/B 0.25 30/09/25	SD			1.A	1,742,645	93.148	1,630,098	1,750,000	1,747,361		1,505			0.250	0.337	MS	1,106	4,375	01/26/2021	09/30/2025
91282C-AQ-4	TSY INFL IX N/B 0.125 15/10/25				1.A	4,842,460	96.176	5,017,933	5,217,432	5,326,769	173,280	(65,382)			0.125	-1.020	AO	1,387	6,425	03/14/2023	10/15/2025
91282C-BF-7	TSY INFL IX N/B 0.125 15/01/31				1.A	5,589,701	89.458	5,286,657	5,909,650	6,201,997	200,323	(46,076)			0.125	-0.536	JJ	3,409	6,507	03/14/2023	01/15/2031
91282C-CA-7	TSY INFL IX N/B 0.125 15/04/26				1.A	3,936,853	95.216	3,909,806	4,106,235	4,354,899	245,008	(69,951)			0.125	-2.434	AO	1,092	4,045	12/18/2023	04/15/2026
91282C-CM-1	TSY INFL IX N/B 0.125 15/07/31				1.A	5,317,608	89.119	4,808,295	5,395,365	5,810,046	184,178	(56,884)			0.125	-0.852	JJ	3,113	6,593	05/24/2022	07/15/2031
91282C-DC-2	TSY INFL IX N/B 0.125 15/10/26				1.A	4,805,055	95.007	4,706,820	4,954,180	5,152,382	163,671	(72,421)			0.125	-1.275	AO	1,317	6,101	05/24/2022	10/15/2026
91282C-DX-6	TSY INFL IX N/B 0.125 15/01/32				1.A	5,667,524	88.061	5,375,798	6,104,615	6,073,518	228,047	2,222			0.125	0.189	JJ	3,522	6,782	12/18/2023	01/15/2032
91282C-EJ-6	TSY INFL IX N/B 0.125 15/04/27				1.A	5,448,603	94.029	5,430,630	5,775,463	5,766,653	185,618	(644)			0.125	0.178	AO	1,536	7,112	03/14/2023	04/15/2027
91282C-EZ-0	TSY INFL IX N/B 0.625 15/07/32				1.A	5,767,351	91.613	5,626,807	6,141,910	6,016,708	189,551	12,949			0.625	0.887	JJ	17,717	37,528	12/12/2022	07/15/2032
91282C-FR-7	TSY INFL IX N/B 1.625 15/10/27				1.A	5,166,848	99.326	5,261,345	5,297,064	5,341,391	177,983	(9,975)			1.625	1.398	AO	18,308	84,804	03/14/2023	10/15/2027
91282C-GG-0	US TREASURY N/B 4.125 31/01/25				1.A	9,897,656	99.383	9,938,281	10,000,000	9,902,229		4,573			4.125	5.055	JJ	172,622		12/11/2023	01/31/2025
91282C-GK-1	TSY INFL IX N/B 1.125 15/01/33				1.A	5,772,312	94.885	5,782,410	6,094,110	5,922,867	140,308	10,247			1.125	1.458	JJ	31,642	33,837	06/12/2023	01/15/2033
91282C-GN-5	US TREASURY N/B 4.625 28/02/25				1.A	9,953,906	99.949	9,994,922	10,000,000	9,955,832		1,926			4.625	5.018	FA	155,430		12/11/2023	02/28/2025
91282C-GW-5	TSY INFL IX N/B 1.25 15/04/28				1.A	4,904,722	97.497	5,000,440	5,128,800	4,960,779	46,130	9,928			1.250	2.050	AO	13,636	16,594	11/17/2023	04/15/2028
91282C-HP-9	TSY INFL IX N/B 1.375 15/07/33				1.A FE	5,740,270	97.261	5,911,846	6,078,360	5,771,286	28,018	2,998			1.375	1.960	JJ	38,574		12/18/2023	07/15/2033
91282C-JH-5	TSY INFL IX N/B 2.375 15/10/28				1.A FE	2,832,199	103.118	2,900,328	2,812,628	2,833,513	1,777	(464)			2.375	2.211	AO	14,208		11/17/2023	10/15/2028
0019999999 – U.S. Governments, Issuer Obligations						158,861,587	XXX	161,808,211	168,463,414	172,633,357	4,865,645	(1,140,976)			XXX	XXX	XXX	751,661	935,478	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
36183R-N6-6	GOVERNMENT NATIONAL MORTGAGE A 4.1 POOL ID AK7613			4	1.A	1,888,428	95.924	1,725,192	1,798,503	1,863,248		(8,726)			4.100	3.489	MON	6,145	74,005	04/23/2019	09/15/2037
36201M-NU-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID 587303			4	1.A	28,586	102.696	28,658	27,906	28,136		(52)			6.000	5.758	MON	140	1,688	10/21/2002	09/15/2032
36202D-UH-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID 3284			4	1.A	10,712	103.721	11,052	10,656	10,692		(10)			5.500	5.384	MON	49	595	09/09/2002	09/20/2032
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804			4	1.A	7,910	100.748	7,954	7,895	7,903		(5)			5.000	4.950	MON	33	411	01/27/2003	01/15/2033
38373S-W7-8	GOVERNMENT NATIONAL MORTGAGE A 4.25 POOL ID N.A.			4	1.A	3,586	97.963	3,515	3,588	3,587		1			4.250	4.281	MON	13	157	04/24/2003	03/16/2033
38376U-QB-8	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	1,370,292	90.326	1,148,710	1,271,733	1,297,283		(4,832)			3.000	2.569	MON	3,179	38,152	12/15/2020	01/16/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38378G-CY-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	219,446	93.284	195,308	209,370	214,432		(1,088)			3.000	2.600	MON	523	6,309	12/07/2012	11/20/2042
38378M-WY-7	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.			4	1.A	276,866	94.749	263,480	278,083	277,002		545			2.000	2.217	MON	463	5,749	11/09/2017	12/16/2042
38378T-X2-1	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	1,752,040	91.770	1,645,649	1,793,228	1,786,774		1,597			2.500	2.593	MON	3,736	45,234	04/26/2016	07/20/2041
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.			4	1.A	2,409,948	87.713	2,108,125	2,403,443	2,405,499		(357)			3.200	3.186	MON	6,409	75,594	06/04/2019	03/20/2048
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.			4	1.A	110,491	96.444	105,622	109,516	109,963		(366)			3.500	3.290	MON	319	3,888	08/14/2018	09/20/2047
38380Y-WC-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	1,281,008	93.874	1,284,840	1,368,690	1,355,452		4,337			3.000	3.292	MON	3,422	41,542	12/12/2018	09/20/2046
38381V-QN-3	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.			4	1.A	4,142,598	89.772	3,595,309	4,004,929	4,016,538		(3,054)			3.500	3.419	MON	11,681	140,172	06/26/2019	05/20/2049
38381X-CV-6	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	1,015,313	82.678	826,775	1,000,000	1,000,737		(194)			3.000	2.988	MON	2,500	30,000	08/13/2019	07/20/2049
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	561,829	95.931	507,639	529,169	538,200		(5,205)			3.000	2.131	MON	1,323	16,142	06/23/2020	10/20/2048
38382H-QJ-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	1,274,742	90.441	1,124,086	1,242,892	1,260,493		(2,581)			3.000	2.823	MON	3,107	37,376	07/27/2021	04/20/2050
38382J-DW-3	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.			4	1.A	469,559	94.292	425,472	451,227	462,306		(3,357)			3.500	2.802	MON	1,316	16,028	05/26/2021	03/20/2049
38382M-VJ-5	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.			4	1.A	3,920,990	77.788	2,995,303	3,850,597	3,903,531		(6,401)			1.500	1.334	MON	4,813	58,121	01/21/2021	01/20/2051
38382Q-3G-3	GOVERNMENT NATIONAL MORTGAGE A 1 POOL ID N.A.			4	1.A	2,964,281	76.677	2,285,788	2,981,049	2,970,536		1,698			1.000	1.050	MON	2,484	30,048	05/12/2021	08/20/2050
38383L-6R-6	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.			4	1.A	4,669,165	101.003	4,654,904	4,608,676	4,661,157		(12,487)			5.500	5.129	MON	21,123	254,999	12/14/2022	04/20/2049
38383L-WR-7	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.			4	1.A	3,176,578	99.556	3,151,140	3,165,203	3,173,538		(4,005)			5.000	4.857	MON	13,188	159,655	12/12/2022	06/20/2043
38383W-VK-9	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.			4	1.A	2,812,122	100.503	2,844,932	2,830,698	2,813,488		2,284			5.000	5.209	MON	11,795	83,186	05/09/2023	04/20/2050
38383W-ZZ-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.			4	1.A	4,889,249	102.628	4,920,103	4,794,116	4,881,519		(11,585)			6.000	5.526	MON	23,971	216,659	03/07/2023	05/20/2050
38383X-TJ-3	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.			4	1.A	4,812,188	101.348	4,793,899	4,730,150	4,803,750		(12,342)			5.500	5.000	MON	21,680	152,740	05/08/2023	11/20/2046
38383X-XE-9	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.			4	1.A	4,727,398	100.385	4,727,141	4,709,003	4,725,390		(2,984)			5.500	5.342	MON	21,583	152,200	05/16/2023	03/20/2048
38384A-2T-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.			4	1.A	4,821,697	102.594	4,860,176	4,737,313	4,813,058		(12,997)			6.500	5.708	MON	25,660	155,386	05/24/2023	12/20/2046
38384A-F7-3	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.			4	1.A	4,635,607	100.313	4,638,521	4,624,046	4,633,469		(2,972)			5.500	5.345	MON	21,194	128,884	05/31/2023	10/20/2031
38384A-J7-9	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.			4	1.A	2,613,277	100.424	2,603,098	2,592,115	2,611,058		(5,238)			6.000	5.462	MON	12,961	79,803	06/06/2023	11/20/2034
38384A-P2-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.			4	1.A	4,748,151	99.814	4,933,584	4,942,773	4,752,013		4,448			5.000	6.051	MON	20,595	20,657	11/13/2023	05/20/2047
38384B-KF-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.			4	1.A	4,848,576	103.159	4,995,503	4,842,523	4,848,241		(463)			5.500	5.463	MON	22,195	89,263	08/02/2023	01/20/2035
38384B-L8-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.			4	1.A	2,950,228	103.253	3,011,379	2,916,506	2,948,755		(2,230)			6.000	5.648	MON	14,583	58,665	08/28/2023	05/20/2034
38384C-B2-4	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.			4	1.A	4,943,372	103.090	5,096,129	4,943,372	4,943,372					6.000	6.000	MON	24,717	24,745	11/15/2023	06/20/2051
38384C-JB-6	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.			4	1.A	4,888,540	101.839	4,956,544	4,867,057	4,887,224		(1,602)			6.000	5.795	MON	24,335	49,004	10/10/2023	07/20/2037
38384C-QY-8	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.			4	1.A	4,851,071	100.730	4,953,058	4,917,145	4,855,189		4,938			5.500	6.063	MON	22,537	67,898	09/20/2023	08/20/2047

SCHEDULE D - PART 1

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

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		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38384C-TA-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.			4	1.A	4,863,322	101.723	4,994,711	4,910,122	4,866,959		4,466			5.500	5.941	MON	22,505	90,431	08/17/2023	03/20/2043
38384D-EG-8	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.			4	1.A	5,007,972	102.149	5,074,345	4,967,610	5,007,244		(728)			6.000	5.603	MON	24,838		12/12/2023	01/20/2050
38384D-NY-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.			4	1.A	4,325,941	102.346	4,368,715	4,268,582	4,325,098		(842)			6.500	5.830	MON	23,121		12/13/2023	11/20/2049
38384D-UC-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.			4	1.A	4,028,156	102.711	4,079,359	3,971,684	4,027,359		(797)			6.500	5.815	MON	21,513		12/13/2023	04/20/2050
38384E-AP-0	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.			4	1.A	4,700,370	102.611	4,796,134	4,674,078	4,699,818		(2,345)			6.000	5.790	MON	23,370	95,111	08/02/2023	05/20/2050
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.			4	1.A	4,934,030	103.153	5,103,938	4,947,946	4,934,726		840			6.000	6.110	MON	24,740	74,479	09/26/2023	09/20/2045
38384E-Q3-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.			4	1.A	9,879,772	101.839	10,061,471	9,879,772	9,879,772					5.500	5.500	MON	45,282		12/13/2023	07/20/2050
38384E-VW-2	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.			4	1.A	1,910,979	104.150	1,963,891	1,885,641	1,908,790		(2,429)			7.000	6.241	MON	11,000	33,106	09/26/2023	04/20/2039
38384E-VY-8	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.			4	1.A	4,433,616	105.211	4,573,194	4,346,683	4,429,003		(5,150)			7.000	6.243	MON	25,356	76,226	09/18/2023	04/20/2047
38384F-AG-7	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.			4	1.A	5,050,760	101.680	5,070,666	4,986,865	5,049,488		(1,272)			6.500	5.814	MON	27,012		12/12/2023	12/20/2049
38384G-AL-4	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.			4	1.A	5,778,332	105.677	5,961,954	5,641,697	5,772,422		(6,305)			7.000	5.524	MON	32,910	33,005	11/10/2023	01/20/2050
0029999999 – U.S. Governments, Residential Mortgage-Backed Securities						143,009,092	XXX	141,476,967	142,043,849	142,764,213		(99,845)			XXX	XXX	XXX	635,419	2,717,312	XXX	XXX
U.S. Governments, Commercial Mortgage-Backed Securities																					
38378K-RS-0	GOVERNMENT NATIONAL MORTGAGE A 2.3886 POOL ID N.A.			4	1.A	22,745	99.213	23,438	23,624	23,616		552			2.389	2.672	MON	47	615	06/04/2015	07/16/2043
38378X-KN-0	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.			4	1.A	538,953	94.132	527,775	560,679	541,142		6,377			3.500	5.708	MON	1,635	11,839	05/10/2023	11/16/2047
38379U-CD-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.			4	1.A	1,377,315	93.908	1,357,906	1,446,000	1,402,605		25,290			2.850	5.289	MON	3,434	24,040	05/10/2023	04/16/2056
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.			4	1.A	212,033	97.862	211,735	216,360	215,862		3,429			2.850	3.471	MON	514	6,262	08/20/2018	02/16/2058
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.			4	1.A	1,635,483	86.630	1,427,239	1,647,518	1,640,425		1,845			2.600	2.697	MON	3,570	43,119	10/31/2017	01/16/2059
38380J-H6-8	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.			4	1.A	499,877	95.355	485,555	509,206	507,204		2,297			2.850	3.267	MON	1,209	14,592	07/19/2018	04/16/2050
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35 POOL ID N.A.			4	1.A	523,420	92.458	502,472	543,460	536,358		5,250			2.350	3.280	MON	1,064	12,934	08/27/2018	04/16/2052
38380J-TL-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	1,777,904	87.307	1,464,375	1,677,268	1,729,641		(14,804)			2.500	1.402	MON	3,494	42,153	08/10/2021	03/16/2035
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	1,223,234	90.569	1,150,845	1,270,686	1,252,735		8,178			2.500	3.109	MON	2,647	31,890	05/07/2018	11/16/2048
38380J-XD-5	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.			4	1.A	2,051,298	90.945	1,926,042	2,117,810	2,093,116		11,252			2.600	3.102	MON	4,589	55,276	04/12/2018	11/16/2048
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.			4	1.A	34,425	99.490	35,116	35,296	35,226		1,713			2.600	5.414	MON	76	1,708	07/24/2018	07/16/2051
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.			4	1.A	240,295	98.316	241,070	245,199	244,690		2,944			3.250	3.810	MON	664	8,101	10/17/2018	11/16/2053
38380R-4Q-0	GOVERNMENT NATIONAL MORTGAGE A 1.75 POOL ID N.A.			4	1.A	3,461,998	80.326	2,751,226	3,425,072	3,454,128		(6,005)			1.750	1.527	MON	4,995	60,205	05/18/2021	09/16/2039
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.			4	1.A	2,667,059	77.658	2,113,701	2,721,814	2,675,932		7,743			1.500	1.941	MON	3,402	41,030	11/22/2021	09/16/2039
38381H-JJ-1	GOVERNMENT NATIONAL MORTGAGE A 2.25 POOL ID N.A.			4	1.A	3,490,549	91.104	3,356,792	3,684,564	3,561,366		72,857			2.250	4.090	MON	6,909	83,079	09/13/2022	03/16/2047

SCHEDULE D - PART 1

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

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		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38381H-QT-1	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	4,845,675	88.481	4,749,025	5,367,311	4,954,323		116,007			2.500	4.992	MON	11,182	134,358	12/01/2022	03/16/2063
38381H-SH-5	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	6,191,305	91.076	6,131,224	6,731,966	6,314,318		129,351			2.500	6.329	MON	14,025	84,334	06/23/2023	05/16/2049
38381H-ZN-4	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.			4	1.A	4,587,578	93.264	4,582,131	4,913,069	4,693,296		108,856			3.250	5.535	MON	13,306	159,893	11/29/2022	02/16/2054
38381J-CC-9	GOVERNMENT NATIONAL MORTGAGE A 4 POOL ID N.A.			4	1.A	2,912,511	95.723	2,917,403	3,047,755	2,916,672		4,161			4.000	6.524	MON	10,159		12/05/2023	03/16/2053
38381J-PU-5	GOVERNMENT NATIONAL MORTGAGE A 4 POOL ID N.A.			4	1.A	12,689,107	96.364	12,604,923	13,080,539	12,706,356		17,475			4.000	5.910	MON	43,602	11,321	12/14/2023	06/16/2050
0039999999 – U.S. Governments, Commercial Mortgage-Backed Securities						50,982,764	XXX	48,559,990	53,265,195	51,499,009		504,768			XXX	XXX	XXX	130,524	826,749	XXX	XXX
0109999999 – Subtotals – U.S. Governments						352,853,442	XXX	351,845,167	363,772,458	366,896,579	4,865,645	(736,053)			XXX	XXX	XXX	1,517,604	4,479,539	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
011770-4E-1	ALASKA ST 5			2	1.D FE	1,075,751	102.899	900,368	875,000	912,998		(23,281)			5.000	2.211	FA	18,229	43,750	06/23/2016	08/01/2032
20772K-TJ-8	CONNECTICUT ST 5.05			1	1.D FE	1,019,200	102.280	1,022,797	1,000,000	1,016,818		(2,382)			5.050	4.512	MN	6,453	20,060	06/01/2023	05/15/2027
25476F-SZ-2	DIST OF COLUMBIA 5			2	1.B FE	2,361,860	105.645	2,112,901	2,000,000	2,177,616		(12,011)			5.000	4.028	JD	8,333	100,000	05/18/2017	06/01/2035
419791-YX-0	HAWAII ST 5.53			1	1.C FE	2,037,320	105.275	2,105,489	2,000,000	2,036,709		(611)			5.530	5.178	FA	46,083		11/15/2023	02/01/2030
419792-KM-7	HAWAII ST 2.902			2	1.C FE	1,029,672	94.216	1,008,108	1,070,000	1,050,135		3,795			2.902	3.325	AO	7,763	31,051	02/26/2018	10/01/2028
56052A-YB-6	MAINE ST 5				1.C FE	2,459,200	100.828	2,016,567	2,000,000	2,021,653		(50,753)			5.000	2.403	JD	8,333	100,000	06/12/2014	06/01/2024
574192-6M-7	MARYLAND ST 4.3			1	1.A FE	1,000,000	99.132	991,315	1,000,000	1,000,000					4.300	4.300	FA	17,917	43,000	07/30/2010	08/01/2025
574193-SL-3	MARYLAND ST 4			2	1.A FE	2,510,360	108.023	2,160,449	2,000,000	2,345,849		(53,502)			4.000	1.116	MS	23,556	80,000	11/18/2020	03/15/2034
57582R-LY-0	MASSACHUSETTS ST 5			2	1.B FE	1,500,238	106.245	1,349,307	1,270,000	1,347,089		(24,976)			5.000	2.831	JD	5,292	63,500	05/10/2017	12/01/2033
68609B-SQ-1	OREGON ST 5			2	1.B FE	571,900	105.010	498,798	475,000	502,452		(11,280)			5.000	2.452	MN	3,958	23,750	05/26/2017	05/01/2031
68609B-SW-8	OREGON ST 5			2	1.B FE	1,381,314	103.567	1,139,238	1,100,000	1,173,391		(30,347)			5.000	2.072	MN	9,167	55,000	09/07/2016	05/01/2039
76222R-VV-1	RHODE ISLAND ST & PROVIDENCE P 5			2	1.C FE	2,457,380	108.611	2,172,220	2,000,000	2,177,825		(46,911)			5.000	2.409	FA	41,667	100,000	08/22/2017	08/01/2031
93974E-JD-9	WASHINGTON ST 5			2	1.B FE	2,033,085	113.351	1,700,263	1,500,000	1,916,119		(25,256)			5.000	2.578	FA	31,250	75,000	08/17/2020	08/01/2037
0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						21,437,280	XXX	19,177,819	18,290,000	19,678,655		(277,515)			XXX	XXX	XXX	228,000	735,111	XXX	XXX
0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						21,437,280	XXX	19,177,819	18,290,000	19,678,655		(277,515)			XXX	XXX	XXX	228,000	735,111	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
005518-WS-0	ADAMS & WELD CNTYS CO SCH DIST 5			2	1.C FE	1,219,040	108.888	1,088,879	1,000,000	1,090,831		(21,752)			5.000	2.562	JD	4,167	50,000	09/07/2017	12/01/2033
014464-YH-8	ALEDO TX INDEP SCH DIST 5			2	1.A FE	111,623	104.408	93,967	90,000	75,089		(23,391)			5.000	4.471	FA	1,700	4,500	06/16/2016	02/15/2043
014464-YK-1	ALEDO TX INDEP SCH DIST 5			2	1.A FE	198,440	104.618	167,388	160,000	133,492		(210,872)			5.000	4.471	FA	3,022		06/16/2016	02/15/2043
014464-YL-9	ALEDO TX INDEP SCH DIST 5			2	1.A FE	1,079,018	102.901	895,237	870,000	725,865		(40,590)			5.000	4.471	FA	16,433	51,500	06/16/2016	02/15/2043
03588H-RB-4	ANNE ARUNDEL CNTY MD 5			2	1.A FE	2,434,100	105.195	2,182,796	2,075,000	2,190,628		(39,779)			5.000	2.892	AO	25,938	103,750	05/11/2017	10/01/2036
05914F-VS-6	BALTIMORE CNTY MD 5			2	1.A FE	596,715	100.950	504,750	500,000	506,646		(11,099)			5.000	2.711	FA	10,417	25,000	12/15/2014	08/01/2037
080869-JY-7	BELTON MO 5			2	1.D FE	612,555	108.339	541,693	500,000	541,033		(12,335)			5.000	2.312	MS	8,333	25,000	11/03/2017	03/01/2029
082672-BM-7	BENTON & KLICKITAT CNTYS WA CO 5			2	1.A FE	1,218,460	107.576	1,075,764	1,000,000	1,082,072		(22,710)			5.000	2.494	JD	4,167	50,000	06/09/2017	12/01/2030
124511-MP-8	BYRON CENTER MI PUBLIC SCHS 5			2	1.C FE	1,145,440	105.701	1,057,012	1,000,000	1,054,576		(15,234)			5.000	3.271	MN	8,333	50,000	05/25/2017	05/01/2038
161035-FR-6	CHARLOTTE NC 5			2	1.A FE	913,620	100.932	756,991	750,000	759,126		(17,806)			5.000	2.562	JJ	18,750	37,500	04/21/2014	07/01/2026
172217-UX-7	CINCINNATI OH 5.25			2	1.C FE	1,197,550	103.342	1,033,416	1,000,000	1,037,270		(25,452)			5.250	2.573	JD	4,375	52,500	03/20/2017	12/01/2027
179093-GC-7	CLACKAMAS CNTY OR SCH DIST #12 5			2	1.B FE	604,815	100.908	504,541	500,000	505,661		(12,128)			5.000	2.513	JD	1,111	25,000	12/22/2014	06/15/2028
235219-KK-7	DALLAS TX 5			2	1.D FE	1,179,830	100.180	1,001,804	1,000,000	1,002,890		(22,768)			5.000	2.682	FA	18,889	50,000	05/28/2015	02/15/2027
235308-QR-7	DALLAS TX INDEP SCH DIST 6			2	1.A FE	2,236,877	100.097	1,986,920	1,985,000	1,985,000					6.000	6.000	FA	44,993	119,100	05/25/2011	02/15/2026
246199-HQ-9	DELAWARE CITY OH SCH DIST 5			2	1.D FE	592,550	103.009	515,042	500,000	514,783		(10,059)			5.000	2.872	JD	2,083	25,000	05/04/2015	12/01/2027
249002-CX-2	DENTON TX INDEP SCH DIST 5			2	1.A FE	2,350,800	102.254	2,045,075	2,000,000	2,046,168		(39,788)			5.000	2.912	FA	37,778	100,000	06/23/2015	08/15/2029
280659-TN-3	EDINA MN INDEP SCH DIST #273 5				1.A FE	1,699,229	102.306	1,416,937	1,385,000	1,424,447		(35,444)			5.000	2.342	FA	28,854	69,250	07/10/2015	02/01/2025
30747N-LG-7	FARGO ND 2			2	1.C FE	1,710,829	82.843	1,375,195	1,660,000	1,694,815		(5,170)			2.000	1.651	MN	5,533	33,200	10/06/2020	05/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
373046-UJ-8	GEORGETOWN TX INDEP SCH DIST 5			2	1.A FE	2,468,723	102.610	2,031,685	1,980,000	2,084,132		(62,653)			5.000	1.716	FA	37,400	99,000	06/29/2016	08/15/2037
421110-4T-1	HAYS TX CONSOL INDEP SCH DIST 5				1.A FE	1,183,223	103.655	958,812	925,000	1,088,145		(30,464)			5.000	1.429	FA	17,472	46,250	10/14/2020	02/15/2029
426056-G2-7	HENRICO CNTY VA 5			2	1.A FE	2,514,920	109.309	2,186,174	2,000,000	2,202,329		(53,795)			5.000	2.071	FA	41,667	100,000	11/14/2017	08/01/2028
435236-JR-6	HOLLAND MI SCH DIST 5			2	1.C FE	3,123,873	100.618	2,716,690	2,700,000	2,716,656		(48,526)			5.000	3.152	MN	22,500	135,000	05/22/2014	05/01/2027
437884-QS-1	HOMEWOOD AL 2				1.C FE	554,843	90.424	483,766	535,000	548,458		(2,766)			2.000	1.443	MS	3,567	10,700	08/11/2021	09/01/2028
44256P-GP-2	HOWARD CNTY MD 5			2	1.A FE	3,629,860	107.302	3,208,337	2,990,000	3,211,646		(67,308)			5.000	2.530	FA	56,478	149,500	04/27/2017	02/15/2031
443524-UQ-4	HUBER HEIGHTS OH 5.01			2	1.D FE	300,000	100.017	300,051	300,000	300,000					5.010	5.010	JD	1,253	15,030	10/27/2010	12/01/2025
492692-PW-2	KETTERING OH CITY SCH DIST 5.25				1.C FE	1,146,990	111.942	1,119,423	1,000,000	1,075,026		(8,670)			5.250	4.059	JD	4,375	52,500	11/12/2013	12/01/2031
494791-RB-4	KING CNTY WA PUBLIC HOSP DIST 5			2	1.E FE	3,438,540	101.906	3,057,182	3,000,000	3,046,950		(49,489)			5.000	3.270	JD	12,500	150,000	11/25/2014	12/01/2030
514282-VF-6	LANCASTER PA 5			2	1.E FE	2,565,746	104.802	2,227,051	2,125,000	2,237,916		(46,240)			5.000	2.652	MN	17,708	106,250	03/10/2016	11/01/2027
516825-HM-1	LAREDO TX CMNTY CLG DIST 5				1.D FE	910,648	103.098	799,013	775,000	799,083		(14,608)			5.000	2.992	FA	16,146	38,750	06/10/2015	08/01/2025
597589-AK-6	MIDLAND MI PUBLIC SCHS 5				1.C FE	1,204,240	102.894	1,028,940	1,000,000	1,030,649		(22,237)			5.000	2.663	MN	8,333	50,000	04/24/2015	05/01/2025
602245-UM-2	MILWAUKEE CNTY WI 6.84			1	1.C FE	2,615,931	106.701	2,647,823	2,481,532	2,611,670		(11,360)			6.840	5.602	JD	14,145	84,868	06/22/2023	12/01/2028
602366-RX-6	MILWAUKEE WI 5			2	1.G FE	1,847,693	100.290	1,679,864	1,675,000	1,675,000		(7,885)			5.000	5.000	MN	10,701	83,750	08/26/2013	05/15/2026
622625-JA-0	MOUNT PLEASANT SC 5				1.A FE	2,046,880	100.861	1,674,297	1,660,000	1,677,976		(42,133)			5.000	2.403	JD	6,917	83,000	04/16/2014	06/01/2024
64327T-EC-8	NEW CASTLE CNTY DE 5			2	1.A FE	621,145	103.974	519,870	500,000	524,965		(13,838)			5.000	2.096	AO	6,250	25,000	07/26/2016	10/01/2038
680616-A8-2	OLENTANGY OH LOCAL SCH DIST 5			2	1.B FE	1,201,290	102.970	1,029,701	1,000,000	1,031,388		(21,391)			5.000	2.743	JD	4,167	50,000	02/11/2015	12/01/2029
689172-HR-8	OTTAWA & GLANDORF OH LOCAL SCH 2.049			2	1.B FE	509,195	79.828	399,140	500,000	506,431		(863)			2.049	1.851	JD	854	10,245	09/09/2020	12/01/2033
701057-CD-1	PARKER CO WTR & SANTN DIST 2.439			2	1.B FE	535,000	83.711	418,554	500,000	523,947		(3,411)			2.439	1.671	FA	5,081	12,195	09/09/2020	08/01/2033
72178J-AG-8	PIMA CNTY AZ PLEDGED REVENUE O 1.588				1.B FE	1,512,600	89.290	1,339,349	1,500,000	1,508,035		(1,782)			1.588	1.460	MN	3,970	23,820	05/07/2021	05/01/2028
736679-VQ-1	PORTLAND OR 5				1.A FE	1,378,046	100.956	1,140,808	1,130,000	1,143,883		(29,786)			5.000	2.303	JD	2,511	56,500	06/08/2015	06/15/2024
745401-EL-9	PULASKI CNTY AR SPL SCH DIST 2.75			2	1.C FE	488,855	85.667	428,334	500,000	491,910		765			2.750	2.953	FA	5,729	13,750	10/17/2019	02/01/2033
76541V-PE-1	RICHMOND VA 5			2	1.B FE	1,845,960	100.324	1,504,866	1,500,000	1,507,035		(40,981)			5.000	2.224	MS	25,000	75,000	12/22/2014	03/01/2025
815628-HE-5	SEDGWICK CNTY KS UNIF SCH DIST 5				1.D FE	3,112,158	113.799	2,657,204	2,335,000	2,703,110		(59,599)			5.000	2.089	AO	29,188	116,750	08/31/2016	10/01/2029
830201-MG-1	SKAGIT CNTY WA 5			2	1.C FE	1,980,368	101.829	1,695,449	1,665,000	1,698,025		(34,963)			5.000	2.812	JD	6,938	83,250	12/23/2014	12/01/2030
849765-GV-8	SPRING LAKE MI PUBLIC SCHS 1.46				1.C FE	500,000	89.769	448,845	500,000	500,000					1.460	1.460	MN	1,217	7,300	05/18/2021	11/01/2027
889278-VR-5	TOLEDO OH 5			2	1.E FE	1,235,057	103.824	1,095,343	1,055,000	1,100,138		(14,444)			5.000	3.457	JD	4,396	52,750	09/24/2015	12/01/2026
898735-UN-3	TUCSON AZ COPS 1.702			1	1.D FE	500,000	85.918	429,588	500,000	500,000					1.702	1.702	JJ	4,255	8,510	02/18/2021	07/01/2029
940157-L9-9	WASHINGTON MD SUBURBAN SAN DIS 5			2	1.A FE	3,167,505	104.681	2,826,385	2,700,000	2,836,912		(53,911)			5.000	2.829	JD	11,250	135,000	05/10/2017	06/01/2036
969887-T9-9	WILLIAMSON CNTY TX 5			2	1.A FE	2,415,040	102.130	2,042,606	2,000,000	2,053,559		(46,320)			5.000	2.582	FA	37,778	100,000	05/27/2015	02/15/2026
986523-TK-4	YORK CNTY SC SCH DIST #3 ROCK 5			2	1.C FE	2,898,166	107.337	2,538,515	2,365,000	2,553,940		(56,717)			5.000	2.381	MS	39,417	118,250	06/27/2017	03/01/2031
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						74,553,984	XXX	64,877,068	63,371,532	65,859,307		(1,411,750)			XXX	XXX	XXX	704,037	2,964,218	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						74,553,984	XXX	64,877,068	63,371,532	65,859,307		(1,411,750)			XXX	XXX	XXX	704,037	2,964,218	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
010268-AN-0	ALABAMA FEDERAL AID HIGHWAY FI 5			2	1.A FE	2,543,300	101.193	2,175,648	2,150,000	2,182,378		(47,279)			5.000	2.727	MS	35,833	107,500	07/27/2015	09/01/2028
014365-DU-1	ALDERWOOD WA WTR & WSTWTR DIST 1				1.C FE	855,000	90.965	777,748	855,000	855,000					1.000	1.000	JD	713	8,550	10/28/2020	12/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
014365-DV-9	ALDERWOOD WA WTR & WSTWTR DIST 2				1.C FE	1,017,052	92.052	888,297	965,000	994,470		(7,299)			2.000	1.202	JD	1,608	19,300	10/28/2020	12/01/2027
04048R-MM-5	ARIZONA BRD OF RGTS ST UNIV SY 5			2	1.C FE	756,675	102.658	662,143	645,000	663,626		(11,933)			5.000	3.032	JJ	16,125	32,250	03/26/2015	07/01/2036
097464-ZE-4	BOISE ID ST UNIV REVENUES 5			2	1.E FE	2,431,190	103.921	2,078,410	2,000,000	2,113,890		(48,653)			5.000	2.402	AO	25,000	100,000	07/12/2017	04/01/2033
117068-EV-4	BRUNSWICK CNTY NC ENTERPRISE S 5			2	1.C FE	1,195,710	102.719	1,027,187	1,000,000	1,027,886		(21,584)			5.000	2.733	AO	12,500	50,000	05/14/2015	04/01/2026
120525-DS-6	BUNCOMBE CNTY NC LTD OBLIG 5			2	1.B FE	589,655	100.808	504,039	500,000	504,368		(10,201)			5.000	2.902	JD	2,083	25,000	07/30/2014	06/01/2030
143287-BA-7	CARMEL IN LOCAL PUBLIC IMPT BO 5			2	1.C FE	1,238,950	105.045	1,050,447	1,000,000	1,065,039		(24,539)			5.000	2.361	JJ	23,056	50,000	04/20/2016	07/15/2031
143287-CB-4	CARMEL IN LOCAL PUBLIC IMPT BO 3.762			2	1.C FE	1,000,000	85.709	857,090	1,000,000	1,000,000					3.762	3.762	JJ	17,347	37,620	07/21/2016	01/15/2041
14329N-FM-1	CARMEL IN REDEV AUTH LEASE REN 1.624				1.C FE	2,200,000	88.978	1,957,518	2,200,000	2,200,000					1.624	1.624	FA	14,887	35,728	09/24/2020	02/01/2028
14329N-FQ-2	CARMEL IN REDEV AUTH LEASE REN 1.754			2	1.C FE	2,050,000	85.777	1,758,419	2,050,000	2,050,000					1.754	1.754	FA	14,982	35,957	09/24/2020	08/01/2029
160853-ST-5	CHARLOTTE-MECKLENBURG NC HOSP 5			2	1.D FE	565,970	104.057	520,282	500,000	516,784		(7,818)			5.000	3.298	JJ	11,528	25,000	11/15/2016	01/15/2036
19648G-EK-4	COLORADO ST HSG & FIN AUTH SF 5.952				1.A FE	1,045,800	105.191	1,051,907	1,000,000	1,045,594		(206)			5.952	5.275	MN	2,976		12/05/2023	05/01/2032
196632-GY-3	COLORADO SPRINGS CO UTILITIES 5.913			1	1.C FE	1,528,365	104.455	1,566,821	1,500,000	1,527,314		(1,051)			5.913	5.560	MN	11,333	44,348	09/15/2023	11/15/2029
196707-KW-2	COLORADO ST BRD OF GOVERNORS U 5				1.C FE	2,392,460	113.799	2,275,982	2,000,000	2,237,916		(17,438)			5.000	3.674	MS	33,333	100,000	05/29/2013	03/01/2035
20775H-DL-4	CONNECTICUT ST HSG FIN AUTH HS 1.65				1.A FE	1,258,875	92.068	1,150,851	1,250,000	1,255,293		(1,160)			1.650	1.550	MN	2,635	20,625	10/27/2020	05/15/2028
20775H-DM-2	CONNECTICUT ST HSG FIN AUTH HS 1.7				1.A FE	1,475,988	92.200	1,350,722	1,465,000	1,471,851		(1,340)			1.700	1.600	MN	3,182	24,905	10/27/2020	11/15/2028
23542J-AQ-8	DALLAS TX WTRWKS & SWR SYS REV 5			2	1.C FE	2,539,960	105.669	2,113,380	2,000,000	2,156,533		(54,690)			5.000	2.072	AO	25,000	100,000	06/23/2016	10/01/2031
240523-UK-4	DE KALB CNTY GA WTR & SWR REVE 5.25			2	1.C FE	1,082,760	106.568	932,468	875,000	960,864		(8,065)			5.250	3.924	AO	11,484	45,938	03/13/2013	10/01/2032
24916P-GH-4	DENVER CITY & CNTY CO BRD OF W 5			2	1.A FE	2,462,120	108.539	2,170,780	2,000,000	2,182,286		(46,413)			5.000	2.427	MS	29,444	100,000	07/24/2017	09/15/2034
25483V-A7-9	DIST OF COLUMBIA REVENUE 3.85				1.G FE	1,283,459	98.083	1,284,892	1,310,000	1,292,396		8,936			3.850	5.038	FA	16,952	25,218	05/15/2023	02/28/2025
25483V-KK-9	DIST OF COLUMBIA REVENUE 5			2	1.F FE	2,633,882	100.136	2,162,937	2,160,000	2,160,000					5.000	5.000	JD	9,000	108,000	11/08/2012	12/01/2027
303867-KZ-7	FAIRFAX CNTY VA SWR REVENUE 5			2	1.A FE	3,119,754	108.879	2,732,868	2,510,000	2,741,030		(61,911)			5.000	2.292	JJ	57,869	125,500	06/21/2017	07/15/2032
3130AG-GM-1	FEDERAL HOME LOAN BANK 2.97 24/05/28			2	1.B FE	1,013,270	95.412	954,116	1,000,000	1,000,000					2.970	2.970	MN	3,053	29,700	11/09/2021	05/24/2028
3130AH-6Y-4	FEDERAL HOME LOAN BANK 2.06 27/09/29			2	1.B FE	3,212,468	88.945	3,375,452	3,795,000	3,235,219		22,751			2.060	5.023	MS	20,413	39,089	09/21/2023	09/27/2029
3130AK-R5-7	FEDERAL HOME LOAN BANK 1.29 28/01/30			2	1.B FE	1,416,870	84.072	1,261,081	1,500,000	1,435,790		9,824			1.290	2.039	JJ	8,224	19,350	01/19/2022	01/28/2030
3130AK-U7-9	FEDERAL HOME LOAN BANK 0.75 12/02/29			2	1.B FE	2,363,632	86.969	2,426,429	2,790,000	2,442,531		61,126			1.500	3.406	FA	8,079	20,925	09/12/2022	02/12/2029
3130AK-YM-2	FEDERAL HOME LOAN BANK 1 16/08/28			2	1.B FE	2,500,000	86.935	2,173,377	2,500,000	2,500,000					1.000	1.000	MON	1,042	25,000	02/02/2021	08/16/2028
3130AM-DA-7	FEDERAL HOME LOAN BANK 1.98 19/05/31			2	1.B FE	3,007,500	84.848	2,545,434	3,000,000	3,000,000					1.980	1.980	MN	6,930	59,400	05/07/2021	05/19/2031
3130AM-XP-2	FEDERAL HOME LOAN BANK 1.25 07/07/31			2	1.B FE	825,000	87.073	870,725	1,000,000	830,010		5,010			3.000	3.858	JJ	6,042		09/26/2023	07/07/2031
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31			2	1.B FE	500,000	82.161	410,805	500,000	500,000					1.650	1.650	FA	2,888	8,250	08/18/2021	08/25/2031
3130AQ-RH-8	FEDERAL HOME LOAN BANK 2 25/02/27			2	1.B FE	1,500,000	93.501	1,402,511	1,500,000	1,500,000					2.000	2.000	FA	10,500	30,000	01/27/2022	02/25/2027

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3130AQ-RL-9	FEDERAL HOME LOAN BANK 1.5 18/02/25			2	1.B FE	4,801,300	96.907	4,845,325	5,000,000	4,916,609		71,265			1.500	2.999	FA	27,708	75,000	05/11/2022	02/18/2025
3130AR-2A-8	FEDERAL HOME LOAN BANK 2.25 07/03/25			2	1.B FE	5,000,000	97.611	4,880,526	5,000,000	5,000,000					2.250	2.250	MS	35,625	112,500	02/16/2022	03/07/2025
3130AR-J3-6	FEDERAL HOME LOAN BANK 2.75 21/04/25			2	1.B FE	958,730	97.966	979,661	1,000,000	976,475		17,050			2.750	4.606	AO	5,347	27,500	12/14/2022	04/21/2025
3130AS-UU-1	FEDERAL HOME LOAN BANK 3.25 25/03/25			2	1.B FE	10,000,000	98.397	9,839,662	10,000,000	10,000,000					3.250	3.250	FA	120,972	325,000	08/01/2022	03/25/2025
3130AV-BS-0	FEDERAL HOME LOAN BANK 5.675 28/03/28			2	1.B FE	2,500,000	99.730	2,493,259	2,500,000	2,500,000					5.675	5.675	MS	36,651	70,938	03/09/2023	03/28/2028
3130AV-YV-8	FEDERAL HOME LOAN BANK 5.25 09/05/25			2	1.B FE	3,000,000	99.692	2,990,765	3,000,000	3,000,000					5.250	5.250	MN	22,750	77,875	05/10/2023	05/09/2025
3130AW-DW-7	FEDERAL HOME LOAN BANK 5.05 16/09/27			2	1.B FE	3,000,000	99.391	2,981,734	3,000,000	3,000,000					5.050	5.050	MS	44,188	37,875	06/06/2023	09/16/2027
3130AX-PS-1	FEDERAL HOME LOAN BANK 5.5 13/11/26			2	1.B FE	1,099,380	100.334	1,098,656	1,095,000	1,099,184		(196)			5.500	5.050	MN	8,030		12/14/2023	11/13/2026
3130AX-T4-0	FEDERAL HOME LOAN BANK 5.96 20/11/28			2	1.B FE	2,000,000	100.193	2,003,850	2,000,000	2,000,000					5.960	5.960	MN	13,576		11/14/2023	11/20/2028
3130AX-VV-7	FEDERAL HOME LOAN BANK 5.55 22/11/27			2	1.B FE	2,197,665	100.428	2,199,366	2,190,000	2,197,331		(334)			5.550	5.166	MN	13,167		12/14/2023	11/22/2027
3130AX-XW-3	FEDERAL HOME LOAN BANK 5.35 18/12/26			2	1.B FE	2,049,908	100.199	2,049,062	2,045,000	2,049,748		(160)			5.350	5.103	JD	3,951		12/14/2023	12/18/2026
3130AY-3Y-0	FEDERAL HOME LOAN BANK 5.25 11/12/26			2	1.B FE	1,351,350	100.179	1,352,413	1,350,000	1,351,294		(56)			5.250	5.146	JD	3,544		12/14/2023	12/11/2026
3130AY-4Y-9	FEDERAL HOME LOAN BANK 5.45 13/12/28			2	1.B FE	6,251,125	99.983	6,248,912	6,250,000	6,251,079		(46)			5.450	5.431	JD	15,139		12/14/2023	12/13/2028
3130AY-4Z-6	FEDERAL HOME LOAN BANK 5.22 11/12/26			2	1.B FE	1,501,500	100.037	1,500,547	1,500,000	1,501,438		(62)			5.220	5.116	JD	3,698		12/14/2023	12/11/2026
3130AY-7M-2	FEDERAL HOME LOAN BANK 5 18/12/26			2	1.B FE	4,290,000	100.093	4,293,969	4,290,000	4,290,000					5.000	5.000	JD	6,554		12/28/2023	12/18/2026
3130AY-A2-2	FEDERAL HOME LOAN BANK 5.5 21/12/26			2	1.B FE	5,000,000	100.162	5,008,086	5,000,000	5,000,000					5.500	5.500	JD	7,639		12/18/2023	12/21/2026
3133EM-RF-1	FEDERAL FARM CREDIT BANK 1.2 26/02/29			2	1.B FE	1,990,500	86.313	1,726,252	2,000,000	1,993,769		1,162			1.200	1.262	FA	8,333	24,000	02/18/2021	02/26/2029
3133EM-V9-0	FEDERAL FARM CREDIT BANK 1.84 27/10/31			2	1.B FE	4,000,000	83.286	3,331,440	4,000,000	4,000,000					1.840	1.840	AO	13,084	73,600	07/20/2021	10/27/2031
3133EN-JS-0	FEDERAL FARM CREDIT BANK 2 30/12/30			2	1.B FE	3,000,000	85.915	2,577,438	3,000,000	3,000,000					2.000	2.000	JD	30,167	30,000	12/27/2021	12/30/2030
3133EP-EC-5	FEDERAL FARM CREDIT BANK 5.93 28/03/33			2	1.B FE	3,288,816	99.390	3,291,784	3,312,000	3,289,458		642			5.930	6.026	MS	50,737	98,201	08/21/2023	03/28/2033
3133EP-FQ-3	FEDERAL FARM CREDIT BANK 4.8 13/04/33			2	1.B FE	1,303,000	99.747	1,299,697	1,303,000	1,303,000					4.800	4.800	AO	13,551	31,272	05/05/2023	04/13/2033
3133EP-LJ-2	FEDERAL FARM CREDIT BANK 5.12 01/06/33			2	1.B FE	5,000,000	100.890	5,044,487	5,000,000	5,000,000					5.120	5.120	JD	21,333	128,000	06/08/2023	06/01/2033
3134GW-EM-4	FREDDIE MAC 1.52 28/01/33			2	1.B FE	750,000	79.019	592,643	750,000	750,000					1.520	1.520	JJ	4,845	11,400	07/30/2020	01/28/2033
3134GX-S7-0	FREDDIE MAC 3.75 24/02/25			2	1.B FE	5,000,000	98.744	4,937,196	5,000,000	5,000,000					3.750	3.750	FA	66,146	184,375	08/08/2022	02/24/2025
3134GY-4R-0	FREDDIE MAC 5.25 23/05/25			2	1.B FE	5,000,000	99.712	4,985,573	5,000,000	5,000,000					5.250	5.250	MN	27,708	257,396	11/17/2022	05/23/2025
3134GY-A7-7	FREDDIE MAC 5.25 21/03/25			2	1.B FE	10,000,000	99.763	9,976,258	10,000,000	10,000,000					5.250	5.250	JD	14,583	525,000	12/08/2022	03/21/2025
3134GY-T5-1	FREDDIE MAC 5.65 28/05/26			2	1.B FE	5,000,000	99.897	4,994,847	5,000,000	5,000,000					5.650	5.650	MN	25,896	139,681	05/24/2023	05/28/2026
3134GY-VE-9	FREDDIE MAC 4.675 28/06/28			2	1.B FE	4,946,250	98.695	4,934,744	5,000,000	4,951,081		4,831			4.675	4.918	JD	1,948	116,226	06/27/2023	06/28/2028
3134GY-WX-6	FREDDIE MAC 5.95 20/07/26			2	1.B FE	5,002,500	99.997	4,999,861	5,000,000	5,000,797		(1,703)			5.950	5.662	JJ	133,049		11/16/2023	07/20/2026
3134H1-AE-3	FREDDIE MAC 5.5 28/08/26			2	1.B FE	3,000,000	100.007	3,000,220	3,000,000	3,000,000					5.500	5.500	FA	56,375		08/17/2023	08/28/2026
3134H1-AG-8	FREDDIE MAC 5.8 22/08/28			2	1.B FE	3,000,000	99.990	2,999,695	3,000,000	3,000,000					5.800	5.800	FA	62,350		08/17/2023	08/22/2028
3134H1-ER-0	FREDDIE MAC 5.875 27/09/28			2	1.B FE	5,000,000	100.117	5,005,845	5,000,000	5,000,000					5.875	5.875	MS	75,069		09/27/2023	09/27/2028
3134H1-LF-8	FREDDIE MAC 5.27 18/12/26			2	1.A	5,008,200	100.092	5,004,586	5,000,000	5,007,933		(267)			5.270	5.101	JD	9,515		12/14/2023	12/18/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3135GA-3Y-5	FANNIE MAE 1 17/11/28			2	1.B FE	1,999,000	86.161	1,723,229	2,000,000	1,999,380		123			1.000	1.007	MN	2,444	20,000	11/10/2020	11/17/2028
3135GA-5V-9	FANNIE MAE 1 23/06/28			2	1.B FE	3,000,000	87.422	2,622,648	3,000,000	3,000,000					1.000	1.000	JD	667	30,000	12/09/2020	06/23/2028
3135GA-A6-8	FANNIE MAE 1 14/12/28			2	1.B FE	2,000,000	85.658	1,713,166	2,000,000	2,000,000					1.000	1.000	JD	944	20,000	12/09/2020	12/14/2028
3136G4-ZU-0	FANNIE MAE 1 28/01/28			2	1.B FE	1,000,000	88.389	883,892	1,000,000	1,000,000					1.000	1.000	JJ	4,250	10,000	07/21/2020	01/28/2028
346609-HK-9	FORSYTH CNTY GA WTR & SEWERAGE 5			2	1.A FE	1,957,522	100.496	1,668,238	1,660,000	1,668,800		(34,189)			5.000	2.893	AO	20,750	83,000	06/24/2014	04/01/2031
360066-NN-0	FULTON CNTY GA WTR & SWR REVEN 5			2	1.C FE	1,183,580	100.112	1,001,116	1,000,000	1,000,000		(60)			5.000	5.000	JJ	25,000	50,000	03/06/2013	01/01/2029
386244-VS-3	GRAND RAPIDS MI BLDG AUTH 1.39				1.C FE	500,000	89.251	446,257	500,000	500,000					1.390	1.390	AO	1,738	6,950	10/23/2020	10/01/2027
397337-CS-3	GREENWOOD SC MET DIST 5			2	1.D FE	1,241,940	106.008	1,060,075	1,000,000	1,069,950		(24,302)			5.000	2.373	AO	12,500	50,000	04/14/2016	10/01/2030
409327-HM-8	HAMPTON ROADS VA SANTN DIST WS 5			2	1.B FE	1,789,260	105.943	1,589,140	1,500,000	1,588,745		(32,731)			5.000	2.631	FA	31,250	75,000	05/24/2017	08/01/2034
414005-WL-8	HARRIS CNTY TX 5			2	1.C FE	2,908,465	105.133	2,418,048	2,300,000	2,470,753		(62,624)			5.000	2.091	FA	43,444	115,000	06/14/2016	08/15/2031
41422E-ES-8	HARRIS CNTY TX MET TRANSIT AUT 5			2	1.B FE	1,191,690	101.515	1,015,146	1,000,000	1,017,477		(20,357)			5.000	2.882	MN	8,333	50,000	05/01/2014	11/01/2027
438701-ZB-3	HONOLULU CITY & CNTY HI WSTWTR 5			2	1.C FE	1,208,980	103.072	1,030,718	1,000,000	1,035,340		(22,764)			5.000	2.600	JJ	25,000	50,000	07/31/2015	07/01/2026
45470R-DS-2	INDIANA ST FIN AUTH HIGHWAY RE 5			2	1.B FE	2,771,523	109.823	2,525,922	2,300,000	2,496,381		(46,866)			5.000	2.702	JD	9,583	115,000	08/24/2017	06/01/2035
47875P-EY-9	JOHNSON CNTY KS WTR DIST #1 WT 1.5			2	1.A FE	960,000	83.232	799,030	960,000	960,000					1.500	1.500	JJ	7,200	14,400	10/14/2020	07/01/2030
485106-ME-5	KANSAS CITY MO SPL OBLG 5			2	1.E FE	1,074,662	103.398	925,409	895,000	931,723		(20,214)			5.000	2.603	AO	11,188	44,750	04/08/2016	10/01/2030
485424-PT-6	KANSAS ST DEPT OF TRANSPRTN HI 5			2	1.C FE	900,270	101.198	758,986	750,000	761,568		(16,900)			5.000	2.673	MS	12,500	37,500	11/14/2014	09/01/2030
49548K-BK-6	KING GEORGE CNTY VA ECON DEV A 3				1.C FE	1,778,912	92.164	1,474,630	1,600,000	1,718,844		(19,392)			3.000	1.654	AO	10,133	48,000	10/22/2020	10/15/2029
514271-AR-6	LANCASTER OH WTR REVENUE 5			2	1.D FE	1,484,041	100.137	1,301,787	1,300,000	1,300,000					5.000	5.000	JD	5,417	65,000	06/01/2012	12/01/2027
534272-D9-7	LINCOLN NE ELEC SYS REVENUE 5			2	1.C FE	1,153,680	103.679	1,036,792	1,000,000	1,028,869		(16,565)			5.000	3.221	MS	16,667	50,000	07/10/2015	09/01/2035
534272-M9-7	LINCOLN NE ELEC SYS REVENUE 1.749			1	1.C FE	2,003,815	79.769	1,575,436	1,975,000	1,996,472		(2,289)			1.749	1.615	MS	11,514	34,543	09/22/2020	09/01/2032
546589-VM-1	LOUISVILLE & JEFFERSON CNTY KY 5			2	1.D FE	2,308,726	101.869	1,971,167	1,935,000	1,972,051		(41,254)			5.000	2.782	MN	12,363	96,750	11/06/2014	05/15/2029
54659R-EL-1	LOUISVILLE & JEFFERSON CNTY KY 3			2	1.A FE	865,530	97.861	733,956	750,000	824,796		(12,198)			3.000	1.239	MN	2,875	22,500	08/06/2020	11/15/2035
56045R-XJ-3	MAINE ST MUNI BOND BANK 5			2	1.C FE	1,176,750	105.369	1,053,692	1,000,000	1,058,988		(19,695)			5.000	2.833	MN	8,333	50,000	07/12/2017	11/01/2036
57419T-5K-3	MARYLAND ST CMNTY DEV ADMIN DE 5.875				1.B FE	2,190,526	104.586	2,201,528	2,105,000	2,189,951		(575)			5.875	5.235	MS	16,146		12/05/2023	09/01/2031
58400U-AN-7	MECKLENBURG CNTY NC SPL OBLG 5			2	1.B FE	1,193,221	100.160	1,071,716	1,070,000	1,070,000					5.000	5.000	JJ	26,750	53,500	10/14/2011	01/01/2025
63968A-J9-7	NEBRASKA ST PUBLIC PWR DIST RE 5			2	1.E FE	2,002,957	103.661	1,772,599	1,710,000	1,785,527		(36,194)			5.000	2.731	JJ	42,750	85,500	07/11/2017	01/01/2031
64469N-AG-4	NEW HAMPSHIRE ST FEDERAL HIGHW 4.984			1	1.F FE	984,920	99.896	998,958	1,000,000	997,667		1,305			4.984	5.130	MS	16,613	49,840	11/12/2010	09/01/2025
64971W-GE-4	NEW YORK CITY NY TRANSITIONAL 5			2	1.A FE	2,217,547	100.717	1,913,631	1,900,000	1,927,811		(46,527)			5.000	2.482	FA	39,583	95,000	04/25/2017	08/01/2032
64971W-L9-9	NEW YORK CITY NY TRANSITIONAL 5			2	1.A FE	1,568,250	104.389	1,304,857	1,250,000	1,332,797		(34,225)			5.000	2.092	MN	10,417	62,500	08/24/2016	05/01/2034
64986D-DT-9	NEW YORK ST ENVRNMNTL FACS COR 5			2	1.A FE	2,419,060	108.051	2,161,019	2,000,000	2,159,184		(43,435)			5.000	2.591	JD	4,444	100,000	08/01/2017	06/15/2035
65887P-WH-4	NORTH DAKOTA ST PUBLIC FIN AUT 2.23				1.C FE	1,190,328	85.904	1,030,846	1,200,000	1,192,282		1,016			2.230	2.331	JD	2,230	26,760	01/18/2022	12/01/2030
677555-X4-1	OHIO ST ECON DEV REVENUE 2.186			1,2	1.B FE	1,800,000	84.427	1,519,691	1,800,000	1,800,000					2.186	2.186	MJSD	3,279	39,348	04/19/2021	09/01/2031
677632-D3-2	OHIO ST UNIV 5			2	1.B FE	956,024	101.576	812,604	800,000	816,010		(16,952)			5.000	2.793	JD	3,333	40,000	09/24/2014	12/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
677632-MV-0	OHIO ST UNIV 4.91			1	1.B FE	1,000,000	100.126	1,001,261	1,000,000	1,000,000					4.910	4.910	JD	4,092	49,100	09/15/2010	06/01/2040
682001-BX-9	OMAHA NE PUBLIC PWR DIST ELEC 5			2	1.D FE	1,197,700	100.147	1,001,473	1,000,000	1,002,034		(23,289)			5.000	2.632	FA	20,833	50,000	08/08/2014	02/01/2027
709235-YY-5	PENNSYLVANIA ST UNIV 5			2	1.C FE	2,378,140	105.510	2,110,197	2,000,000	2,150,993		(38,503)			5.000	2.831	MS	33,333	100,000	08/22/2017	09/01/2042
765433-KK-2	RICHMOND VA PUBLIC UTILITY REV 5			2	1.C FE	584,610	104.615	523,077	500,000	520,932		(9,812)			5.000	2.886	JJ	11,528	25,000	11/18/2016	01/15/2032
769318-EM-4	RIVERSOUTH OH AUTH REVENUE 4.913				1.C FE	685,000	101.524	695,436	685,000	685,000					4.913	4.913	JD	2,805	14,209	06/14/2023	12/01/2029
79574C-CD-3	SALT RIVER AZ PROJ AGRIC IMPT& 5			2	1.B FE	2,412,760	105.721	2,114,419	2,000,000	2,143,730		(45,511)			5.000	2.513	JJ	50,000	100,000	09/06/2017	01/01/2038
83755L-N4-4	SOUTH DAKOTA ST BLDG AUTH REVE 2.262			2	1.B FE	501,385	75.274	376,372	500,000	500,946		(136)			2.262	2.230	JD	943	11,310	08/28/2020	06/01/2036
83756C-P2-5	SOUTH DAKOTA ST HSG DEV AUTH 1.969				1.A FE	1,238,604	83.109	1,005,619	1,210,000	1,231,146		(3,137)			1.969	1.678	MN	3,971	23,825	07/20/2021	05/01/2030
847184-TR-9	SPARTANBURG SC WTRWKS REVENUE 5			2	1.C FE	1,158,650	103.868	1,038,681	1,000,000	1,033,256		(16,531)			5.000	3.211	JD	4,167	50,000	06/05/2015	12/01/2029
859883-EP-1	STEUBEN LAKES IN REGL WST DIST 1.837			2	1.C FE	1,200,000	82.816	993,794	1,200,000	1,200,000					1.837	1.837	MS	7,348	22,044	09/11/2020	09/01/2031
88283L-JE-7	TEXAS ST TRANSPRTN COMMISSIONS 5			2	1.A FE	1,153,980	100.459	1,004,592	1,000,000	1,004,596		(17,826)			5.000	3.172	AO	12,500	50,000	06/10/2014	04/01/2033
88283L-KV-7	TEXAS ST TRANSPRTN COMMISSIONS 4			1	1.A FE	1,901,160	96.367	1,445,507	1,500,000	1,803,420		(29,937)			4.000	1.652	AO	15,000	60,000	08/31/2020	10/01/2033
88675A-BX-3	TIGARD OR WTR SYS REVENUE 2				1.D FE	2,026,600	86.093	1,721,851	2,000,000	2,018,498		(2,617)			2.000	1.851	FA	16,667	40,000	10/21/2020	08/01/2030
90376P-CV-1	INT DEVELOPMENT FIN CORP 1.92 05/10/34				1.A FE	1,305,360	85.720	1,118,951	1,305,360	1,305,360					1.920	1.920	JAJO	5,987	25,063	03/18/2021	10/05/2034
915217-WN-9	UNIV OF VIRGINIA VA UNIV REVEN 5			2	1.A FE	2,414,080	106.573	2,131,451	2,000,000	2,150,917		(43,911)			5.000	2.579	AO	25,000	100,000	07/27/2017	04/01/2039
916277-KV-7	UPPER OCCOQUAN VA SEWAGE AUTH 5.3			1	1.A FE	750,000	103.310	774,827	750,000	750,000					5.300	5.300	JJ	19,875	39,750	12/20/2010	07/01/2027
92812V-E8-5	VIRGINIA ST HSG DEV AUTH 2.059				1.B FE	1,037,330	86.549	865,486	1,000,000	1,023,653		(4,078)			2.059	1.610	JJ	10,295	20,590	07/28/2020	07/01/2029
92818M-DP-2	VIRGINIA ST RESOURCES AUTH INF 5			2	1.C FE	37,955	100.121	35,042	35,000	35,000					5.000	5.000	MN	292	1,750	11/01/2017	11/01/2031
92818N-UE-6	VIRGINIA ST RESOURCES AUTH INF 1.45				1.C FE	1,195,000	86.605	1,034,933	1,195,000	1,195,000					1.450	1.450	MN	2,888	17,328	10/28/2020	11/01/2028
938240-CN-6	WASHINGTON CNTY OR CLEAN WTR S 5.701			1	1.B FE	999,806	105.699	983,003	930,000	961,193		(3,902)			5.701	5.099	AO	13,255	53,019	07/30/2010	10/01/2030
938782-FS-3	WASHINGTON DC MET AREA TRANSIT 5			2	1.D FE	1,792,860	106.059	1,590,878	1,500,000	1,613,025		(30,327)			5.000	2.741	JJ	37,500	75,000	08/10/2017	07/01/2037
958697-KY-9	WSTRN MN MUNI PWR AGY 2.695			1	1.D FE	700,343	88.452	619,165	700,000	700,239		(26)			2.695	2.690	JJ	9,433	18,865	11/25/2019	01/01/2032
975680-CG-2	WINSTON SALEM NC LTD OBLG 5				1.A FE	383,802	100.828	347,858	345,000	346,824		(4,236)			5.000	3.728	JD	1,438	17,250	09/09/2013	06/01/2024
975680-CU-1	WINSTON SALEM NC LTD OBLG 5				1.B FE	1,902,655	100.849	1,749,729	1,735,000	1,742,946		(18,430)			5.000	3.897	JD	7,229	86,750	09/09/2013	06/01/2024
977100-FC-5	WISCONSIN ST GEN FUND ANNUAL A 5			2	1.C FE	572,210	105.605	528,027	500,000	520,590		(8,359)			5.000	3.169	MN	4,167	25,000	03/22/2017	05/01/2035
0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						262,407,060	XXX	244,866,678	250,955,360	253,387,929		(1,040,237)			XXX	XXX	XXX	2,199,452	6,565,682	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.			4	1.A	247,130	91.824	216,893	236,206	242,416		(990)			3.000	2.570	MON	591	7,150	09/13/2012	08/15/2042
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.			4	1.A	1,175,811	92.863	1,004,044	1,081,206	1,165,503		(14,972)			3.500	2.223	MON	3,154	38,185	07/29/2020	10/15/2042
3132XG-S3-1	FREDDIE MAC 4.35 POOL ID WN2337			4	1.A	4,740,234	98.443	4,922,163	5,000,000	4,746,953		6,718			4.350	6.234	MON	18,729	18,125	11/27/2023	01/01/2030
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.			4	1.A	223,483	90.499	210,291	232,369	228,257		1,198			2.000	2.518	MON	387	4,699	06/23/2014	03/25/2041
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	214,922	97.890	210,388	214,922	214,922					3.500	3.500	MON	627	8,390	10/12/2011	10/25/2026
3136A3-FG-1	FANNIE MAE 4.5 POOL ID N.A.			4	1.A	1,271,252	98.246	1,165,547	1,186,354	1,229,287		(3,631)			4.500	4.046	MON	4,449	53,386	01/25/2012	01/25/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136A3-KN-0	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,052,253	97.122	998,871	1,028,470	1,028,655		(127)			3.500	3.486	MON	3,000	37,448	12/21/2011	10/25/2040
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.			4	1.A	109,432	92.850	102,504	110,398	109,960		176			2.000	2.181	MON	184	2,263	01/23/2015	01/25/2042
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	343,371	91.336	293,359	321,189	328,830		(1,191)			3.500	3.097	MON	937	11,340	05/01/2013	10/25/2042
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	179,381	95.501	163,945	171,669	174,062		(427)			3.500	3.233	MON	501	6,036	05/21/2015	10/25/2042
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.			4	1.A	152,932	93.402	142,420	152,480	152,665		(52)			2.000	1.966	MON	254	3,100	05/28/2013	02/25/2033
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	571,439	84.391	506,622	600,330	588,502		1,615			1.250	1.549	MON	625	7,533	08/21/2015	04/25/2043
3136AK-SC-8	FANNIE MAE 2.5 POOL ID N.A.			4	1.A	1,760,370	91.885	1,697,062	1,846,945	1,808,772		13,198			2.500	3.142	MON	3,848	47,013	12/16/2016	08/25/2034
3136AP-GW-6	FANNIE MAE 3 POOL ID N.A.			4	1.A	634,797	98.703	609,885	617,901	618,439		(1,315)			3.000	2.764	MON	1,545	20,667	05/04/2016	09/25/2038
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	202,609	99.106	191,250	192,975	193,012		(292)			3.500	3.383	MON	563	8,216	07/25/2017	04/25/2030
3136AX-FG-5	FANNIE MAE 3 POOL ID N.A.			4	1.A	1,699,534	92.140	1,703,276	1,848,575	1,700,150		617			3.000	4.715	MON	4,621		12/18/2023	05/25/2046
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.			4	1.A	1,704,387	89.196	1,438,852	1,613,143	1,686,119		(13,518)			3.000	2.294	MON	4,033	48,880	09/28/2020	06/25/2048
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.			4	1.A	494,321	90.011	430,807	478,617	490,755		(2,477)			3.000	2.423	MON	1,197	14,579	09/22/2020	05/25/2048
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	719,979	96.497	697,621	722,944	721,233		703			3.500	3.590	MON	2,109	25,718	09/19/2018	08/25/2050
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.			4	1.A	675,291	97.507	650,651	667,289	671,791		(1,978)			4.000	3.740	MON	2,224	27,060	10/18/2018	09/25/2050
3136B4-MA-3	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	950,089	95.649	902,826	943,894	944,447		(305)			3.500	3.471	MON	2,753	33,721	04/23/2019	08/25/2047
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.			4	1.A	3,886,079	89.476	3,267,753	3,652,116	3,853,735		(29,564)			3.000	2.273	MON	9,130	110,301	11/10/2021	11/25/2059
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.			4	1.A	405,325	85.534	337,003	393,998	401,342		(1,150)			2.500	2.193	MON	821	9,955	07/29/2020	02/25/2050
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.			4	1.A	1,504,396	84.509	1,249,670	1,478,749	1,497,209		(3,457)			2.000	1.792	MON	2,465	29,916	04/27/2021	07/25/2050
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.			4	1.A	650,764	99.577	586,932	589,427	642,904		(11,456)			5.000	3.218	MON	2,456	29,819	07/20/2020	07/25/2050
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.			4	1.A	4,237,960	82.521	3,390,213	4,108,292	4,220,177		(9,114)			2.000	1.744	MON	6,847	82,532	11/16/2020	12/25/2050
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.			4	1.A	780,185	60.397	458,597	759,304	853,959		(7,183)			2.000	0.874	MON	1,266	15,924	11/20/2020	10/25/2050
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	4,365,780	82.426	3,554,097	4,311,881	4,357,037		(5,978)			1.250	1.107	MON	4,492	54,239	01/27/2021	02/25/2041
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.			4	1.A	4,210,101	83.430	3,379,940	4,051,217	4,187,937		(11,511)			2.000	1.680	MON	6,752	81,460	12/14/2020	01/25/2051
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.			4	1.A	2,692,395	77.980	2,079,698	2,666,975	2,691,418		(2,797)			1.500	1.388	MON	3,334	40,307	01/22/2021	02/25/2051
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	2,847,514	81.085	2,316,501	2,856,888	2,850,498		1,053			1.250	1.282	MON	2,976	36,034	03/18/2021	05/25/2050
3136BL-LV-0	FANNIE MAE 3 POOL ID N.A.			4	1.A	4,596,894	90.344	4,025,965	4,456,244	4,577,222		(16,375)			3.000	2.560	MON	11,141	134,560	01/18/2022	05/25/2050
3136BL-QC-7	FANNIE MAE 2 POOL ID N.A.			4	1.A	4,015,761	81.832	3,289,770	4,020,158	4,016,240		646			2.000	2.011	MON	6,700	80,736	01/18/2022	10/25/2051
3136BM-5W-4	FANNIE MAE 4 POOL ID N.A.			4	1.A	4,419,564	96.040	4,201,210	4,374,453	4,415,509		(5,993)			4.000	3.824	MON	14,582	176,281	05/12/2022	03/25/2049
3136BN-X6-8	FANNIE MAE 4 POOL ID N.A.			4	1.A	2,606,484	97.170	2,696,177	2,774,700	2,612,534		9,795			4.000	5.755	MON	9,249	27,957	09/25/2023	06/25/2049
3136BP-C9-0	FANNIE MAE 5 POOL ID N.A.			4	1.A	4,509,762	99.225	4,511,460	4,546,704	4,512,636		4,956			5.000	5.255	MON	18,945	114,805	06/08/2023	07/25/2045
3136BP-CH-2	FANNIE MAE 5 POOL ID N.A.			4	1.A	4,585,926	98.969	4,555,726	4,603,188	4,588,497		3,055			5.000	5.082	MON	19,180	231,616	09/22/2022	06/25/2045
3136BP-E4-9	FANNIE MAE 5.5 POOL ID N.A.			4	1.A	4,501,611	100.372	4,506,392	4,489,685	4,500,967		(1,507)			5.500	5.422	MON	20,578	145,611	05/23/2023	02/25/2049
3136BP-LV-1	FANNIE MAE 5.5 POOL ID N.A.			4	1.A	4,710,272	100.689	4,685,618	4,653,557	4,705,508		(6,790)			5.500	5.129	MON	21,329	128,778	06/20/2023	12/25/2033
3136BP-ML-2	FANNIE MAE 6 POOL ID N.A.			4	1.A	4,778,075	102.734	4,757,054	4,630,479	4,766,051		(17,242)			6.000	5.097	MON	23,152	139,782	06/02/2023	10/25/2033
3136BP-MN-8	FANNIE MAE 6 POOL ID N.A.			4	1.A	4,369,847	101.004	4,364,605	4,321,233	4,369,360		(487)			6.000	5.532	MON	21,606	21,843	12/15/2023	01/25/2048
3136BP-QN-4	FANNIE MAE 6 POOL ID N.A.			4	1.A	4,191,926	102.261	4,215,566	4,122,362	4,180,781		(20,315)			6.000	5.420	MON	20,612	251,270	11/29/2022	06/25/2042
3136BP-S2-8	FANNIE MAE 5.5 POOL ID N.A.			4	1.A	4,243,701	99.408	4,215,297	4,240,389	4,243,307		(723)			5.500	5.459	MON	19,435	118,753	06/07/2023	06/25/2043
3136BP-X4-8	FANNIE MAE 5.5 POOL ID N.A.			4	1.A	2,621,354	101.343	2,652,840	2,617,673	2,621,034		(625)			5.500	5.438	MON	11,998	73,056	05/30/2023	06/25/2050
3136BQ-NP-0	FANNIE MAE 6.5 POOL ID N.A.			4	1.A	4,224,602	102.030	4,255,188	4,170,516	4,222,934		(1,668)			6.500	5.771	MON	22,590		12/05/2023	06/25/2048
3136BQ-RK-7	FANNIE MAE 6.5 POOL ID N.A.			4	1.A	4,892,913	101.988	4,946,905	4,850,472	4,892,056		(1,771)			6.500	6.008	MON	26,273	26,839	11/27/2023	07/25/2048
3136BQ-RT-8	FANNIE MAE 6.5 POOL ID N.A.			4	1.A	4,823,830	104.386	5,041,718	4,829,867	4,824,075		456			6.500	6.568	MON	26,162	53,245	10/24/2023	06/25/2049
31377U-6E-8	FANNIE MAE 3.65 POOL ID 387969			4	1.A	1,403,125	96.635	1,207,932	1,250,000	1,310,724		(28,649)			3.650	1.511	MON	3,929	46,259	03/24/2021	08/01/2028
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.			4	1.A	1,095,720	98.306	1,024,033	1,041,683	1,055,697		(5,485)			4.000	3.437	MON	3,472	42,409	10/19/2011	08/15/2030
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	85,584	98.132	82,490	84,060	84,279		(278)			3.500	3.166	MON	245	3,123	10/24/2011	11/15/2025
3137AK-L2-5	FREDDIE MAC 3 POOL ID N.A.			4	1.A	861,729	97.582	841,218	862,066	862,043		19			3.000	3.002	MON	2,155	26,513	01/20/2012	01/15/2027
3137AM-XC-6	FREDDIE MAC 3 POOL ID N.A.			4	1.A	830,732	95.109	831,683	874,455	863,557		2,794			3.000	3.420	MON	2,186	26,322	04/10/2012	03/15/2032
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.			4	1.A	68,505	94.715	65,873	69,548	69,266		183			2.000	2.239	MON	116	1,417	12/16/2014	06/15/2041
3137AN-DK-8	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	937,093	92.747	810,846	874,255	903,942		(4,734)			3.500	2.964	MON	2,550	30,793	06/21/2016	03/15/2042
3137AT-GL-0	FREDDIE MAC 0 POOL ID N.A.			4	1.A	676,235	74.625	497,552	666,738	674,541		(1,548)				-0.200	MON		677	07/22/2020	11/15/2040
3137AW-4N-2	FREDDIE MAC 3 POOL ID N.A.			4	1.A	718,664	93.655	661,083	705,870	706,632		(521)			3.000	2.935	MON	1,765	21,176	12/20/2012	11/15/2027
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.			4	1.A	243,393	9.782	187,647		184,792		(48,671)				7.024	MON	4,796	58,437	04/25/2019	03/15/2033
3137B2-7J-3	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	5,822	99.748	5,430	5,444	5,447		(133)			3.500	0.646	MON	16	1,213	04/20/2016	05/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.			4	1.A	161,107	95.273	156,424	164,186	162,882		702			1.750	2.203	MON	239	2,960	06/19/2013	06/15/2028
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	9,125	96.735	8,821	9,118	9,119		(1)			2.250	2.237	MON	17	216	12/16/2014	02/15/2044
3137BJ-C4-3	FREDDIE MAC 3 POOL ID N.A.			4	1.A	415,902	98.875	411,865	416,553	416,546		22			3.000	3.005	MON	1,041	13,437	07/28/2015	08/15/2042
3137BJ-H4-8	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	1,689,813	94.040	1,415,285	1,504,983	1,634,947		(14,514)			4.500	3.439	MON	5,644	67,724	09/06/2016	12/15/2053
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	237,146	96.062	219,657	228,663	235,427		(2,988)			3.500	2.226	MON	667	8,140	07/24/2020	03/15/2046
3137F5-GN-3	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	802,188	98.255	780,509	794,369	794,886		(608)			3.500	3.425	MON	2,317	28,946	04/25/2019	06/15/2045
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,137,797	81.865	3,274,847	4,000,287	4,112,623		(9,655)			2.000	1.725	MON	6,667	80,423	10/20/2020	11/25/2050
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,177,332	82.422	3,320,827	4,029,074	4,140,393		(9,869)			2.000	1.733	MON	6,715	80,963	11/20/2020	11/25/2050
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.			4	1.A	2,516,950	81.688	1,983,223	2,427,805	2,503,551		(6,495)			2.000	1.696	MON	4,046	48,808	11/23/2020	12/25/2050
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,189,079	83.303	3,362,491	4,036,451	4,152,091		(14,986)			2.000	1.603	MON	6,727	81,170	12/07/2020	09/25/2050
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	511,696	96.023	466,147	485,452	488,231		(1,529)			3.500	3.205	MON	1,416	17,250	09/27/2017	11/15/2028
3137FF-ND-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	3,525,197	82.294	2,844,124	3,456,075	3,514,039		(6,201)			2.000	1.803	MON	5,760	69,512	05/20/2021	03/25/2051
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.			4	1.A	1,380,587	97.908	1,299,136	1,326,890	1,331,409		(4,551)			4.000	3.688	MON	4,423	55,089	03/13/2019	11/15/2046
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	671,132	95.608	569,582	595,744	608,775		(2,617)			4.500	4.099	MON	2,234	27,100	08/06/2019	01/15/2049
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	538,480	90.647	474,621	523,591	534,046		(2,677)			2.250	1.723	MON	982	11,937	09/22/2020	03/25/2048
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.			4	1.A	3,318,735	82.008	2,629,577	3,206,507	3,285,479		(8,459)			2.000	1.721	MON	5,344	64,427	09/23/2020	08/25/2050
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	4,238,848	83.458	3,368,210	4,035,797	4,195,587		(15,919)			2.500	2.078	MON	8,408	101,443	04/23/2021	09/25/2050
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.			4	1.A	2,676,314	86.263	2,242,790	2,599,941	2,659,230		(10,657)			2.250	1.854	MON	4,875	59,070	08/10/2021	10/25/2049
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	2,167,051	84.613	1,759,908	2,079,953	2,147,651		(12,161)			2.500	1.932	MON	4,333	52,506	07/19/2021	10/25/2049
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	2,805,905	92.884	2,414,939	2,599,941	2,747,765		(26,419)			3.500	2.483	MON	7,583	91,887	04/22/2021	10/25/2049
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	4,227,400	80.442	3,361,215	4,178,434	4,223,628		(3,928)			2.000	1.893	MON	6,964	83,897	05/19/2021	11/25/2050
3137H5-K3-0	FREDDIE MAC 3 POOL ID N.A.			4	1.A	4,573,515	89.948	3,969,888	4,413,525	4,550,303		(17,466)			3.000	2.521	MON	11,034	133,234	01/25/2022	09/25/2050
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	2,299,979	95.832	2,183,980	2,278,970	2,292,470		(4,597)			3.500	3.306	MON	6,647	80,996	04/06/2022	11/25/2049
3137H7-QD-8	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	2,555,289	98.868	2,624,356	2,654,414	2,556,826		2,235			4.500	5.481	MON	9,954	10,025	11/16/2023	06/25/2033
3137H7-ZL-0	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A FE	4,455,337	97.616	4,349,120	4,455,337	4,455,337					4.500	4.500	MON	16,708	201,867	09/13/2022	07/25/2033
3137H9-BD-0	FREDDIE MAC 5 POOL ID N.A.			4	1.A	4,329,249	100.253	4,352,423	4,341,459	4,330,709		2,450			5.000	5.069	MON	18,089	219,117	09/22/2022	06/25/2047
3137H9-G4-5	FREDDIE MAC 5.5 POOL ID N.A.			4	1.A	4,198,151	101.427	4,276,754	4,216,599	4,198,823		1,023			5.500	5.630	MON	19,326	58,353	09/20/2023	09/25/2033
3137H9-KL-2	FREDDIE MAC 5 POOL ID N.A.			4	1.A	4,420,706	99.694	4,385,932	4,399,396	4,417,893		(4,911)			5.000	4.862	MON	2,636	189,019	12/08/2022	06/25/2042
3137H9-RL-5	FREDDIE MAC 5 POOL ID N.A.			4	1.A	4,776,682	99.255	4,728,513	4,764,028	4,776,078		(1,078)			5.000	4.949	MON	19,850	139,728	05/08/2023	12/25/2052
3137H9-W7-0	FREDDIE MAC 6 POOL ID N.A.			4	1.A FE	4,452,962	100.860	4,471,006	4,432,875	4,450,112		(5,139)			6.000	5.799	MON	22,164	202,315	03/07/2023	07/25/2046
3137HA-NU-6	FREDDIE MAC 6 POOL ID N.A.			4	1.A	2,802,332	101.916	2,870,367	2,816,414	2,803,020		941			6.000	6.330	MON	14,082	14,340	11/13/2023	11/25/2048
3137HA-R6-5	FREDDIE MAC 6 POOL ID N.A.			4	1.A	4,757,714	102.263	4,858,566	4,751,032	4,757,556		(249)			6.000	5.929	MON	23,755	24,080	11/27/2023	04/25/2043
3137HA-SZ-0	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	4,529,392	94.851	4,625,387	4,876,459	4,534,125		4,733			2.500	5.200	MON	10,159		12/12/2023	05/25/2041
3137HA-U4-6	FREDDIE MAC 6.5 POOL ID N.A.			4	1.A	4,974,609	101.628	4,962,551	4,883,052	4,972,855		(1,754)			6.500	5.712	MON	26,450		12/06/2023	08/25/2045
3138LK-6M-4	FANNIE MAE 2.925 POOL ID AN7175			4	1.A	3,141,939	94.691	2,734,573	2,887,895	2,973,503		(50,025)			2.925	1.341	MON	7,274	85,644	02/02/2021	10/01/2027
3138LL-5E-1	FANNIE MAE 3.04 POOL ID AN8044			4	1.A	3,104,897	94.867	2,709,687	2,856,309	2,948,654		(50,243)			3.040	1.416	MON	7,477	88,038	04/23/2021	01/01/2028
3138LM-6U-2	FANNIE MAE 3.44 POOL ID AN8982			4	1.A	5,811,094	95.931	5,036,355	5,250,000	5,462,999		(106,817)			3.440	1.552	MON	15,552	183,108	03/23/2021	05/01/2028
3138LM-GT-4	FANNIE MAE 3.22 POOL ID AN8309			4	1.A	3,063,672	95.163	2,616,993	2,750,000	2,852,941		(55,213)			3.220	1.379	MON	7,625	89,780	11/17/2020	02/01/2028
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.			4	1.A	8,956	97.287	8,329	8,562	8,633		(60)			4.000	3.324	MON	29	354	01/22/2014	07/15/2039
3140HS-NS-6	FANNIE MAE 4.2 POOL ID BL1300			4	1.A	2,344,922	99.013	1,980,267	2,000,000	2,140,359		(60,325)			4.200	1.369	MON	7,233	85,167	02/03/2021	01/01/2029
3140HS-W5-6	FANNIE MAE 3.59 POOL ID BL1567			4	1.A	3,165,885	95.685	2,655,254	2,775,000	2,925,166		(63,296)			3.590	1.439	MON	8,579	101,006	10/20/2020	02/01/2029
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460			4	1.A	4,406,068	95.373	3,672,030	3,850,196	4,080,000		(91,425)			3.400	1.148	MON	11,273	132,725	09/23/2020	05/01/2029
3140LF-XU-3	FANNIE MAE 2.27 POOL ID BS5190			4	1.A	2,174,609	89.962	2,249,059	2,500,000	2,184,143		9,534			2.270	7.700	MON	4,887	4,729	11/27/2023	04/01/2029
3140LJ-T6-3	FANNIE MAE 4.555 POOL ID BS7772			4	1.A	2,941,523	99.395	2,981,851	3,000,000	2,950,711		9,188			4.555	5.394	MON	11,767	46,309	08/07/2023	03/01/2028
3140LL-4N-8	FANNIE MAE 5.52 POOL ID BS9828			4	1.A	5,062,500	102.666	5,133,322	5,000,000	5,061,344		(1,156)			5.520	4.968	MON	23,767		12/11/2023	10/01/2028
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359			4	1.A	73,386	96.909	69,088	71,292	72,158		(573)			3.000	2.181	MON	178	2,226	11/06/2013	02/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						252,545,794	XXX	232,886,805	247,205,145	250,025,601		(877,547)			XXX	XXX	XXX	804,526	6,036,531	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities																					
30305L-AJ-1	FRESB MULTIFAMILY MORTGAGE PAS 2.92 POOL ID N.A.			4	1.A	3,942,192	94.468	3,971,047	4,203,603	3,950,148		7,956			2.920	6.938	MON	10,229		12/06/2023	08/25/2027
3136AY-6S-7	FANNIEMAE-ACES 2.5257 POOL ID N.A.			4	1.A	2,491,572	98.005	2,282,113	2,328,572	2,341,943		(44,310)			2.526	1.170	MON	4,901	61,558	12/07/2020	11/25/2024
3136B2-7L-0	FANNIEMAE-ACES 3.5813 POOL ID N.A.			4	1.A	3,342,216	96.526	2,759,024	2,858,330	3,046,304		(89,264)			3.581	0.709	MON	8,530	103,822	01/12/2021	08/25/2028
3136B6-XJ-7	FANNIEMAE-ACES 2.522 POOL ID N.A.			4	1.A	3,795,138	90.982	3,247,646	3,569,532	3,676,773		(44,012)			2.522	1.425	MON	7,502	90,226	03/23/2021	08/25/2029
3137FG-ZZ-1	FHLMC MULTIFAMILY STRUCTURED P 3.7 POOL ID N.A.			4	1.A	2,390,360	96.052	1,921,042	2,000,000	2,226,785		(51,485)			3.700	1.118	MON	6,167	74,000	02/03/2021	01/25/2033
3137FK-WD-4	FHLMC MULTIFAMILY STRUCTURED P 3.499 POOL ID N.A.			4	1.A	3,237,171	97.651	2,877,017	2,946,230	2,995,997		(57,918)			3.499	1.839	MON	8,591	103,218	12/09/2020	01/25/2026
3137FW-HT-0	FHLMC MULTIFAMILY STRUCTURED P 1.378 POOL ID N.A.			4	1.A	4,757,422	83.135	4,156,728	5,000,000	4,852,346		46,394			1.378	2.322	MON	5,742	68,900	01/19/2022	07/25/2030
3137HB-3D-4	FHLMC MULTIFAMILY STRUCTURED P 5.069 POOL ID N.A.			4	1.A	1,999,688	103.075	2,061,500	2,000,000	1,999,695		8			5.069	5.073	MON	8,448	8,448	11/16/2023	10/25/2028
0839999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities						25,955,757	XXX	23,276,118	24,906,267	25,089,991		(232,632)			XXX	XXX	XXX	60,110	510,171	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383			4	1.A	1,460,320	93.577	1,282,561	1,370,589	1,608,196		(18,438)			3.500	1.798	MON	3,998	47,971	10/27/2020	03/01/2048
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556			4	1.A	1,384,979	90.242	1,177,346	1,304,661	1,384,024		(14,247)			3.000	1.588	MON	3,262	39,865	11/13/2020	05/01/2050
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701			4	1.A	2,573,566	89.110	2,154,599	2,417,913	2,555,818		(14,397)			3.000	2.328	MON	6,045	72,980	07/23/2020	08/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877			4	1.A	3,123,011	85.558	2,531,191	2,958,447	3,110,566		(24,915)			2.500	2.089	MON	6,163	74,104	09/15/2020	09/01/2050
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655			4	1.A	3,612,702	90.295	3,111,393	3,445,796	3,586,804		(26,117)			2.000	1.078	MON	5,743	69,785	12/14/2020	12/01/2035
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477			4	1.A	22,961	103.056	23,934	23,225	23,066		53			5.500	5.743	MON	106	1,300	01/24/2007	10/01/2032
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918			4	1.A	2,714,615	85.587	2,203,222	2,574,238	2,706,391		(12,644)			2.500	1.738	MON	5,363	64,994	09/24/2020	10/01/2050
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323			4	1.A	2,397,595	86.113	1,978,988	2,298,129	2,385,196		(11,557)			2.000	1.427	MON	3,830	46,312	12/08/2020	12/01/2040
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956			4	1.A	102,597	101.614	95,453	93,937	96,789		(1,692)			6.000	4.111	MON	470	5,815	12/15/2010	12/01/2027
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617			4	1.A	203,925	92.667	188,676	203,607	203,780		(44)			2.500	2.475	MON	424	5,174	06/05/2013	06/01/2033
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804			4	1.A	106,132	98.082	101,095	103,072	104,738		(556)			4.000	3.432	MON	344	4,191	06/06/2011	07/01/2031
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818			4	1.A	265,961	98.003	250,098	255,195	261,028		(1,928)			4.000	3.193	MON	851	10,389	10/14/2011	08/01/2031
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563			4	1.A	49,257	98.139	46,876	47,765	48,475		(265)			4.000	3.412	MON	159	1,949	11/15/2010	11/01/2030
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667			4	1.A	109,967	98.029	107,968	110,139	110,027		40			4.000	4.039	MON	367	4,491	02/08/2011	03/01/2031
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059			4	1.A	103,821	96.445	94,602	98,089	101,177		(985)			3.500	2.454	MON	286	3,494	05/30/2012	05/01/2032
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029			4	1.A	189,542	96.446	173,867	180,275	185,222		(1,577)			3.500	2.582	MON	526	6,421	04/16/2012	04/01/2032
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444			4	1.A	339,079	92.921	304,606	327,810	334,346		(1,803)			2.500	1.952	MON	683	8,308	04/30/2013	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353			4	1.A	189,925	93.762	173,788	185,349	188,120		(607)			3.000	2.644	MON	463	5,627	07/28/2015	08/01/2035
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741			4	1.A	353,236	91.979	316,545	344,148	351,949		(1,403)			3.000	2.587	MON	860	10,420	08/27/2019	08/01/2039
0849999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						19,303,192	XXX	16,316,811	18,342,386	19,345,712		(133,083)			XXX	XXX	XXX	39,943	483,592	XXX	XXX
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						560,211,803	XXX	517,346,412	541,409,158	547,849,233		(2,283,499)			XXX	XXX	XXX	3,104,031	13,595,976	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
00081T-AK-4	ACCO BRANDS CORP 4.25 15/03/29			2	3.C FE	380,625	90.208	360,831	400,000	360,244	27,830	2,414			4.250	5.128	MS	5,006	17,000	05/04/2022	03/15/2029
00109L-AA-1	ADT SEC CORP 4.125 01/08/29			2	3.B FE	551,500	91.979	551,871	600,000	551,871	35,921	5,677			4.125	5.446	FA	10,313	24,750	02/15/2022	08/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00164V-AF-0	AMC NETWORKS INC 4.25 15/02/29			2	4.B FE	201,588	76.555	287,081	375,000	201,588	141,338		173,412		4.250	4.250	FA	6,021	15,938	01/25/2021	02/15/2029
00253X-AB-7	AMERICAN AIRLINES/AADVAN 5.75 20/04/29				3.A FE	1,674,375	97.446	1,705,309	1,750,000	1,680,379		6,004			5.750	6.916	JAJO	19,845	32,344	08/28/2023	04/20/2029
00287Y-AQ-2	ABBVIE INC 3.6 14/05/25			2	1.G FE	965,780	98.142	981,416	1,000,000	992,118		5,465			3.600	4.192	MN	4,700	36,000	09/25/2018	05/14/2025
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 4.875 15/08/26			2	4.C FE	244,375	97.812	244,529	250,000	244,457		82			4.875	5.788	FA	4,604		12/13/2023	08/15/2026
00737W-AA-7	ADTALEM GLOBAL EDUCATION 5.5 01/03/28			2	3.C FE	607,063	96.191	594,457	618,000	592,185	29,562	1,788			5.500	5.900	MS	11,330	33,990	11/14/2022	03/01/2028
007973-AD-2	ADVANCED ENERGY IND 2.5 15/09/28				3.B Z	335,533	105.250	351,535	334,000	335,470		(63)			2.500	2.402	MS	2,528		12/13/2023	09/15/2028
008911-BK-4	AIR CANADA 3.875 15/08/26		A	2	3.A FE	537,625	95.528	549,287	575,000	549,287	31,850	8,229			3.875	5.580	FA	8,417	22,281	04/28/2022	08/15/2026
009279-AA-8	AIRBUS SE 3.15 10/04/27		D	2	1.F FE	1,518,660	95.675	1,435,120	1,500,000	1,506,476		(2,013)			3.150	3.001	AO	10,631	47,250	05/24/2017	04/10/2027
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27				2.B	1,342,837	111.350	1,426,394	1,281,000	1,323,266		(9,076)			0.375	-0.506	MS	1,601	2,451	08/30/2023	09/01/2027
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.8 15/02/29				1.G FE	1,711,778	97.212	1,487,025	1,529,670	1,660,737		(39,600)			4.800	1.535	FA	27,738	73,424	10/04/2021	02/15/2029
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875 15/02/30			2	3.C FE	1,129,219	95.818	1,221,681	1,275,000	1,150,048	3,499	15,715			4.875	6.845	FA	23,481	62,156	01/11/2023	02/15/2030
019579-AA-9	ATLAS LUXCO 4 / ALL UNI 4.625 01/06/28			2	4.C FE	300,000	90.683	272,050	300,000	272,050	24,271				4.625	4.625	JD	1,156	13,875	05/05/2021	06/01/2028
019736-AF-4	ALLISON TRANSMISSION INC 5.875 01/06/29			2	3.A FE	615,969	99.633	597,798	600,000	597,798	39,566	(5,228)			5.875	3.782	JD	2,938	35,250	06/21/2021	06/01/2029
02079K-AD-9	ALPHABET INC 1.1 15/08/30			2	1.C FE	997,260	82.968	829,680	1,000,000	998,155		267			1.100	1.129	FA	4,156	11,000	08/03/2020	08/15/2030
022249-AU-0	HOWMET AEROSPACE INC 6.75 15/01/28				2.C FE	121,095	105.322	123,226	117,000	120,523		(572)			6.750	5.911	JJ	3,642	3,949	03/23/2023	01/15/2028
023771-T3-2	AMERICAN AIRLINES INC 7.25 15/02/28			2	3.C FE	125,000	100.969	126,212	125,000	125,000					7.250	7.250	FA	3,424	4,531	02/08/2023	02/15/2028
029163-AD-4	MUNICH RE AMERICA CORP 7.45 15/12/26				1.F FE	2,042,545	107.603	1,673,220	1,555,000	1,704,982		(46,836)			7.450	3.988	JD	5,149	115,848	04/20/2017	12/15/2026
03040W-AK-1	AMERICAN WATER CAPITAL C 3.85 01/03/24			2	2.A FE	2,988,030	99.657	2,989,715	3,000,000	2,999,759		1,390			3.850	3.898	MS	38,500	115,500	11/08/2013	03/01/2024
03040W-BB-0	AMERICAN WATER CAPITAL C 3.625 15/06/26				2.A FE	2,357,335	99.850	2,376,430	2,380,000	2,358,869		1,534			3.625	4.010	JD	3,834	39,782	10/23/2023	06/15/2026
031162-DM-9	AMGEN INC 5.25 02/03/25				2.A FE	2,994,000	100.219	3,006,572	3,000,000	2,994,213		213			5.250	5.420	MS	52,063		12/12/2023	03/02/2025
03674X-AS-5	ANTERO RESOURCES CORP 5.375 01/03/30			2	3.A FE	302,250	95.839	311,477	325,000	303,941		1,691			5.375	6.659	MS	5,823	8,734	05/11/2023	03/01/2030
03690A-AF-3	ANTERO MIDSTREAM PART/FI 5.75 15/01/28			2	3.C FE	488,750	98.991	494,955	500,000	491,484	25,882	1,797			5.750	6.228	JJ	13,257	28,750	06/09/2022	01/15/2028
03937L-AA-3	ARCH CAPITAL GROUP LTD 7.35 01/05/34				2.A FE	1,677,925	114.764	1,434,551	1,250,000	1,540,829		(21,593)			7.350	4.527	MN	15,313	91,875	09/15/2016	05/01/2034
03959K-AA-8	ARCHROCK PARTNERS LP/FIN 6.875 01/04/27			2	4.B FE	358,750	100.250	350,875	350,000	350,875	19,748	(2,996)			6.875	2.568	AO	6,016	24,062	04/02/2019	04/01/2027
039653-AA-8	ARCOSA INC 4.375 15/04/29			2	3.B FE	703,219	93.138	698,535	750,000	677,616	28,518	3,874			4.375	3.813	AO	6,927	32,813	07/06/2022	04/15/2029
03969A-AN-0	ARDAGH PKG FIN/HLDGS USA 4.125 15/08/26			2	4.A FE	274,500	91.250	273,750	300,000	273,750	(6,763)	6,013			4.125	6.838	MN	1,581	12,375	01/30/2023	08/15/2026
03969A-AQ-3	ARDAGH PKG FIN/HLDGS USA 5.25 30/04/25			2	4.A FE	285,750	97.252	291,757	300,000	287,247		1,497			5.250	8.644	AO	2,669		10/26/2023	04/30/2025
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24				2.C FE	1,436,527	102.938	1,420,538	1,380,000	1,384,860		(29,202)			4.625	2.549	MS	21,275	63,825	10/25/2022	03/01/2024
04271T-AB-6	ARRAY TECHNOLOGIES INC 1 01/12/28				4.A Z	464,307	98.350	467,163	475,000	458,000	(6,586)	279			1.000	1.481	JD	396	1,855	12/13/2023	12/01/2028
04288B-AB-6	ARSENAL AIC PARENT LLC 8 01/10/30			2	3.C FE	256,938	104.336	260,840	250,000	256,504	(364)	(70)			8.000	6.912	AO	7,833		12/15/2023	10/01/2030

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		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
043436-AW-4	ASBURY AUTOMOTIVE GROUP 4.625 15/11/29			2	3.B FE	323,750	92.590	324,064	350,000	323,863		113			4.625	6.142	MN	2,068		12/15/2023	11/15/2029
053773-BC-0	AVIS BUDGET CAR/FINANCE 5.75 15/07/27			2	3.C FE	240,625	96.937	242,342	250,000	240,721		96			5.750	6.935	JJ	6,628		12/13/2023	07/15/2027
05379B-AM-9	AVISTA CORP 5.7 01/07/37				1.G FE	854,020	98.976	989,764	1,000,000	898,429		4,424			5.700	6.855	JJ	28,500	57,000	04/30/2008	07/01/2037
05531F-BE-2	TRUIST FINANCIAL CORP 3.7 05/06/25			2	1.G FE	1,989,660	97.720	1,954,408	2,000,000	1,997,645		1,572			3.700	3.785	JD	5,344	74,000	06/20/2018	06/05/2025
058498-AZ-9	BALL CORP 6 15/06/29			2	3.A FE	997,500	102.121	1,021,205	1,000,000	997,652		152			6.000	6.051	JJ	38,333		07/25/2023	06/15/2029
06048W-L9-9	BANK OF AMERICA CORP 1.4 14/05/26			2	1.G FE	1,000,000	90.958	909,581	1,000,000	1,000,000					1.400	1.400	MN	1,828	14,000	05/13/2021	05/14/2026
06368E-3G-5	BANK OF MONTREAL 1 10/02/27		A	2	1.F FE	497,500	88.530	442,649	500,000	498,714		404			1.000	1.084	FMAN	708	5,000	12/15/2020	02/10/2027
06368E-F7-2	BANK OF MONTREAL 1.05 19/02/27		A	2	1.F FE	854,080	86.928	869,283	1,000,000	876,014		21,934			1.050	5.353	FA	3,850	5,250	05/17/2023	02/19/2027
06405L-AD-3	BANK OF NEW YORK MELLON 5.148 22/05/26			2	1.C FE	1,000,000	99.993	999,932	1,000,000	1,000,000					5.148	5.148	FMAN	5,577	25,454	05/17/2023	05/22/2026
06406F-AC-7	BANK OF NY MELLON CORP 2.8 04/05/26			2	1.F FE	996,450	95.725	957,247	1,000,000	999,127		355			2.800	2.839	MN	4,433	28,000	04/25/2016	05/04/2026
06738G-8A-1	BARCLAYS BANK PLC 0 04/02/25	@	D		1.E FE	937,731	189.621	1,380,441	728,000	728,000						-3.645				10/04/2022	02/04/2025
06739G-CF-4	BARCLAYS BANK PLC 0 18/02/25	@	D		1.E FE	380,513	108.516	396,083	365,000	365,000										10/04/2022	02/18/2025
092113-AQ-2	BLACK HILLS CORP 4.35 01/05/33			2	2.A FE	1,667,565	92.423	1,386,338	1,500,000	1,620,141		(11,141)			4.350	3.327	MN	10,875	65,250	06/25/2019	05/01/2033
093712-AJ-6	BLOOM ENERGY CORP 3 01/06/28				4.B Z	410,700	106.500	387,660	364,000	386,857	(19,926)	(3,916)			3.000	0.345	JD	910	5,915	08/29/2023	06/01/2028
09709U-V7-0	BOFA FINANCE LLC 0.6 25/05/27				1.E FE	883,825	108.377	927,707	856,000	876,723		(5,244)			0.600	-0.108	MN	514	4,944	10/10/2023	05/25/2027
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25				1.G FE	3,897,551	188.380	5,662,703	3,006,000	3,278,229		(222,358)			0.750	-5.676	MN	3,758	22,545	10/25/2022	05/01/2025
10373Q-BE-9	BP CAP MARKETS AMERICA 3.41 11/02/26			2	1.F FE	2,228,520	97.676	1,953,524	2,000,000	2,089,368		(45,163)			3.410	1.090	FA	26,522	68,200	11/16/2020	02/11/2026
110122-CP-1	BRISTOL-MYERS SQUIBB CO 3.4 26/07/29			2	1.F FE	245,954	94.957	235,492	248,000	246,792		193			3.400	3.496	JJ	3,630	8,432	05/07/2019	07/26/2029
11133T-AC-7	BROADRIDGE FINANCIAL SOL 3.4 27/06/26			2	2.B FE	1,995,100	96.336	1,926,722	2,000,000	1,998,603		528			3.400	3.429	JD	756	68,000	08/02/2017	06/27/2026
118230-AQ-4	BUCKEYE PARTNERS LP 3.95 01/12/26			2	3.C FE	422,625	94.500	425,250	450,000	425,250	18,992	3,644			3.950	4.914	JD	1,481	17,775	01/07/2020	12/01/2026
118230-AU-5	BUCKEYE PARTNERS LP 4.5 01/03/28			2	3.C FE	178,063	94.625	165,594	175,000	165,594	12,239	(470)			4.500	4.177	MS	2,625	7,875	10/05/2021	03/01/2028
12008R-AN-7	BUILDERS FIRSTSOURCE INC 5 01/03/30			2	3.C FE	374,375	96.573	386,292	400,000	376,523		2,151			5.000	6.147	MS	6,667	10,000	05/04/2023	03/01/2030
12189T-AG-9	BURLINGTN NORTH SANTA FE 6.875 01/12/27				1.D FE	2,423,760	108.545	2,170,900	2,000,000	2,202,864		(46,788)			6.875	4.071	JD	11,458	137,500	11/13/2018	12/01/2027
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5 01/02/28			2	3.C FE	530,250	95.714	502,496	525,000	502,496	29,342	(1,315)			5.000	3.804	FA	10,938	26,250	02/09/2022	02/01/2028
1248EP-CD-3	CCO HLDGS LLC/CAP CORP 4.75 01/03/30			2	3.C FE	685,625	91.360	593,837	650,000	593,837	48,434	(8,758)			4.750	0.993	MS	10,292	30,875	03/04/2021	03/01/2030
1248EP-CE-1	CCO HLDGS LLC/CAP CORP 4.5 15/08/30			2	3.C FE	764,188	90.154	676,154	750,000	676,154	58,751	(2,213)			4.500	3.136	FA	12,750	33,750	12/20/2021	08/15/2030
1248EP-CP-6	CCO HLDGS LLC/CAP CORP 4.25 15/01/34			2	3.C FE	1,178,813	81.293	955,190	1,175,000	955,190	88,395	(408)			4.250	4.183	JJ	23,027	49,938	08/06/2021	01/15/2034
125896-BW-9	CMS ENERGY CORP 3.375 01/05/28				2.B FE	2,030,366	98.900	2,056,131	2,079,000	2,032,381		2,015			3.375	3.946	MN	11,694	34,304	10/26/2023	05/01/2028
126408-HM-8	CSX CORP 4.25 15/03/29			2	2.A FE	2,199,220	99.982	1,999,648	2,000,000	2,111,233		(20,475)			4.250	3.040	MS	25,028	85,000	06/17/2019	03/15/2029
12653C-AC-2	CNX RESOURCES CORP 7.25 14/03/27			2	3.B FE	242,719	100.887	226,997	225,000	226,997	9,590	(5,910)			7.250	0.529	MS	4,848	16,313	01/07/2021	03/14/2027
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34			2	1.C FE	623,352	72.022	439,235	609,862	620,969		(2,032)			1.950	1.586	MON	33	11,929	07/21/2021	02/28/2034
131347-CP-9	CALPINE CORP 4.625 01/02/29			2	4.A FE	357,000	92.771	324,697	350,000	324,697	27,412	(3,931)			4.625	-1.039	FA	6,745	16,188	01/15/2021	02/01/2029
131347-CQ-7	CALPINE CORP 5 01/02/31			2	4.A FE	375,375	91.687	320,904	350,000	320,904	30,753	(3,812)			5.000	2.859	FA	7,292	17,500	11/05/2020	02/01/2031

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

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		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
13605W-N2-3	CANADIAN IMPERIAL BANK 0.9 25/11/25		A	2	1.F FE	1,998,000	92.531	1,850,623	2,000,000	1,999,228		400			0.900	0.920	MN	1,800	18,000	11/23/2020	11/25/2025
13648T-AC-1	CANADIAN PACIFIC RAILWAY 2.875 15/11/29		A	2	2.B FE	1,679,432	90.196	1,428,705	1,584,000	1,669,451		(9,982)			2.875	1.864	MN	5,819	26,059	04/19/2023	11/15/2029
140501-AC-1	CAPITAL SOUTHWEST CORP 3.375 01/10/26			2	2.C FE	2,386,032	88.500	2,124,000	2,400,000	2,392,145		2,672			3.375	3.500	AO	20,250	81,000	08/24/2021	10/01/2026
141784-AM-0	CARGILL INC 7.41 18/06/27				1.F FE	860,145	107.266	697,228	650,000	710,173		(15,679)			7.410	4.520	MN	6,154	48,165	11/17/2011	06/18/2027
143658-BN-1	CARNIVAL CORP 5.75 01/03/27			2	4.C FE	230,000	97.650	244,125	250,000	232,151		2,151			5.750	8.323	MS	4,792	7,188	07/18/2023	03/01/2027
143658-BQ-4	CARNIVAL CORP 4 01/08/28			2	3.B FE	423,969	92.953	441,524	475,000	426,662		2,693			4.000	6.578	FA	7,917		09/13/2023	08/01/2028
14739L-AB-8	CASCADES INC/USA INC 5.375 15/01/28		A	2	3.C FE	899,375	96.750	870,750	900,000	859,205	80,780	(7,988)			5.375	1.829	JJ	22,306	48,375	10/20/2022	01/15/2028
151290-BX-0	CEMEX SAB DE CV 5.2 17/09/30		D	2	3.A FE	329,250	96.332	288,997	300,000	288,997	15,412	(5,408)			5.200	2.121	MS	4,507	15,600	02/16/2021	09/17/2030
15189T-20-6	CENTERPOINT ENERGY INC ZERO PREMIUM FLTG RT 09-15-2019				3.A FE	463,427	3,887.000	308,978	7,949	223,023	15,523	(78,083)			196.252	-23.656	MJSD	693	17,104	03/25/2020	09/15/2029
15189T-BC-0	CENTERPOINT ENERGY INC 4.25 15/08/26				2.B FE	2,366,736	100.450	2,387,697	2,377,000	2,367,648		912			4.250	4.409	FA	41,251		09/22/2023	08/15/2026
163851-AF-5	CHEMOURS CO 5.75 15/11/28			2	4.A FE	386,250	95.252	357,193	375,000	357,193	31,286	(10,930)			5.750	5.750	MN	2,755	21,563	12/09/2020	11/15/2028
166754-AS-0	CHEVRON PHILLIPS CHEM CO 3.7 01/06/28			2	1.G FE	2,443,325	95.575	2,389,366	2,500,000	2,470,845		5,915			3.700	3.988	JD	7,708	92,500	12/14/2018	06/01/2028
17298C-L3-0	CITIGROUP INC 1.5 22/01/31			2	1.G FE	997,500	78.299	782,994	1,000,000	998,196		240			1.500	1.527	JJ	6,625	15,000	01/20/2021	01/22/2031
17298C-LM-8	CITIGROUP INC 2 30/09/28			2	1.G FE	1,996,000	84.683	1,693,660	2,000,000	1,997,397		517			2.000	2.029	MS	10,111	40,000	03/30/2021	09/30/2028
17330Y-UV-0	CITIGROUP GLOBAL MARKETS 0.25 13/01/28				1.F FE	504,388	92.020	452,738	492,000	501,971		(2,417)			0.250	-0.250	JAJO	267	913	04/11/2023	01/13/2028
17331H-5G-7	CITIGROUP GLOBAL MARKETS 0.25 22/03/28				1.F Z	576,450	103.480	568,105	549,000	572,142		(4,321)			0.250	-0.732	MJSD	34	1,029	03/15/2023	03/22/2028
17888H-AB-9	CIVITAS RESOURCES INC 8.75 01/07/31			2	3.C FE	887,750	106.487	931,758	875,000	886,883		(867)			8.750	8.151	JJ	38,707		10/10/2023	07/01/2031
18538R-AJ-2	CLEARWATER PAPER CORP 4.75 15/08/28			2	3.C FE	469,375	92.693	417,117	450,000	417,117	26,452	(5,344)			4.750	2.034	FA	8,075	21,375	02/10/2021	08/15/2028
18539U-AC-9	CLEARWAY ENERGY OP LLC 4.75 15/03/28			2	3.B FE	784,000	96.292	770,336	800,000	766,361	26,646	2,055			4.750	4.771	MS	11,189	38,000	05/12/2022	03/15/2028
185899-AH-4	CLEVELAND-CLIFFS INC 5.875 01/06/27			2	3.C FE	360,500	99.657	348,798	350,000	348,798	18,832	(4,398)			5.875	3.188	JD	1,714	20,563	02/22/2022	06/01/2027
185899-AK-7	CLEVELAND-CLIFFS INC 4.625 01/03/29			2	3.C FE	510,625	92.576	462,879	500,000	462,879	23,936	(4,807)			4.625	0.126	MS	7,708	23,125	04/28/2021	03/01/2029
186108-CJ-3	CLEVELAND ELECTRIC ILLUM 5.5 15/08/24				2.A FE	497,330	99.838	499,188	500,000	499,839		246			5.500	5.552	FA	10,389	27,500	08/13/2009	08/15/2024
202795-JK-7	COMMONWEALTH EDISON CO 2.95 15/08/27			2	1.F FE	1,674,975	94.698	1,420,464	1,500,000	1,595,195		(27,573)			2.950	1.036	FA	16,717	44,250	01/26/2021	08/15/2027
207597-CZ-6	CONNECTICUT LIGHT & PWR 7.875 01/10/24				1.E FE	1,262,487	101.605	1,056,693	1,040,000	1,071,071		(39,912)			7.875	3.842	AO	20,475	81,900	10/18/2018	10/01/2024
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26				2.B FE	493,369	97.779	491,628	502,797	500,372		1,023			4.000	4.227	AO	3,464	20,112	07/03/2013	04/29/2026
219350-AR-6	CORNING INC 7.25 15/08/36			2	2.A FE	1,198,745	104.750	1,031,786	985,000	1,053,895		(24,215)			7.250	4.423	FA	26,978	71,413	03/21/2017	08/15/2036
22003B-AQ-9	CORPORATE OFFICE PROP LP 5.25 15/09/28				2.C FE	1,621,183	105.350	1,690,868	1,605,000	1,620,335		(848)			5.250	5.023	MS	25,513		10/25/2023	09/15/2028
22160K-AM-7	COSTCO WHOLESALE CORP 3 18/05/27			2	1.E FE	2,002,800	96.367	1,927,343	2,000,000	2,001,026		(308)			3.000	2.983	MN	7,167	60,000	07/25/2017	05/18/2027
22207A-AA-0	COTY/HFC PRESTIGE/INT US 6.625 15/07/30			2	3.A FE	202,250	102.867	205,735	200,000	202,199		(51)			6.625	6.157	JJ	5,705		12/05/2023	07/15/2030
228701-AF-5	CROWNROCK LP/CROWNROCK F 5.625 15/10/25			2	3.C FE	333,375	99.867	349,535	350,000	347,212	8,033	1,429			5.625	6.095	AO	4,156	19,688	12/11/2018	10/15/2025
231021-AJ-5	CUMMINS INC 7.125 01/03/28				1.E FE	1,966,320	108.805	1,632,074	1,500,000	1,738,918		(52,927)			7.125	3.052	MS	35,625	106,875	06/17/2019	03/01/2028
23166M-AC-7	CUSHMAN & WAKEFIELD US 8.875 01/09/31			2	3.C FE	198,793	105.977	211,954	200,000	198,820		27			8.875	8.982	MS	6,262		11/09/2023	09/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23345M-AA-5	DT MIDSTREAM INC 4.125 15/06/29			2	3.A FE	314,125	92.005	322,016	350,000	314,353		228			4.125	6.337	JD	642		12/13/2023	06/15/2029
23636T-AE-0	DANONE SA 2.947 02/11/26		D	2	2.A FE	1,956,440	95.577	1,911,543	2,000,000	1,985,309		4,869			2.947	3.218	MN	9,660	58,940	07/18/2017	11/02/2026
24422E-SP-5	JOHN DEERE CAPITAL CORP 3.35 12/06/24				1.F FE	990,370	99.000	989,997	1,000,000	999,211		1,709			3.350	3.527	JD	1,768	33,500	05/22/2018	06/12/2024
24422E-UE-7	JOHN DEERE CAPITAL CORP 3.45 13/03/25				1.F FE	2,015,538	98.496	2,020,144	2,051,000	2,043,671		5,847			3.450	3.754	MS	21,228	70,760	10/17/2018	03/13/2025
252131-AL-1	DEXCOM INC 0.375 15/05/28				2.C FE	614,516	102.400	656,384	641,000	616,384		1,869			0.375	1.290	MN	307	1,269	09/06/2023	05/15/2028
25461L-AA-0	DIRECTV FIN LLC/COINC 5.875 15/08/27			2	3.B FE	680,625	94.022	705,165	750,000	692,782	3,982	11,128			5.875	8.320	FA	16,646	33,047	04/14/2023	08/15/2027
26210C-AD-6	DROPBOX INC 0 01/03/28	@			3.B	501,353	100.625	523,250	520,000	502,721		1,368				0.811				08/28/2023	03/01/2028
26441C-BX-2	DUKE ENERGY CORP 4.125 15/04/26				2.B FE	4,462,740	100.250	4,475,160	4,464,000	4,460,478		(2,261)			4.125	4.164	AO	38,874	96,674	09/21/2023	04/15/2026
26442C-BJ-2	DUKE ENERGY CAROLINAS 4.95 15/01/33			2	1.F FE	1,498,695	102.026	1,530,386	1,500,000	1,498,751		56			4.950	4.961	JJ	34,238	38,981	06/20/2023	01/15/2033
26442E-AF-7	DUKE ENERGY OHIO INC 3.65 01/02/29			2	1.F FE	1,123,430	96.353	963,529	1,000,000	1,084,854		(16,636)			3.650	1.816	FA	15,208	36,500	08/23/2021	02/01/2029
26875P-AU-5	EOG RESOURCES INC 4.375 15/04/30			2	1.G FE	1,210,950	99.737	997,367	1,000,000	1,138,831		(21,452)			4.375	1.938	AO	9,236	43,750	07/17/2020	04/15/2030
26884L-AK-5	EQT CORP 1.75 01/05/26				2.C FE	1,742,423	265.440	1,738,632	655,000	1,257,541		(397,629)			1.750	-26.261	MN	1,910	11,463	01/10/2023	05/01/2026
26885B-AK-6	EQM MIDSTREAM PARTNERS L 4.5 15/01/29			2	3.C FE	913,563	94.509	874,210	925,000	874,210	95,958	1,327			4.500	4.688	JJ	19,194	41,625	05/03/2021	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS L 4.75 15/01/31			2	3.C FE	525,000	93.064	488,585	525,000	488,585	59,397				4.750	4.750	JJ	11,499	24,938	01/04/2021	01/15/2031
28035Q-AA-0	EDGEWELL PERSONAL CARE 5.5 01/06/28			2	3.C FE	325,813	98.125	343,438	350,000	330,948	1,979	3,556			5.500	6.935	JD	1,604	19,250	07/12/2022	06/01/2028
28035Q-AB-8	EDGEWELL PERSONAL CARE 4.125 01/04/29			2	3.C FE	500,438	91.000	455,000	500,000	455,000	28,919	(158)			4.125	4.019	AO	5,156	20,625	03/02/2021	04/01/2029
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32				1.F FE	1,148,988	108.858	925,292	850,000	1,061,086		(21,382)			6.000	2.761	FA	19,267	51,000	09/10/2019	08/15/2032
29103C-AA-6	EMERALD DEBT MERGER 6.625 15/12/30			2	3.C FE	410,000	102.137	408,548	400,000	408,548	(1,337)	(115)			6.625	5.547	JD	1,178		12/15/2023	12/15/2030
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 5.75 30/01/28			2	3.A FE	324,000	100.094	325,307	325,000	319,223	14,139	(3,714)			5.750	0.324	JJ	7,838	18,688	05/05/2020	01/30/2028
29336T-AD-2	ENLINK MIDSTREAM LLC 6.5 01/09/30			2	3.A FE	148,500	102.066	153,099	150,000	148,619		119			6.500	6.671	MS	3,250	4,875	03/30/2023	09/01/2030
29336U-AF-4	ENLINK MIDSTREAM PARTNER 4.85 15/07/26			2	3.A FE	241,875	97.970	244,924	250,000	244,924	8,417	1,500			4.850	5.562	JJ	5,591	12,125	03/31/2021	07/15/2026
29364W-AW-8	ENTERGY LOUISIANA LLC 3.25 01/04/28			2	1.F FE	2,022,080	94.096	1,881,922	2,000,000	2,009,356		(2,161)			3.250	3.126	AO	16,250	65,000	07/25/2017	04/01/2028
29415F-AC-8	ENVISTA HOLDINGS CORP 1.75 15/08/28				2.C FE	1,428,730	91.000	1,294,930	1,423,000	1,428,275		(456)			1.750	1.668	FA	9,753		08/23/2023	08/15/2028
29736R-AA-8	ESTEE LAUDER CO INC 5.75 15/10/33				1.F FE	1,923,135	106.343	1,595,151	1,500,000	1,811,365		(26,550)			5.750	3.270	AO	18,208	86,250	07/16/2019	10/15/2033
30015D-AA-9	EVERGREEN ACQCO/TVI INC 9.75 26/04/28			2	4.B FE	264,562	106.500	287,550	270,000	265,305		750			9.750	10.250	FA	9,945	13,821	01/26/2023	04/26/2028
30034W-AC-0	EVERGY INC 4.5 15/12/27				2.B FE	394,340	102.650	395,203	385,000	394,334		(6)			4.500	3.839	JD	1,155		12/27/2023	12/15/2027
30212P-BE-4	EXPEDIA GROUP INC 0 15/02/26	@			2.C FE	263,175	94.550	274,195	290,000	273,693		7,353				2.727				07/20/2022	02/15/2026
30251G-BA-4	FMG RESOURCES AUG 2006 4.5 15/09/27		D	2	3.A FE	275,250	96.093	288,278	300,000	280,278		4,559			4.500	6.501	MS	3,975	13,500	11/18/2022	09/15/2027
30251G-BD-8	FMG RESOURCES AUG 2006 5.875 15/04/30		D	2	3.A FE	556,688	99.467	571,935	575,000	558,443		1,755			5.875	6.434	AO	7,132	33,781	03/23/2023	04/15/2030
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35				1.D FE	851,194	83.208	698,602	839,582	849,733		(1,318)			1.875	1.697	FA	5,728	15,742	08/16/2021	08/20/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
316500-AC-1	FIDUS INVESTMENT CORP 3.5 15/11/26			2	1.G PL	2,399,904	90.476	2,171,412	2,400,000	2,399,944		18			3.500	3.501	MN	10,733	84,000	10/01/2021	11/15/2026
31677Q-BM-0	FIFTH THIRD BANK 3.95 28/07/25			2	1.G FE	2,016,460	97.833	1,956,667	2,000,000	2,004,141		(2,643)			3.950	3.807	JJ	33,575	79,000	12/19/2018	07/28/2025
337358-BH-7	WELLS FARGO & CO 7.574 01/08/26				2.B FE	2,030,000	105.552	2,111,038	2,000,000	2,022,073		(7,508)			7.574	7.106	FA	63,117	151,480	06/01/1999	08/01/2026
337932-AC-1	FIRSTENERGY CORP 7.375 15/11/31				3.A FE	930,656	117.971	796,306	675,000	796,306	59,087	(23,000)			7.375	2.993	MN	6,361	49,781	11/08/2021	11/15/2031
337932-AH-0	FIRSTENERGY CORP 4.4 15/07/27			2	3.A FE	398,000	96.197	384,786	400,000	384,786	11,353	357			4.400	4.507	JJ	8,116	17,100	04/13/2022	07/15/2027
343412-AH-5	FLUOR CORP 1.125 15/08/29				4.B FE	353,966	108.750	375,188	345,000	353,505		(461)			1.125	0.678	FA	1,520		09/06/2023	08/15/2029
345370-CZ-1	FORD MOTOR COMPANY 0 15/03/26	@			2.C FE	1,889,254	99.500	1,960,150	1,970,000	1,898,092	38,644	7,414				1.672				12/27/2023	03/15/2026
346845-AC-4	FORT BENNING FAM 0.4533 15/01/36			2	1.E FE	3,007,980	92.045	3,257,288	3,538,800	3,094,221		57,704			5.599	8.154	JJ	94,115	155,189	09/09/2021	01/15/2036
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35				1.F FE	640,363	97.871	638,159	652,041	644,890		905			5.300	5.501	JD	1,536	34,558	02/16/2012	12/15/2035
34960P-AE-1	FORTRESS TRANS & INFRAST 7.875 01/12/30			2	3.C FE	794,664	104.185	833,482	800,000	794,726		62			7.875	7.999	JD	7,000		11/16/2023	12/01/2030
36168Q-AF-1	GFL ENVIRONMENTAL INC 5.125 15/12/26		A	2	3.C FE	500,000	98.938	494,690	500,000	494,690	16,503				5.125	5.125	JD	1,139	25,625	08/16/2022	12/15/2026
36168Q-AM-6	GFL ENVIRONMENTAL INC 3.5 01/09/28		A	2	3.C FE	272,125	92.413	277,238	300,000	275,388		3,263			3.500	5.496	MS	3,500	5,250	04/11/2023	09/01/2028
36268N-AA-8	GTCR W-2 MERGER SUB LLC 7.5 15/01/31			2	3.B FE	376,563	105.672	396,271	375,000	376,473		(90)			7.500	7.356	JJ	6,797		09/20/2023	01/15/2031
36831F-AB-1	GCM GROSVENOR DIV LLC 6 15/11/41				2.C FE	2,400,000	79.607	1,910,558	2,400,000	2,400,000					6.000	6.000	MN	18,400	144,000	11/01/2021	11/15/2041
373298-BU-1	GEORGIA-PACIFIC LLC 8.875 15/05/31				1.G FE	3,016,780	124.696	2,493,921	2,000,000	2,514,255		(56,921)			8.875	4.737	MN	22,681	177,500	12/13/2012	05/15/2031
375558-AZ-6	GILEAD SCIENCES INC 3.5 01/02/25			2	2.A FE	2,969,490	98.384	2,951,524	3,000,000	2,994,357		5,001			3.500	3.677	FA	43,750	105,000	08/09/2018	02/01/2025
376546-88-3	GLADSTONE INVESTMENT COR 4.875 01/11/28				2.B PL	2,550,000	23.390	2,385,780	2,550,000	2,550,000					4.875	4.875	FMAN	20,719	124,313	08/11/2021	11/01/2028
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24		D	2	4.B FE	396,313	94.000	409,464	435,600	393,629	26,711	8,833			6.500	10.536	MS	8,337	28,314	09/15/2022	09/15/2024
38016L-AA-3	GO DADDY OPCO/FINCO 5.25 01/12/27			2	3.C FE	567,000	97.991	587,945	600,000	573,635	41	5,718			5.250	6.524	JD	2,625	31,500	10/27/2022	12/01/2027
380355-AF-4	GOEASY LTD 4.375 01/05/26		A	2	3.C FE	504,000	96.279	505,467	525,000	498,821	22,123	1,953			4.375	5.980	MN	3,828	13,125	11/13/2023	05/01/2026
38150A-FR-1	GOLDMAN SACHS GROUP INC 2.25 14/05/31			2	1.F FE	1,997,000	82.428	1,648,556	2,000,000	1,997,724		281			2.250	2.267	MN	5,750	45,000	05/12/2021	05/14/2031
38150A-K8-7	GOLDMAN SACHS GROUP INC 2 29/01/27			2	1.F FE	2,000,000	93.216	1,864,328	2,000,000	2,000,000					2.000	2.000	JJ	16,778	40,000	01/27/2022	01/29/2027
382550-BN-0	GOODYEAR TIRE & RUBBER 5 15/07/29			2	4.A FE	442,188	94.506	472,529	500,000	450,953	23,000	6,709			5.000	7.151	JJ	11,528	21,875	02/13/2023	07/15/2029
384802-AE-4	WW GRAINGER INC 1.85 15/02/25			2	1.F FE	2,874,206	96.532	2,940,369	3,046,000	2,954,673		77,319			1.850	4.590	FA	21,288	56,351	12/13/2022	02/15/2025
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38				1.G FE	1,096,723	104.362	1,230,714	1,179,272	1,123,421		8,605			6.254	7.342	JJ	36,876	73,752	06/20/2008	07/01/2038
404280-BX-6	HSBC HOLDINGS PLC 4.292 12/09/26		D	2	1.G FE	3,379,860	97.905	2,937,143	3,000,000	3,128,190		(73,655)			4.292	1.739	MJSD	38,986	128,760	08/06/2020	09/12/2026
40637H-AF-6	HALOZYME THERAPEUTICS IN 1 15/08/28				4.A Z	220,028	92.650	214,022	231,000	214,022	(6,644)	638			1.000	2.014	FA	874		09/08/2023	08/15/2028
413086-AH-2	HARMAN INTL IND 4.15 15/05/25			2	1.F FE	2,407,692	98.417	2,260,641	2,297,000	2,316,582		(16,796)			4.150	3.377	MN	12,180	95,326	03/25/2019	05/15/2025
418751-AJ-2	HAT HOLDINGS I LLC/HAT 3.75 15/08/28				2.C FE	1,129,285	116.380	1,205,697	1,036,000	1,128,545		(740)			3.750	1.805	FA	15,108		12/15/2023	08/15/2028
41984L-AA-5	HAWAIIAN BRAND INTELLECT 5.75 20/01/26			2	4.B FE	380,656	94.138	353,017	375,000	353,017	17,104	(3,462)			5.750	2.762	JAJO	4,253	21,563	02/18/2022	01/20/2026
428102-AE-7	HESS MIDSTREAM OPERATION 4.25 15/02/30			2	3.A FE	752,750	92.000	690,000	750,000	690,000	49,398	(614)			4.250	4.068	FA	12,042	31,875	08/03/2021	02/15/2030

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
431318-AS-3	HILCORP ENERGY I/HILCORP 6.25 01/11/28			2	3.B FE	481,875	99.604	498,021	500,000	482,250		375			6.250	7.120	MN	5,208		11/14/2023	11/01/2028
432833-AF-8	HILTON DOMESTIC OPERATIN 4.875 15/01/30			2	3.B FE	747,875	96.957	727,179	750,000	719,533	28,576	(1,402)			4.875	3.996	JJ	16,859	28,031	03/30/2023	01/15/2030
432833-AH-4	HILTON DOMESTIC OPERATIN 5.75 01/05/28			2	3.B FE	50,000	100.052	50,026	50,000	50,000	1,500				5.750	5.750	MN	479	2,875	04/16/2020	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATIN 3.75 01/05/29			2	3.B FE	360,500	92.732	324,563	350,000	324,563	25,186	(3,373)			3.750	-0.324	MN	2,188	13,125	12/09/2020	05/01/2029
44267D-AD-9	HOWARD HUGHES CORP 5.375 01/08/28			2	3.C FE	273,938	96.113	288,338	300,000	277,911	2,718	3,904			5.375	7.268	FA	6,719	16,125	01/03/2023	08/01/2028
44267D-AE-7	HOWARD HUGHES CORP 4.125 01/02/29			2	3.C FE	300,000	89.171	267,513	300,000	267,513	16,263				4.125	4.125	FA	5,156	12,375	01/19/2021	02/01/2029
444454-AF-9	HUGHES SATELLITE SYSTEMS 6.625 01/08/26				4.B FE	411,156	78.834	295,628	375,000	295,628	(46,755)	(7,427)			6.625	4.446	FA	10,352	24,844	08/11/2022	08/01/2026
44932K-AA-4	MATCH GROUP FINANCECO 3 2 15/01/30				3.C	521,935	86.810	498,289	574,000	498,100	(2,195)	6,265			2.000	3.455	JJ	5,294	10,770	03/30/2023	01/15/2030
44963B-AE-8	IHO VERWALTUNGS GMBH 6 15/05/27		D	2	3.B FE	885,750	97.432	828,176	850,000	828,176	95,794	(10,997)			6.000	4.464	MN	6,517	51,000	01/12/2021	05/15/2027
449669-AK-6	MOSAIC GLOBAL HOLDINGS 7.3 15/01/28				2.B FE	1,258,110	109.295	1,092,945	1,000,000	1,084,917		(18,509)			7.300	4.976	JJ	33,661	73,000	11/10/2011	01/15/2028
451102-CC-9	ICAHN ENTERPRISES/FIN 4.375 01/02/29			2	3.C FE	578,594	83.506	480,160	575,000	480,160	(5,640)	(449)			4.375	4.278	FA	10,482	25,156	01/05/2021	02/01/2029
451102-CD-7	ICAHN ENTERPRISES/FIN 9.75 15/01/29			2	3.C FE	575,781	102.020	586,615	575,000	575,777		(4)			9.750	9.715	JJ	1,869		12/12/2023	01/15/2029
45258L-AA-5	IMOLA MERGER CORP 4.75 15/05/29			2	3.C FE	859,000	95.042	855,379	900,000	838,965	55,061	3,089			4.750	4.371	MN	5,463	42,750	07/19/2022	05/15/2029
456837-AH-6	ING GROEP NV 3.95 29/03/27		D		1.G FE	1,008,180	96.787	967,865	1,000,000	1,003,653		(1,037)			3.950	3.830	MS	10,094	39,500	04/23/2019	03/29/2027
457187-AB-8	INGREDION INC 3.2 01/10/26			2	2.B FE	1,846,340	95.697	1,913,936	2,000,000	1,939,649		20,192			3.200	4.365	AO	16,000	64,000	12/13/2018	10/01/2026
458140-AS-9	INTEL CORP 3.7 29/07/25			2	1.F FE	1,725,466	98.438	1,673,437	1,700,000	1,705,533		(3,995)			3.700	3.449	JJ	26,558	62,900	08/14/2018	07/29/2025
459200-AR-2	IBM CORP 6.22 01/08/27				1.G FE	2,760,480	105.444	2,372,481	2,250,000	2,493,213		(63,238)			6.220	3.035	FA	58,313	139,950	07/16/2019	08/01/2027
460599-AE-3	INTERNATIONAL GAME TECH 5.25 15/01/29			2	3.A FE	468,750	98.038	490,190	500,000	469,317		567			5.250	6.688	JJ	12,104		11/16/2023	01/15/2029
460690-BL-3	INTERPUBLIC GROUP COS 4.2 15/04/24				2.B FE	1,015,420	99.428	994,281	1,000,000	1,000,837		(2,798)			4.200	3.911	AO	8,867	42,000	04/13/2018	04/15/2024
46115H-AW-7	INTESA SANPAOLO SPA 5.71 15/01/26		D		3.A FE	1,021,500	99.519	995,188	1,000,000	976,537	25,784	(2,110)			5.710	5.822	JJ	26,329	42,825	03/22/2023	01/15/2026
46266T-AD-0	IQVIA INC 6.5 15/05/30			2	3.B FE	618,406	102.784	616,704	600,000	616,704	(1,533)	(170)			6.500	5.138	MN	4,983		12/20/2023	05/15/2030
46284V-AE-1	IRON MOUNTAIN INC 5.25 15/03/28			2	3.C FE	566,625	97.218	583,309	600,000	569,613	18,445	3,836			5.250	6.169	MS	9,275	31,500	03/19/2020	03/15/2028
46284V-AG-6	IRON MOUNTAIN INC 5 15/07/28			2	3.C FE	813,875	96.129	817,092	850,000	798,962	30,143	5,365			5.000	5.924	JJ	19,597	42,500	06/28/2022	07/15/2028
46284V-AP-6	IRON MOUNTAIN INC 7 15/02/29			2	3.C FE	197,250	102.787	205,574	200,000	197,306		56			7.000	7.316	FA	8,789		11/09/2023	02/15/2029
46625H-HF-0	JPMORGAN CHASE & CO 6.4 15/05/38				1.F FE	680,150	114.821	574,103	500,000	634,380		(6,814)			6.400	3.947	MN	4,089	32,000	05/17/2016	05/15/2038
46647P-DM-5	JPMORGAN CHASE & CO 5.546 15/12/25			2	1.E FE	1,987,220	100.049	2,000,988	2,000,000	1,988,153		933			5.546	5.867	MJSD	4,930	55,460	10/30/2023	12/15/2025
469815-AK-0	JACOBS ENTERTAINMENT INC 6.75 15/02/29			2	4.B FE	200,000	94.000	188,000	200,000	188,000	7,474				6.750	6.750	FA	5,100	13,500	03/23/2022	02/15/2029
47010B-AM-6	JAGUAR LAND ROVER AUTOMO 5.5 15/07/29		D	2	3.C FE	319,375	97.432	341,010	350,000	319,839		464			5.500	7.401	JJ	8,876		11/20/2023	07/15/2029
47077W-AA-6	JANE STREET GRP/JSG FIN 4.5 15/11/29			2	3.B FE	517,000	93.251	512,882	550,000	502,788	18,128	2,660			4.500	5.635	MN	3,163	24,750	05/05/2023	11/15/2029
47232M-AF-9	JEFFERIES FIN LLC / JFIN 5 15/08/28			2	3.C FE	861,375	89.600	806,396	900,000	806,396	66,813	5,426			5.000	5.826	FA	17,000	45,000	08/18/2022	08/15/2028
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27				1.D FE	1,562,873	132.600	1,957,176	1,476,000	1,537,733		(17,916)			0.500	-0.693	JD	328	7,445	10/06/2023	06/15/2027

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482480-AG-5	KLA CORP 4.1 15/03/29			2	1.F FE	2,111,660	99.604	1,992,080	2,000,000	2,062,951		(11,458)			4.100	3.409	MS	24,144	82,000	06/25/2019	03/15/2029
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.8 08/04/24		D		1.G FE	1,027,880	99.499	994,990	1,000,000	1,000,907		(3,293)			3.800	3.461	AO	8,761	38,000	07/17/2014	04/08/2024
49461M-AB-6	KINETIK HOLDINGS LP 6.625 15/12/28			2	3.A FE	250,000	101.895	254,737	250,000	250,000					6.625	6.625	JD	1,150		12/04/2023	12/15/2028
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27				2.C FE	453,284	99.500	467,650	470,000	455,202		4,106			0.750	1.795	AO	881	3,525	10/25/2022	04/01/2027
501797-AW-4	BATH & BODY WORKS INC 6.625 01/10/30			2	3.B FE	1,056,500	102.289	1,150,752	1,125,000	1,061,808		5,310			6.625	7.695	AO	18,633	66,250	08/24/2023	10/01/2030
505742-AP-1	LADDER CAP FIN LLLP/CORP 4.75 15/06/29			2	3.B FE	705,000	90.150	635,559	705,000	635,559	66,370				4.750	4.750	JD	1,488	33,488	06/14/2021	06/15/2029
516544-AB-9	LANTHEUS HOLDINGS INC 2.625 15/12/27				3.C	388,894	112.060	369,798	330,000	368,308	(19,837)	(750)			2.625	-1.665	JD	385	3,938	12/18/2023	12/15/2027
517834-AF-4	LAS VEGAS SANDS CORP 3.9 08/08/29			2	3.A FE	886,250	92.139	921,391	1,000,000	897,734		11,484			3.900	6.056	FA	15,492	19,500	03/22/2023	08/08/2029
524590-AA-4	LEEWARD RENEWABL 4.25 01/07/29			2	3.C FE	377,000	87.109	326,659	375,000	326,659	7,709	(603)			4.250	3.797	JJ	7,969	15,938	06/24/2021	07/01/2029
524901-AV-7	LEGG MASON INC 4.75 15/03/26				1.F FE	3,747,940	99.680	3,488,807	3,500,000	3,566,197		(28,194)			4.750	3.856	MS	48,951	166,250	03/21/2017	03/15/2026
531229-AN-2	LIBERTY MEDIA CORP 3.75 15/03/28				4.A	501,474	119.350	600,331	503,000	501,683		209			3.750	3.818	MS	5,554	9,693	03/30/2023	03/15/2028
531229-AQ-5	LIBERTY MEDIA CORP 2.25 15/08/27				4.A	281,731	101.443	264,765	261,000	264,765	(13,983)	(2,983)			2.250	0.362	FA	2,219	2,936	05/17/2023	08/15/2027
53219L-AV-1	LIFEPOINT HEALTH INC 9.875 15/08/30			2	4.B FE	350,000	101.038	353,633	350,000	350,000					9.875	9.875	FA	13,153		07/31/2023	08/15/2030
536797-AE-3	LITHIA MOTORS INC 4.625 15/12/27			2	3.B FE	286,500	96.162	288,486	300,000	286,575		75			4.625	5.895	JD	617		12/19/2023	12/15/2027
538034-AZ-2	LIVE NATION ENTERTAINMEN 3.125 15/01/29				4.B	253,800	113.560	266,866	235,000	252,567		(1,233)			3.125	1.581	JJ	3,386		08/15/2023	01/15/2029
54866N-BP-3	LOWE'S COMPANIES INC 7.2 01/09/27				2.A FE	1,199,260	105.903	1,059,031	1,000,000	1,051,136		(12,196)			7.200	5.654	MS	24,000	72,000	09/22/2004	09/01/2027
55279H-AK-6	MANUF & TRADERS TRUST CO 2.9 06/02/25			2	1.G FE	2,889,810	96.919	2,907,562	3,000,000	2,941,949		50,231			2.900	4.708	FA	35,042	87,000	12/14/2022	02/06/2025
55609N-AB-4	MACQUARIE AIRFINANCE HLD 8.125 30/03/29		D	2	3.B FE	501,875	104.522	522,611	500,000	501,681		(194)			8.125	7.919	MS	11,623		09/19/2023	03/30/2029
55617L-AP-7	MACY'S RETAIL HLDGS LLC 5.875 01/04/29			2	3.A FE	581,813	95.958	551,757	575,000	543,353	37,619	(7,792)			5.875	1.047	AO	8,445	33,781	03/02/2023	04/01/2029
559222-AQ-7	MAGNA INTERNATIONAL INC 3.625 15/06/24		A	2	1.G FE	1,979,720	99.051	1,981,012	2,000,000	1,998,200		3,820			3.625	3.823	JD	3,222	72,500	10/03/2018	06/15/2024
559222-AV-6	MAGNA INTERNATIONAL INC 2.45 15/06/30		A	2	1.G FE	1,059,330	87.706	877,059	1,000,000	1,039,998		(6,042)			2.450	1.769	JD	1,089	24,500	09/23/2020	06/15/2030
57164Y-AF-4	MARRIOTT VACATION WORLDW 3.25 15/12/27				4.A	453,783	88.450	399,794	452,000	399,794	(45,726)	(384)			3.250	3.169	JD	653	14,976	04/11/2023	12/15/2027
571748-AV-4	MARSH & MCLENNAN COS INC 3.5 03/06/24			2	1.G FE	1,993,180	99.056	1,981,120	2,000,000	1,999,450		1,262			3.500	3.565	JD	5,444	70,000	08/16/2018	06/03/2024
57665R-AJ-5	MATCH GROUP HLD II LLC 5.625 15/02/29			2	3.C FE	1,099,938	97.125	1,068,375	1,100,000	1,063,776	35,915	(4,638)			5.625	3.515	FA	23,375	61,875	01/19/2023	02/15/2029
58013M-EU-4	MCDONALD'S CORP 3.375 26/05/25			2	2.A FE	349,468	97.917	342,708	350,000	349,914		59			3.375	3.393	MN	1,148	11,813	05/19/2015	05/26/2025
582839-AH-9	MEAD JOHNSON NUTRITION C 4.125 15/11/25		D	2	1.G FE	3,171,720	98.634	2,959,028	3,000,000	3,037,453		(22,060)			4.125	3.335	MN	15,813	123,750	04/25/2017	11/15/2025
58547D-AC-3	MELCO RESORTS FINANCE 5.625 17/07/27		D	2	3.C FE	649,500	92.749	672,433	725,000	659,108		9,608			5.625	8.610	JJ	18,578	20,391	05/16/2023	07/17/2027
589331-AE-7	MERCK SHARP & DOHME CORP 5.95 01/12/28				1.E FE	3,986,250	107.072	3,212,163	3,000,000	3,618,618		(119,945)			5.950	1.590	JD	14,875	178,500	11/16/2020	12/01/2028
589889-AA-2	MERIT MEDICAL SYSTEMS IN 3 01/02/29				3.B Z	356,243	110.650	388,382	351,000	356,184		(59)			3.000	2.692	FA	673		12/06/2023	02/01/2029

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59567L-AA-2	MIDCAP FINANCIAL ISSR TR 6.5 01/05/28			2	4.A FE	393,156	93.775	351,656	375,000	351,656	36,675	(6,231)			6.500	-0.284	MN	4,063	24,375	06/29/2021	05/01/2028
603051-AE-3	MINERAL RESOURCES LTD 9.25 01/10/28		D	2	3.C FE	528,656	106.377	558,479	525,000	528,439		(218)			9.250	8.848	AO	11,871		11/17/2023	10/01/2028
60855R-AJ-9	MOLINA HEALTHCARE INC 4.375 15/06/28			2	3.C FE	326,375	94.618	331,162	350,000	329,089		2,714			4.375	5.902	JD	681	15,313	04/25/2023	06/15/2028
61746B-EF-9	MORGAN STANLEY 3.625 20/01/27				1.G FE	989,990	97.012	970,115	1,000,000	996,537		1,050			3.625	3.745	JJ	16,212	36,250	01/17/2017	01/20/2027
61774H-2L-1	MORGAN STANLEY FIN LLC 1 23/11/27				1.E FE	1,241,243	109.500	1,327,140	1,212,000	1,234,869		(5,785)			1.000	0.511	MN	1,279	12,154	03/10/2023	11/23/2027
61774T-YE-6	MORGAN STANLEY FIN LLC 0.125 07/02/28				1.E FE	1,571,400	138.340	2,012,847	1,455,000	1,549,900		(21,500)			0.125	-1.418	FA	728	909	02/02/2023	02/07/2028
61775M-VX-1	MORGAN STANLEY FIN LLC 2.5 06/11/26				1.E FE	488,063	104.710	497,373	475,000	487,446		(616)			2.500	1.559	MN	1,748		11/03/2023	11/06/2026
626717-AM-4	MURPHY OIL CORP 5.875 01/12/27			2	3.A FE	305,000	99.517	303,526	305,000	303,526	11,491				5.875	5.875	JD	1,493	17,919	11/13/2019	12/01/2027
626717-AN-2	MURPHY OIL CORP 6.375 15/07/28			2	3.A FE	313,510	100.557	294,632	293,000	294,632	18,904	(6,300)			6.375	0.420	JJ	8,613	18,679	10/06/2021	07/15/2028
626738-AE-8	MURPHY OIL USA INC 4.75 15/09/29			2	3.B FE	656,188	94.750	615,875	650,000	615,875	22,307	(1,202)			4.750	3.863	MS	9,091	30,875	09/04/2019	09/15/2029
629377-CE-0	NRG ENERGY INC 5.75 15/01/28			2	3.B FE	976,969	99.628	996,277	1,000,000	980,586	35,074	3,039			5.750	6.299	JJ	26,514	49,594	06/01/2023	01/15/2028
637432-NL-5	NATIONAL RURAL UTIL COOP 2.95 07/02/24			2	1.E FE	1,935,080	99.699	1,993,985	2,000,000	1,998,633		13,033			2.950	3.617	FA	23,600	59,000	09/25/2018	02/07/2024
63938C-AK-4	NAVIENT CORP 5 15/03/27			2	3.C FE	573,375	96.535	530,942	550,000	530,942	53,904	(4,439)			5.000	4.079	MS	8,097	27,500	07/29/2021	03/15/2027
63938C-AM-0	NAVIENT CORP 5.5 15/03/29			2	3.C FE	425,438	92.209	391,888	425,000	391,888	45,148	(60)			5.500	5.481	MS	6,883	23,375	12/06/2021	03/15/2029
64110L-AT-3	NETFLIX INC 5.875 15/11/28				2.B FE	1,525,188	105.284	1,552,932	1,475,000	1,506,228		(5,962)			5.875	5.414	MN	11,073	86,656	07/28/2020	11/15/2028
644393-AB-6	NEW FORTRESS ENERGY INC 6.5 30/09/26			2	3.C FE	777,375	96.021	816,182	850,000	786,065		8,690			6.500	9.624	MS	13,966	27,625	07/25/2023	09/30/2026
647551-AE-0	NEW MOUNTAIN FINANCE COR 7.5 15/10/25			2	2.C FE	1,022,293	101.550	1,033,779	1,018,000	1,020,923		(1,337)			7.500	7.303	AO	16,118	72,745	03/09/2023	10/15/2025
649840-CQ-6	NY STATE ELECTRIC & GAS 3.25 01/12/26			2	1.G FE	2,000,120	94.319	1,886,374	2,000,000	2,000,041		(14)			3.250	3.249	JD	5,417	65,000	07/07/2017	12/01/2026
651229-AW-6	NEWELL BRANDS INC 4.7 01/04/26			2	3.C FE	424,688	98.653	443,938	450,000	429,876		5,188			4.700	6.848	AO	5,288	10,575	05/05/2023	04/01/2026
651229-AX-4	NEWELL BRANDS INC 5.875 01/04/36			2	3.C FE	540,063	91.478	411,653	450,000	411,653	30,578	(5,304)			5.875	3.979	AO	6,683	25,875	01/27/2022	04/01/2036
65341B-AD-8	NEXTERA ENERGY PARTNERS 0 15/11/25	@			3.A	518,690	87.350	476,931	546,000	476,931	(49,730)	7,971				1.929				03/30/2023	11/15/2025
65342Q-AM-4	NEXTERA ENERGY OPERATING 7.25 15/01/29			2	3.A FE	250,875	104.588	261,469	250,000	250,869		(6)			7.250	7.164	JJ	806		12/04/2023	01/15/2029
655664-AT-7	NORDSTROM INC 4.375 01/04/30			2	3.A FE	279,125	86.987	304,455	350,000	281,744		2,619			4.375	8.394	AO	3,828	7,656	08/31/2023	04/01/2030
665531-AJ-8	NORTHERN OIL AND GAS INC 3.625 15/04/29				4.B	253,217	117.900	253,485	215,000	250,394		(2,823)			3.625	0.474	AO	1,645	3,897	07/24/2023	04/15/2029
66679N-AA-8	NORTHRIVER MIDSTREAM FIN 5.625 15/02/26		A	2	3.C FE	348,037	96.967	339,385	350,000	339,385	7,540	368			5.625	5.747	AO	4,156	19,688	10/09/2020	02/15/2026
666807-BM-3	NORTHROP GRUMMAN CORP 2.93 15/01/25			2	2.A FE	2,894,790	97.721	2,931,634	3,000,000	2,946,316		49,128			2.930	4.694	JJ	40,532	87,900	12/08/2022	01/15/2025
668771-AK-4	GEN DIGITAL INC 6.75 30/09/27			2	3.C FE	350,000	101.697	355,940	350,000	350,000	7,000				6.750	6.750	MS	5,906	24,347	11/14/2022	09/30/2027
66977W-AR-0	NOVA CHEMICALS CORP 5.25 01/06/27		A	2	3.C FE	258,125	93.751	234,377	250,000	234,377	11,066	(1,315)			5.250	4.625	JD	1,094	13,125	03/12/2021	06/01/2027
66977W-AS-8	NOVA CHEMICALS CORP 4.25 15/05/29		A	2	3.C FE	250,656	84.198	210,494	250,000	210,494	6,333	(214)			4.250	3.988	MN	1,358	10,625	04/27/2021	05/15/2029
670001-AG-1	NOVELIS CORP 3.25 15/11/26			2	3.C FE	457,500	94.131	470,654	500,000	462,707		5,207			3.250	6.084	MN	2,076	8,125	07/18/2023	11/15/2026
67059T-AE-5	NUSTAR LOGISTICS LP 5.625 28/04/27			2	3.C FE	397,238	99.574	393,317	395,000	393,317	24,413	(406)			5.625	5.500	AO	3,888	22,219	03/03/2022	04/28/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67103B-70-4	OFS CAPITAL CORP 4.95 31/10/28				2.B PL	2,400,000	22.075	2,119,200	2,400,000	2,400,000					4.950	4.950	JAJO	25,740	118,800	10/22/2021	10/31/2028
67103H-AG-2	O'REILLY AUTOMOTIVE INC 4.35 01/06/28			2	2.B FE	977,640	99.249	992,485	1,000,000	981,473		3,674			4.350	4.816	JD	3,625	43,500	12/12/2022	06/01/2028
677071-AF-9	OHANA MILITARY COMM LLC 5.675 01/10/26				1.D FE	1,105,037	100.313	1,102,985	1,099,539	1,104,159		(1,573)			5.675	5.388	AO	15,600	31,199	06/09/2023	10/01/2026
677071-AN-2	OHANA MILITARY COMM LLC 5.558 01/10/36				1.D FE	1,842,170	101.140	1,365,389	1,350,000	1,715,636		(39,632)			5.558	2.038	AO	18,758	75,033	09/22/2020	10/01/2036
677415-CF-6	OHIO POWER COMPANY 6.6 15/02/33				2.A FE	1,319,520	110.522	1,105,224	1,000,000	1,211,737		(19,009)			6.600	3.845	FA	24,933	66,000	09/26/2017	02/15/2033
678858-BU-4	OKLAHOMA G&E CO 3.3 15/03/30			2	1.G FE	1,131,790	91.465	914,645	1,000,000	1,085,910		(14,202)			3.300	1.719	MS	9,717	33,000	09/10/2020	03/15/2030
680223-AK-0	OLD REPUBLIC INTL CORP 3.875 26/08/26			2	2.B FE	499,095	96.177	480,883	500,000	499,725		97			3.875	3.897	FA	6,727	19,375	08/23/2016	08/26/2026
680665-AJ-5	OLIN CORP 5.125 15/09/27			2	3.A FE	412,250	97.585	414,736	425,000	414,736	10,839	2,273			5.125	5.809	MS	6,413	21,781	08/16/2022	09/15/2027
682189-AT-2	ON SEMICONDUCTOR CORP 0.5 01/03/29			2	3.B	309,373	106.250	336,813	317,000	309,464		91			0.500	0.752	MS	528		12/13/2023	03/01/2029
682691-AC-4	ONEMAIN FINANCE CORP 3.875 15/09/28			2	3.B FE	316,063	88.488	287,586	325,000	287,586	27,907	1,233			3.875	4.351	MS	3,708	12,594	01/13/2022	09/15/2028
68306M-AA-7	ONTARIO GAMING GTA LP 8 01/08/30		A	2	4.B FE	125,000	103.125	128,906	125,000	125,000					8.000	8.000	FA	4,167		07/20/2023	08/01/2030
683715-AC-0	OPEN TEXT CORP 3.875 15/02/28		A	2	3.C FE	68,063	92.973	69,730	75,000	69,568	4,077	1,131			3.875	5.856	FA	1,098	2,906	08/24/2022	02/15/2028
683720-AC-0	OPEN TEXT/OPEN TEXT HOLD 4.125 01/12/31		A	2	3.C FE	743,438	88.423	707,380	800,000	688,752	53,438	2,917			4.125	5.232	JD	2,750	33,000	05/25/2023	12/01/2031
68622T-AA-9	ORGANON FINANCE 1 LLC 4.125 30/04/28			2	3.B FE	952,188	92.071	920,710	1,000,000	920,710	28,140	7,170			4.125	5.051	AO	6,990	41,250	05/12/2022	04/30/2028
69120V-AM-3	OWL ROCK CORE INCOME COR 3.125 23/09/26			2	2.C FE	1,895,022	91.358	1,735,805	1,900,000	1,897,184		972			3.125	3.182	MS	16,163	59,375	09/21/2021	09/23/2026
69145L-AC-8	OXFORD FIN LLC/CO-ISS II 6.375 01/02/27			2	3.C FE	493,375	94.425	472,122	500,000	472,122	7,114	8			6.375	4.711	FA	13,281	31,875	12/13/2022	02/01/2027
69318F-AL-2	PBF HOLDING CO LLC 7.875 15/09/30			2	3.B FE	124,155	101.840	127,300	125,000	124,187		32			7.875	8.001	MS	3,555		08/14/2023	09/15/2030
69331C-AH-1	PG&E CORP 5 01/07/28			2	3.C FE	1,014,375	97.561	975,613	1,000,000	975,613	67,793	(4,680)			5.000	3.325	JJ	25,000	50,000	10/05/2021	07/01/2028
69331C-AK-4	PG&E CORP 4.25 01/12/27				3.C Z	454,000	104.800	475,792	454,000	454,000					4.250	4.250	JD	1,447		11/30/2023	12/01/2027
69352P-AR-4	PPL CAPITAL FUNDING INC 2.875 15/03/28			2	2.A FE	4,313,315	96.850	4,209,101	4,346,000	4,317,941		4,626			2.875	3.031	MS	36,790	69,762	04/11/2023	03/15/2028
69353R-EQ-7	PNC BANK NA 3.25 01/06/25			2	1.F FE	1,937,840	97.276	1,945,514	2,000,000	1,963,258		24,487			3.250	4.589	JD	5,417	65,000	12/14/2022	06/01/2025
701094-AN-4	PARKER-HANNIFIN CORP 3.25 14/06/29			2	2.A FE	2,140,340	94.188	1,883,767	2,000,000	2,094,533		(16,908)			3.250	2.286	JD	3,069	65,000	03/23/2021	06/14/2029
70202L-AB-8	PARSONS CORP 0.25 15/08/25				2.C FE	334,926	143.050	472,065	330,000	332,326		(1,435)			0.250	-0.183	FA	312	825	03/04/2022	08/15/2025
708062-AD-6	PENNANTPARK INVESTMENT C 4 01/11/26			2	2.B PL	2,386,464	91.253	2,190,075	2,400,000	2,392,022		2,598			4.000	4.124	MN	16,000	96,000	10/14/2021	11/01/2026
70932A-AD-5	PENNYMAC CORP 5.5 01/11/24				2.A FE	373,450	97.250	374,413	385,000	376,611		3,161			5.500	8.205	MN	3,529	10,588	08/30/2023	11/01/2024
70932M-AB-3	PENNYMAC FIN SVCS INC 4.25 15/02/29			2	3.C FE	374,625	90.010	405,047	450,000	383,760		9,135			4.250	7.738	FA	7,225	19,125	02/03/2023	02/15/2029
70932M-AD-9	PENNYMAC FIN SVCS INC 7.875 15/12/29			2	3.C FE	249,361	102.950	257,375	250,000	249,363		2			7.875	7.912	JD	1,094		12/06/2023	12/15/2029
71424V-AA-8	PERMIAN RESOURC OPTG LLC 7 15/01/32			2	3.C FE	610,500	103.072	618,431	600,000	609,215	(1,285)				7.000	6.370	JJ	12,717		12/29/2023	01/15/2032
71429M-AB-1	PERRIGO FINANCE UNLIMITE 4.375 15/03/26			2	3.C FE	481,250	96.646	483,231	500,000	483,231	14,367	5,069			4.375	5.556	MS	6,441	21,875	09/12/2022	03/15/2026
716442-AH-1	SUNCOR ENERGY INC 5.35 15/07/33		A		2.A FE	1,968,549	97.146	1,690,337	1,740,000	1,894,550		(12,888)			5.350	4.218	JJ	42,925	93,090	07/26/2017	07/15/2033
718546-AR-5	PHILLIPS 66 3.9 15/03/28			2	2.A FE	727,208	97.291	685,902	705,000	715,980		(2,543)			3.900	3.478	MS	8,096	27,495	04/15/2019	03/15/2028
723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25				2.B FE	2,646,380	243.000	4,731,210	1,947,000	2,235,783		(215,352)			0.250	-8.561	MN	622	4,773	11/16/2023	05/15/2025

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74166M-AC-0	PRIME SECSRVC BRW/FINANC 5.75 15/04/26				3.B FE	357,000	100.429	351,502	350,000	351,502	16,722	(1,090)			5.750	5.387	MS	5,926	20,125	09/13/2019	04/15/2026
74166M-AE-6	PRIME SECSRVC BRW/FINANC 6.25 15/01/28			2	4.B FE	330,375	99.501	323,378	325,000	323,378	30,368	(2,793)			6.250	3.463	JJ	9,366	20,313	11/05/2020	01/15/2028
74348T-AT-9	PROSPECT CAPITAL CORP 6.375 01/03/25				2.C FE	556,143	99.688	536,323	538,000	538,000					6.375	6.375	MS	11,433	34,298	12/29/2020	03/01/2025
743917-AH-9	PRUDENTIAL INSURANCE CO 8.3 01/07/25				1.F FE	939,730	103.259	1,032,587	1,000,000	990,066		5,906			8.300	9.009	JJ	41,500	83,000	07/22/2009	07/01/2025
74841C-AA-9	QUICKEN LOANS LLC/QUICKN 3.625 01/03/29			2	3.A FE	806,000	90.508	859,826	950,000	821,295		15,295			3.625	6.736	MS	11,479	29,000	08/01/2023	03/01/2029
74949L-AC-6	RELX CAPITAL INC 4 18/03/29		D	2	2.A FE	1,098,630	98.262	982,619	1,000,000	1,056,550		(9,919)			4.000	2.833	MS	11,444	40,000	08/22/2019	03/18/2029
74965L-AB-7	RLJ LODGING TRUST LP 4 15/09/29			2	3.C FE	779,406	89.863	718,907	800,000	714,557	57,598	2,151			4.000	4.384	MS	9,422	32,000	01/18/2023	09/15/2029
751212-AC-5	RALPH LAUREN CORP 3.75 15/09/25			2	1.G FE	1,030,180	97.923	979,233	1,000,000	1,008,049		(5,012)			3.750	3.214	MS	11,042	37,500	04/23/2019	09/15/2025
75281A-BK-4	RANGE RESOURCES CORP 4.75 15/02/30			2	3.C FE	375,625	92.439	346,646	375,000	346,646	16,435	(200)			4.750	4.630	FA	6,729	17,813	01/13/2022	02/15/2030
756109-BK-9	REALTY INCOME CORP 3.1 15/12/29			2	1.G FE	1,777,100	91.763	1,835,268	2,000,000	1,806,205		27,261			3.100	4.983	JD	2,756	62,000	12/01/2022	12/15/2029
75625Q-AD-1	RECKITT BENCKISER TSY 2.75 26/06/24		D	2	1.G FE	1,906,200	98.572	1,971,444	2,000,000	1,991,858		16,309			2.750	3.596	JD	764	55,000	04/12/2018	06/26/2024
76119L-AB-7	RESIDEO FUNDING INC 4 01/09/29			2	3.C FE	487,750	87.250	501,688	575,000	497,328	15,433	10,064			4.000	6.742	MS	7,667	23,000	01/19/2023	09/01/2029
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.95 15/07/29			2	3.A FE	332,063	95.540	334,388	350,000	332,130		68			4.950	6.036	JJ	7,989		12/19/2023	07/15/2029
77578J-AC-2	ROLLS-ROYCE PLC 5.75 15/10/27		D	2	3.A FE	354,375	100.176	350,615	350,000	350,615	(3,723)	(37)			5.750	5.365	AO	4,249		12/14/2023	10/15/2027
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28			2	2.A FE	664,308	98.343	590,055	600,000	634,506		(7,161)			4.200	2.826	MS	7,420	25,200	08/16/2019	09/15/2028
780153-BS-0	ROYAL CARIBBEAN CRUISES 8.25 15/01/29			2	3.A FE	676,000	106.274	690,784	650,000	671,049		(4,951)			8.250	5.568	JJ	24,727	41,559	03/23/2023	01/15/2029
78403D-AZ-3	SBA TOWER TRUST 6.599 15/01/28			2	1.F FE	800,000	102.848	822,786	800,000	800,000					6.599	6.599	MON	2,346	52,792	11/15/2022	01/15/2028
78410G-AG-9	SBA COMMUNICATIONS CORP 3.125 01/02/29			2	3.B FE	282,750	89.865	292,062	325,000	287,130		4,398			3.125	5.774	FA	4,232	5,078	04/17/2023	02/01/2029
785712-AG-5	SABLE INTL FINANCE LTD 5.75 07/09/27		D	2	3.C FE	348,750	94.453	354,199	375,000	352,794		4,051			5.750	7.598	JJ	10,422	10,781	03/09/2023	09/07/2027
78573N-AH-5	SABRE GLBL INC 11.25 15/12/27			2	4.C FE	345,313	98.253	319,322	325,000	319,322	(23,481)	(2,511)			11.250	7.280	JD	1,625	37,477	01/25/2023	12/15/2027
803607-AD-2	SAREPTA THERAPEUTICS INC 1.25 15/09/27				2.C Z	320,096	101.190	349,106	345,000	320,944		848			1.250	3.262	MS	1,270		12/21/2023	09/15/2027
806851-AK-7	SCHLUMBERGER HLDGS CORP 3.9 17/05/28			2	2.A FE	1,988,266	97.182	1,899,909	1,955,000	1,958,098		(1,484)			3.900	3.816	MN	9,319	76,245	05/18/2017	05/17/2028
808513-AY-1	CHARLES SCHWAB CORP 3.55 01/02/24			2	1.F FE	2,995,830	99.800	2,994,000	3,000,000	2,999,925		853			3.550	3.579	FA	44,375	106,500	10/29/2018	02/01/2024
808513-BW-4	CHARLES SCHWAB CORP 3.3 01/04/27			2	1.F FE	2,014,914	95.084	1,901,673	2,000,000	2,008,800		(2,751)			3.300	3.146	AO	16,500	66,000	09/24/2021	04/01/2027
81105D-AA-3	SCRIPPS ESCROW II INC 3.875 15/01/29			2	3.B FE	856,406	88.443	884,430	1,000,000	877,817	31,399	18,762			3.875	6.741	JJ	17,868	29,063	02/03/2023	01/15/2029
811243-AA-2	SCULTOR ALTERN SOLUTIONS 4.25 15/05/37				1.G FE	2,550,000	100.000	2,550,000	2,550,000	2,550,000					4.250	4.250	MN	13,848	108,375	03/11/2022	05/15/2037
81172Q-AA-2	SEADRILL FINANCE LTD 8.375 01/08/30		D	2	3.C FE	276,688	104.333	286,916	275,000	276,589		(98)			8.375	8.129	FA	9,852		07/31/2023	08/01/2030
81180W-BC-4	SEAGATE HDD CAYMAN 4.091 01/06/29			2	3.B FE	747,750	92.511	786,339	850,000	751,965		4,215			4.091	6.631	JD	2,898	17,387	11/09/2023	06/01/2029
81211K-AK-6	SEALED AIR CORP 6.875 15/07/33				3.B FE	393,250	106.059	344,691	325,000	344,691	26,853	(4,280)			6.875	4.755	JJ	10,303	22,344	02/12/2020	07/15/2033
81413P-AG-0	SECURITY CAPITAL GROUP 7.7 15/06/28				2.B FE	3,313,890	109.205	3,276,154	3,000,000	3,260,353		(50,154)			7.700	5.501	JD	10,267	231,000	12/01/2022	06/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
81725W-AK-9	SENSATA TECHNOLOGIES BV 4 15/04/29			2	3.B FE	450,000	92.941	418,233	450,000	418,233	30,108				4.000	4.000	AO	3,800	18,000	03/15/2021	04/15/2029
81725W-AL-7	SENSATA TECHNOLOGIES BV 5.875 01/09/30			2	3.B FE	350,625	99.334	347,670	350,000	347,670	16,102	(136)			5.875	5.794	MS	6,854	20,677	08/16/2022	09/01/2030
817565-CE-2	SERVICE CORP INTL 5.125 01/06/29			2	3.C FE	472,500	98.000	490,000	500,000	472,964		464			5.125	6.306	JD	2,135	12,813	11/16/2023	06/01/2029
81761L-AA-0	SERVICE PROPERTIES TRUST 7.5 15/09/25			2	4.A FE	380,188	101.136	353,975	350,000	353,975	26,780	(6,365)			7.500	5.483	MS	7,729	26,250	07/23/2020	09/15/2025
82452J-AB-5	SHIFT4 PAYMENTS INC 0 15/12/25	@			4.C	503,208	110.940	538,059	485,000	484,425	1,566	(13,525)				-0.999				08/29/2023	12/15/2025
82489T-AA-2	SHOCKWAVE MEDICAL INC 1 15/08/28				3.C Z	350,756	97.350	338,778	348,000	338,778	(11,734)	(245)			1.000	0.844	FA	1,315		12/14/2023	08/15/2028
826200-AD-9	SIEMENS FINANCIERINGSMAT 6.125 17/08/26		D		1.E FE	2,145,920	103.949	2,078,977	2,000,000	2,032,766		(11,276)			6.125	5.455	FA	45,597	122,500	02/11/2010	08/17/2026
82967N-BG-2	SIRIUS XM RADIO INC 4.125 01/07/30			2	3.C FE	753,250	88.977	689,575	775,000	685,077	36,491	2,345			4.125	4.680	JJ	15,984	27,328	01/13/2023	07/01/2030
82967N-BM-9	SIRIUS XM RADIO INC 3.875 01/09/31			2	3.C FE	1,199,375	85.547	1,026,561	1,200,000	1,026,561	90,303	55			3.875	3.881	MS	15,500	46,500	08/03/2021	09/01/2031
83545G-BD-3	SONIC AUTOMOTIVE INC 4.625 15/11/29			2	3.C FE	225,000	91.103	227,758	250,000	225,096		96			4.625	6.680	MN	1,477		12/18/2023	11/15/2029
842434-CQ-3	SOUTHERN CALIF GAS CO 2.6 15/06/26			2	1.D FE	998,060	95.429	954,285	1,000,000	999,478		203			2.600	2.622	JD	1,156	26,000	05/31/2016	06/15/2026
842587-DN-4	SOUTHERN CO 3.875 15/12/25				2.B FE	2,227,651	100.050	2,235,117	2,234,000	2,229,322		1,671			3.875	3.987	JD	3,847	66,088	09/15/2023	12/15/2025
84265V-AH-8	SOUTHERN COPPER CORP 3.875 23/04/25		D		2.A FE	2,030,180	98.248	1,964,965	2,000,000	2,005,586		(4,084)			3.875	3.657	AO	14,639	77,500	04/28/2017	04/23/2025
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25				2.A FE	3,923,200	101.050	3,300,293	3,266,000	3,483,185		(163,260)			1.250	-3.509	MN	6,804	31,388	12/13/2023	05/01/2025
845467-AP-4	SOUTHWESTERN ENERGY CO 8.375 15/09/28			2	3.A FE	556,563	103.458	569,020	550,000	554,684		(787)			8.375	8.157	MS	13,563	46,063	08/19/2020	09/15/2028
845467-AR-0	SOUTHWESTERN ENERGY CO 5.375 01/02/29			2	3.A FE	190,500	97.596	195,193	200,000	191,769		1,269			5.375	6.323	FA	4,479	10,750	01/12/2023	02/01/2029
85172F-AR-0	ONEMAIN FINANCE CORP 5.375 15/11/29			2	3.B FE	1,505,063	93.745	1,335,869	1,425,000	1,332,785	168,646	(9,079)			5.375	4.584	MN	9,787	76,594	01/18/2023	11/15/2029
85205T-AN-0	SPIRIT AEROSYSTEMS INC 9.375 30/11/29			2	3.C FE	321,750	109.406	328,218	300,000	320,872		(878)			9.375	5.542	MN	2,422	9,375	12/12/2023	11/30/2029
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738 20/09/29				1.F FE	1,240,000	99.142	1,239,279	1,250,000	1,243,539		8,719			4.738	5.473	MJSD	1,974	59,225	12/13/2022	09/20/2029
853496-AG-2	STANDARD INDUSTRIES INC 4.375 15/07/30			2	3.B FE	562,938	92.019	598,120	650,000	570,379		7,456			4.375	6.693	JJ	13,113	14,219	04/28/2023	07/15/2030
85571B-AY-1	STARWOOD PROPERTY TRUST 4.375 15/01/27			2	3.C FE	651,125	94.243	612,580	650,000	612,580	44,053	(273)			4.375	4.327	JJ	13,113	28,438	01/11/2022	01/15/2027
860630-AD-4	STIFEL FINANCIAL CORP 4.25 18/07/24				2.C FE	1,226,534	98.994	1,223,567	1,236,000	1,235,333		1,172			4.250	4.349	JJ	23,784	52,530	08/05/2015	07/18/2024
863667-AN-1	STRYKER CORP 3.5 15/03/26			2	2.A FE	1,404,816	97.579	1,366,101	1,400,000	1,401,514		(734)			3.500	3.443	MS	14,428	49,000	03/12/2019	03/15/2026
864486-AL-9	SUBURBAN PROPANE PARTNRS 5 01/06/31			2	4.A FE	385,313	91.410	342,787	375,000	342,787	24,812	(768)			5.000	3.924	JD	1,563	18,750	08/26/2021	06/01/2031
86765L-AT-4	SUNOCO LP/FINANCE CORP 4.5 15/05/29			2	3.B FE	732,188	92.825	696,188	750,000	692,703	27,425	163			4.500	2.710	MN	4,313	33,750	01/26/2023	05/15/2029
87256Y-AC-7	TKC HOLDINGS INC 6.875 15/05/28			2	4.B FE	302,250	92.500	277,500	300,000	277,500	43,832	(738)			6.875	6.101	MN	2,635	20,625	05/04/2021	05/15/2028
87470L-AG-6	TALLGRASS NRG PRTNR/FIN 6 01/03/27			2	3.C FE	851,250	97.788	831,198	850,000	822,449	38,558	(8,781)			6.000	2.378	MS	17,000	51,000	02/23/2023	03/01/2027
87724R-AA-0	TAYLOR MORRISON COMM 5.875 15/06/27			2	3.B FE	384,219	100.500	402,000	400,000	386,904		2,686			5.875	6.943	JD	1,044	23,500	03/06/2023	06/15/2027
87901J-AH-8	TEGNA INC 5 15/09/29			2	3.A FE	313,125	91.621	274,863	300,000	274,863	(6,723)	(3,061)			5.000	1.556	MS	4,417	15,000	03/02/2021	09/15/2029

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

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87927V-AM-0	TELECOM ITALIA CAPITAL 6 30/09/34		D		4.A FE	345,000	94.965	284,893	300,000	284,893	60,263	(2,080)			6.000	4.808	MS	4,550	18,000	02/05/2020	09/30/2034
88033G-DB-3	TENET HEALTHCARE CORP 5.125 01/11/27			2	3.C FE	334,250	97.752	342,131	350,000	336,542		2,292			5.125	6.255	MN	2,990	17,938	03/24/2023	11/01/2027
88033G-DQ-0	TENET HEALTHCARE CORP 6.125 15/06/30			2	3.C FE	1,501,406	101.087	1,516,308	1,500,000	1,500,957	72,074	(317)			6.125	6.079	JD	4,083	91,875	06/01/2022	06/15/2030
88162G-AA-1	TETRA TECH INC 2.25 15/08/28				1.F FE	405,882	104.810	426,577	407,000	405,924		42			2.250	2.311	FA	3,281		10/23/2023	08/15/2028
883556-CK-6	THERMO FISHER SCIENTIFIC 1.75 15/10/28			2	1.G FE	999,520	89.289	892,891	1,000,000	999,671		65			1.750	1.757	AO	3,694	17,500	08/09/2021	10/15/2028
883556-CZ-3	THERMO FISHER SCIENTIFIC 5 05/12/26			2	1.G FE	2,997,930	101.473	3,044,199	3,000,000	2,997,974		44			5.000	5.025	JD	10,833		11/28/2023	12/05/2026
88579Y-BB-6	3M COMPANY 3.25 14/02/24			2	2.A FE	2,992,680	99.678	2,990,340	3,000,000	2,999,820		1,446			3.250	3.299	FA	37,104	97,500	09/11/2018	02/14/2024
887389-AJ-3	TIMKEN CO 3.875 01/09/24			2	2.B FE	1,245,138	98.582	1,232,277	1,250,000	1,249,501		722			3.875	3.936	MS	16,146	48,438	05/04/2017	09/01/2024
89114R-5B-8	TORONTO-DOMINION BANK 2.375 08/11/27		A	2	1.F FE	1,233,000	89.264	1,071,171	1,200,000	1,200,000		(8,815)			2.375	2.375	FMAN	4,196	28,500	07/31/2020	11/08/2027
89115F-4H-1	TORONTO-DOMINION BANK 6 25/07/25		A		1.D FE	2,000,000	99.862	1,997,243	2,000,000	2,000,000					6.000	6.000	JAJO	22,000	30,000	07/24/2023	07/25/2025
892231-AB-7	TOWNSQUARE MEDIA INC 6.875 01/02/26			2	4.B FE	307,500	97.960	293,880	300,000	293,880	30,627	(2,998)			6.875	6.269	FA	8,594	20,625	03/10/2022	02/01/2026
892356-AA-4	TRACTOR SUPPLY CO 1.75 01/11/30			2	2.B FE	958,120	82.019	820,190	1,000,000	967,361		4,365			1.750	2.266	MN	2,917	17,500	11/04/2021	11/01/2030
89236T-KK-0	TOYOTA MOTOR CREDIT CORP 5.4 10/11/25				1.E FE	1,679,063	101.483	1,674,464	1,650,000	1,669,074		(9,574)			5.400	4.750	MN	12,623	89,100	12/12/2022	11/10/2025
893647-BQ-9	TRANSDIGM INC 4.875 01/05/29			2	4.C FE	224,906	93.491	210,355	225,000	210,355	14,088	11			4.875	4.881	MN	1,828	10,969	04/13/2021	05/01/2029
894164-AA-0	TRAVEL + LEISURE CO 4.5 01/12/29			2	3.C FE	257,813	89.559	268,676	300,000	262,494		4,681			4.500	7.092	JD	1,125	13,500	01/17/2023	12/01/2029
89566E-AG-3	TRISTATE GEN&TRANS ASSN 3.7 01/11/24			2	1.G FE	101,612	98.051	100,011	102,000	101,945		64			3.700	3.766	MN	629	3,774	04/17/2018	11/01/2024
896442-AG-5	TRINITY CAPITAL INC/MD 4.375 24/08/26			2	2.B PL	2,400,000	90.480	2,171,525	2,400,000	2,400,000					4.375	4.375	FA	39,667	105,000	08/19/2021	08/24/2026
89788M-AE-2	TRUIST FINANCIAL CORP 1.887 07/06/29			2	1.G FE	844,350	86.499	864,993	1,000,000	866,723		21,060			1.887	4.669	MJSD	1,258	18,870	12/05/2022	06/07/2029
898813-AP-5	TUCSON ELECTRIC POWER CO 3.05 15/03/25			2	1.G FE	2,893,050	97.450	2,923,491	3,000,000	2,941,156		46,225			3.050	4.723	MS	26,942	91,500	12/13/2022	03/15/2025
902252-AB-1	TYLER TECHNOLOGIES INC 0.25 15/03/26				2.B	519,120	100.850	519,378	515,000	517,501		(1,132)			0.250	0.030	MS	379	1,288	07/21/2022	03/15/2026
904678-AF-6	UNICREDIT SPA 5.861 19/06/32		D	2	3.A FE	278,125	97.890	244,725	250,000	244,725	28,455	(4,094)			7.621	5.576	JD	635	14,653	12/03/2020	06/19/2032
904678-AS-8	UNICREDIT SPA 5.459 30/06/35		D	2	3.A FE	260,850	94.127	235,316	250,000	235,316	32,641	(970)			5.459	4.911	JD	38	15,422	07/23/2020	06/30/2035
907818-EH-7	UNION PACIFIC CORP 2.75 01/03/26			2	1.G FE	1,393,305	96.310	1,444,648	1,500,000	1,464,687		15,304			2.750	3.883	MS	13,750	41,250	12/13/2018	03/01/2026
907818-EQ-7	UNION PACIFIC CORP 3.6 15/09/37			2	1.G FE	499,505	89.700	448,498	500,000	499,625		21			3.600	3.607	MS	5,300	18,000	09/12/2017	09/15/2037
90932L-AH-0	UNITED AIRLINES INC 4.625 15/04/29			2	3.B FE	802,688	93.529	748,235	800,000	746,997	38,145	(2,531)			4.625	4.703	AO	7,811	25,438	12/15/2023	04/15/2029
911363-AM-1	UNITED RENTALS NORTH AM 3.875 15/02/31			2	3.B FE	558,250	90.860	499,730	550,000	499,730	39,492	(822)			3.875	3.083	FA	8,051	21,313	07/31/2020	02/15/2031
911365-BN-3	UNITED RENTALS NORTH AM 4 15/07/30			2	3.B FE	640,750	92.124	690,929	750,000	651,382		9,208			4.000	6.472	JJ	13,833	22,000	11/16/2023	07/15/2030
911365-BQ-6	UNITED RENTALS NORTH AM 6 15/12/29			2	2.C FE	300,000	101.537	304,610	300,000	300,000					6.000	6.000	JD	800	18,750	11/15/2022	12/15/2029
914906-AY-8	UNIVISION COMMUNICATIONS 8 15/08/28			2	4.A FE	300,000	103.181	309,543	300,000	300,000					8.000	8.000	FA	9,600		07/24/2023	08/15/2028
92240M-BL-1	VECTOR GROUP LTD 5.75 01/02/29			2	3.C FE	817,750	91.569	732,551	800,000	732,551	48,600	(9,697)			5.750	-0.060	FA	19,167	46,000	02/26/2021	02/01/2029
92277G-AU-1	VENTAS REALTY LP 3 15/01/30			2	2.A FE	499,610	88.366	441,829	500,000	499,759		36			3.000	3.009	JJ	6,917	15,000	08/16/2019	01/15/2030
92277G-AY-3	VENTAS REALTY LP 3.75 01/06/26				2.A FE	3,963,771	105.500	4,178,855	3,961,000	3,962,389		(1,381)			3.750	3.739	JD	12,378	69,318	10/11/2023	06/01/2026

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		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92328M-AA-1	VENTURE GLOBAL CALCASIEU 3.875 15/08/29			2	3.B FE	748,125	90.800	771,802	850,000	758,559		10,434			3.875	6.144	FA	12,443	16,469	03/27/2023	08/15/2029
92332Y-AA-9	VENTURE GLOBAL LNG INC 8.125 01/06/28			2	3.B FE	900,875	100.985	908,869	900,000	900,757		(118)			8.125	8.062	JD	6,094	37,578	08/28/2023	06/01/2028
92332Y-AC-5	VENTURE GLOBAL LNG INC 9.5 01/02/29			2	3.B FE	525,000	105.791	528,956	500,000	524,860		(140)			9.500	8.250	FA	8,840		12/14/2023	02/01/2029
92660F-AK-0	VIDEOTRON LTD / LTEE 5.125 15/04/27		A	2	3.B FE	483,500	98.500	492,500	500,000	485,744		2,244			5.125	6.083	AO	5,410	12,813	05/31/2023	04/15/2027
92735L-AA-0	CHESAPEAKE ENERGY CORP 6.75 15/04/29			2	3.B FE	317,281	100.949	328,085	325,000	317,484		203			6.750	7.278	AO	4,631		10/25/2023	04/15/2029
92763M-AB-1	VIPER ENERGY PARTNERS LP 7.375 01/11/31			2	3.C FE	225,000	103.500	232,875	225,000	225,000					7.375	7.375	MN	3,319		10/12/2023	11/01/2031
92769X-AP-0	VIRGIN MEDIA SECURED FIN 5.5 15/05/29		D	2	3.C FE	1,014,688	96.605	966,045	1,000,000	953,970	69,036	(10,846)			5.500	1.396	MN	7,028	55,000	06/28/2022	05/15/2029
92840V-AP-7	VISTRA OPERATIONS CO LLC 7.75 15/10/31			2	3.B FE	1,301,625	103.832	1,323,853	1,275,000	1,301,434		(191)			7.750	6.931	AO	26,076		12/12/2023	10/15/2031
95001D-4J-6	WELLS FARGO & COMPANY 3.5 19/06/31			2	2.A FE	877,000	90.257	791,553	877,000	877,000					5.000	3.500	JD	1,023	30,695	06/24/2019	06/19/2031
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30			2	2.A FE	999,580	90.350	903,500	1,000,000	999,740		39			3.100	3.105	JJ	14,294	31,000	08/09/2019	01/15/2030
95041A-AB-4	WELLTOWER OP LLC 2.75 15/05/28				2.A FE	3,463,627	110.560	3,787,786	3,426,000	3,459,687		(3,939)			2.750	2.514	MN	12,039	48,154	07/28/2023	05/15/2028
95081Q-AP-9	WESCO DISTRIBUTION INC 7.25 15/06/28			2	3.B FE	724,688	102.761	693,636	675,000	690,770	20,833	(13,820)			7.250	2.123	JD	2,175	48,938	02/15/2022	06/15/2028
958102-AS-4	WESTERN DIGITAL CORP 3 15/11/28				3.A FE	1,772,220	122.300	2,113,344	1,728,000	1,771,416		(804)			3.000	2.478	MN	8,352		12/04/2023	11/15/2028
958667-AC-1	WESTERN MIDSTREAM OPERAT 4.05 01/02/30			2	2.C FE	1,252,875	93.765	1,265,827	1,350,000	1,282,567	105,916	8,872			4.050	5.026	FA	22,781	58,050	08/12/2020	02/01/2030
97717P-AE-4	WISDOMTREE INC 5.75 15/08/28				4.C Z	238,133	103.100	244,347	237,000	238,126		(7)			5.750	5.633	FA	5,148		12/15/2023	08/15/2028
98310W-AN-8	WYNDHAM DESTINATIONS INC 5.75 01/04/27			2	3.C FE	302,500	99.680	299,041	300,000	299,041	14,682	(369)			6.000	5.849	AO	4,500	18,000	08/03/2020	04/01/2027
98379K-AB-8	XPO INC 7.125 01/06/31			2	3.C FE	351,375	103.696	362,935	350,000	351,374		(1)			7.125	6.912	JD	2,078	7,402	12/13/2023	06/01/2031
984121-CL-5	XEROX CORPORATION 4.8 01/03/35				3.C FE	621,438	77.145	501,445	650,000	501,445	77,264	1,305			4.800	5.167	MS	10,400	31,200	02/06/2020	03/01/2035
988498-AL-5	YUM! BRANDS INC 4.75 15/01/30			2	3.C FE	909,688	96.932	969,320	1,000,000	923,854		10,055			4.750	6.267	JJ	21,903	47,500	11/17/2022	01/15/2030
98978V-AL-7	ZOETIS INC 3 12/09/27			2	2.A FE	1,489,230	94.917	1,423,749	1,500,000	1,495,625		1,099			3.000	3.084	MS	13,625	45,000	09/12/2017	09/12/2027
98980B-AA-1	ZIPRECRUITER INC 5 15/01/30			2	3.C FE	329,313	87.491	306,219	350,000	306,219	6,850	2,174			5.000	6.058	JJ	8,069	13,750	02/06/2023	01/15/2030
AR8389-75-1	GLENCORE FUNDING LLC 0 27/03/25	@	D		2.A FE	432,350	110.272	441,090	400,000	400,000						-1.192				02/22/2022	03/27/2025
ZK0252-45-0	SK HYNIX INC 1.75 11/04/30		D		2.B FE	247,430	140.450	280,900	200,000	240,828		(6,602)			1.750	-4.057	JAJO	778	1,750	06/29/2023	04/11/2030
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						397,953,063	XXX	387,716,631	387,242,113	387,296,241	3,647,640	(1,728,627)	173,412		XXX	XXX	XXX	4,152,240	13,343,651	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
74969X-AA-9	RMF PROPRIETARY ISSUANCE TRUST 3 POOL ID 1			4	1.A FE	2,320,820	84.073	1,953,878	2,324,031	2,322,384		836			3.000	3.036	MON	1,162	69,920	01/21/2022	01/25/2062
1029999999 – Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						2,320,820	XXX	1,953,878	2,324,031	2,322,384		836			XXX	XXX	XXX	1,162	69,920	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities																					
05592D-AJ-3	BPR TRUST 8.0588 POOL ID OANA			4	1.G FE	2,493,800	95.105	2,377,621	2,500,000	2,499,793		2,545			8.059	8.109	MON	9,514	194,768	04/07/2022	04/15/2037
17331L-AC-1	CITIGROUP COMMERCIAL MORTGAGE 6.3597 POOL ID PRM3			4	1.C FE	1,082,986	100.863	1,089,321	1,080,000	1,082,454		(532)			6.360	6.251	MON	5,724	34,915	06/15/2023	07/10/2028
23346G-AA-7	DTP COML MTG TR 2023-STE2 COML MTG PASS THRU CTF CL A 6.0380			4	1.A	2,078,350	98.605	2,080,560	2,110,000	2,078,414		64			6.038	6.687	MON	10,617		12/14/2023	01/15/2041
30227F-AE-0	EXTENDED STAY AMERICA TRUST 6.8565 POOL ID ESH			4	1.D FE	1,774,516	98.430	1,773,254	1,801,539	1,776,610		2,094			6.856	11.680	MON	5,833		12/20/2023	07/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36262M-AC-2	GS MORTGAGE SECURITIES TRUST 6.6265 POOL ID IP			4	1.D FE	2,400,000	93.823	2,251,758	2,400,000	2,400,000					6.626	6.626	MON	7,510	150,485	09/29/2021	10/15/2036
58403Y-AN-6	MED TRUST 7.2765 POOL ID MDLN			4	1.D FE	2,338,776	97.866	2,288,870	2,338,776	2,338,776					7.276	7.276	MON	8,036	162,049	10/29/2021	11/15/2038
62475W-AE-5	MTN COMMERCIAL MORTGAGE TRUST 7.7643 POOL ID LPFL			4	1.G FE	2,477,548	95.586	2,380,092	2,490,000	2,489,750		4,684			7.764	7.845	MON	9,130	186,457	03/08/2022	03/15/2039
75574P-AA-0	READYCAP COMMERCIAL MORTGAGE T 6.9874 POOL ID FL8			4	1.A FE	2,102,941	98.914	2,080,100	2,102,941	2,102,941					6.987	6.987	MON	2,449	138,799	02/24/2022	01/25/2037
78473H-AJ-5	SPGN TFLM MORTGAGE TRUST 8.0118 POOL ID TFLM			4	1.G FE	2,500,000	93.681	2,342,024	2,500,000	2,500,000					8.012	8.012	MON	9,458	193,563	02/09/2022	02/15/2039
1039999999 – Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						19,248,916	XXX	18,663,599	19,323,256	19,268,736		8,855			XXX	XXX	XXX	68,271	1,061,036	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
000842-AG-9	ABPCI DIRECT LENDING FUND CLO 9.6406 POOL ID 15A		D	4	1.F FE	700,000	99.962	699,732	700,000	700,000					9.641	9.641	JAJO	11,622		10/03/2023	10/30/2035
05377R-HL-1	AVIS BUDGET RENTAL CAR FUNDING 5.9 POOL ID 7A			4	1.A FE	1,439,578	102.084	1,470,011	1,440,000	1,439,633		55			5.900	5.915	MON	2,596	21,712	09/12/2023	08/21/2028
054977-AA-1	BANKERS HEALTHCARE GROUP SECUR 1.71 POOL ID A			4	1.A FE	873,663	97.342	850,504	873,731	873,695		48			1.710	1.716	MON	581	15,824	01/25/2022	02/20/2035
05685J-AE-9	BAIN CAPITAL CREDIT CLO, LIMIT 8.8085 POOL ID 5A		D	4	1.F FE	1,124,350	100.002	1,130,016	1,130,000	1,126,327		1,304			8.808	8.943	JAJO	19,078	93,809	06/03/2022	07/24/2034
09606B-AA-2	BLUE STREAM ISSUER, LLC 5.398 POOL ID 1A			4	1.G FE	1,080,163	96.919	1,066,110	1,100,000	1,084,617		4,454			5.398	6.086	MON	1,814	36,616	04/25/2023	05/20/2053
12327A-AA-6	BUSINESS JET SECURITIES, LLC 4.455 POOL ID 1A			4	1.G FE	775,300	94.836	757,884	799,150	782,203		7,328			4.455	5.478	MON	1,582	36,009	05/05/2022	06/15/2037
12510H-AM-2	CAPITAL AUTOMOTIVE REIT 1.92 POOL ID 1A			4	1.E FE	1,741,181	88.344	1,538,611	1,741,615	1,741,489		108			1.920	1.926	MON	1,486	33,448	07/27/2021	08/15/2051
12511Q-AB-5	CCG RECEIVABLES TRUST 6.28 POOL ID 2			4	1.A FE	849,983	101.668	864,177	850,000	849,984		1			6.280	6.281	MON	2,521	4,448	11/07/2023	04/14/2032
12528G-AH-5	CFG INVESTMENTS LTD 8.56 POOL ID 1			4	2.B FE	1,029,937	101.188	1,042,239	1,030,000	1,029,954		17			8.560	8.564	MON	1,469	37,961	07/12/2023	07/25/2034
12530M-AL-9	CF HIPPOLYTA ISSUER LLC 5.97 POOL ID 1A			4	1.D FE	967,277	98.393	951,809	967,359	967,317		29			5.970	5.973	MON	2,567	57,802	08/10/2022	08/15/2062
13079W-DG-0	SYMPHONY CLO LTD 8.1555 POOL ID 9A		D	4	1.F FE	2,150,000	99.629	2,142,020	2,150,000	2,150,000					8.155	8.155	JAJO	37,504	161,376	09/08/2021	07/16/2032
22535B-AE-3	CREDIT ACCEPTANCE AUTO LOAN TR 1.94 POOL ID 4			4	1.F FE	2,399,832	93.816	2,251,587	2,400,000	2,399,970		49			1.940	1.942	MON	2,069	46,560	10/19/2021	02/18/2031
23802W-AL-5	DATABANK ISSUER LLC 5.116 POOL ID 1A			4	1.G FE	816,129	94.373	835,202	885,000	835,720		19,591			5.116	8.066	MON	755	37,353	02/23/2023	02/25/2053
33938M-AA-7	FLEXENTIAL ISSUER, LLC 3.25 POOL ID 1A			4	1.G FE	2,382,685	89.782	2,154,758	2,400,000	2,393,784		4,681			3.250	3.430	MON	1,300	78,000	11/23/2021	11/27/2051
34528Q-HY-3	FORD CREDIT FLOORPLAN MASTER O 5.75 POOL ID 1			4	1.F FE	2,499,889	99.690	2,492,256	2,500,000	2,499,928		40			5.750	5.752	MON	6,389	83,455	05/09/2023	05/15/2028
35633L-AB-0	FREEDOM FINANCIAL 4.49 POOL ID 2CP			4	1.C FE	955,373	99.623	951,794	955,394	955,393		10			4.490	4.491	MON	1,549	47,949	03/29/2022	05/18/2029
38178X-AC-7	GOLUB CAPITAL PARTNERS FUNDING 3.9936 POOL ID 2A			4	2.B FE	1,300,000	84.607	1,099,894	1,300,000	1,300,000					3.994	3.994	JAJO	10,239	51,917	10/15/2021	10/19/2029
44148H-AA-1	HOTWIRE FUNDING LLC 5.687 POOL ID 1A			4	1.F FE	2,500,000	99.198	2,479,952	2,500,000	2,500,000					5.687	5.687	MON	4,344	82,146	05/16/2023	05/20/2053
56847F-AC-9	MARINER FINANCE ISSUANCE TRUST 7.9 POOL ID AA			4	1.G FE	1,198,765	102.759	1,233,101	1,200,000	1,198,945		180			7.900	7.975	MON	2,897	17,907	10/06/2023	10/22/2035
56847Q-AA-9	MARINER FINANCE ISSUANCE TRUST 6.45 POOL ID AA			4	1.A FE	1,310,387	100.696	1,329,186	1,320,000	1,317,087		5,151			6.450	6.744	MON	2,602	85,140	10/11/2022	10/20/2037
61033M-AB-0	MONROE CAPITAL INCOME PLUS ABS 4.05 POOL ID 1A			4	1.F FE	2,508,647	92.630	2,362,072	2,550,000	2,532,736		12,434			4.050	4.494	JAJO	19,794	102,988	03/16/2022	04/30/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62890Q-AB-1	NMEF FUNDING LLC 6.57 POOL ID A			4	1.A FE	1,049,996	100.989	1,060,386	1,050,000	1,049,996		1			6.570	6.570	MON	3,066	16,480	09/12/2023	06/17/2030
62909J-AA-8	NFAS, LLC 6.86 POOL ID 1			4	1.C FE	686,691	99.116	683,899	690,000	688,834		1,599			6.860	7.062	MON	2,104	47,334	09/19/2022	09/15/2028
64129K-BG-1	NEUBERGER BERMAN CLO LTD 7.0055 POOL ID 15A		D	4	1.C FE	2,400,000	99.056	2,377,335	2,400,000	2,400,000					7.005	7.005	JAJO	35,961	152,234	08/31/2021	10/15/2029
65253M-AA-6	NEWTEK SMALL BUSINESS LOAN TRU 8.25 POOL ID 1			4	1.F FE	1,145,222	98.247	1,125,146	1,145,222	1,145,222					8.250	8.250	MON	1,575	79,022	12/02/2021	12/25/2048
67108S-AA-6	ONDECK ASSET SECURITIZATION TR 7 POOL ID 1A			4	1.A FE	2,029,739	101.102	2,052,362	2,030,000	2,029,821		82			7.000	7.009	MON	5,526	56,445	07/20/2023	08/19/2030
68377W-AA-9	OPORTUN FUNDING LLC 2.18 POOL ID C			4	1.F FE	2,399,722	92.288	2,214,909	2,400,000	2,399,933		64			2.180	2.182	MON	3,343	52,320	10/25/2021	10/08/2031
69145B-AA-4	OXFORD FINANCE FUNDING TRUST 3.602 POOL ID 1A			4	1.F FE	2,500,000	95.334	2,383,349	2,500,000	2,500,000					3.602	3.602	MON	4,002	90,050	02/08/2022	02/15/2030
75907D-AB-3	REGIONAL MANAGEMENT ISSUANCE T 3.71 POOL ID 1			4	1.G FE	1,499,867	92.258	1,383,868	1,500,000	1,499,965		41			3.710	3.712	MON	2,473	55,650	02/16/2022	03/15/2032
76042U-AB-9	REPUBLIC FINANCE ISSUANCE TRUS 2.8 POOL ID A			4	1.G FE	2,399,113	91.352	2,192,440	2,400,000	2,399,828		190			2.800	2.806	MON	2,053	67,200	11/10/2021	12/22/2031
80286P-AE-1	SANTANDER DRIVE AUTO RECEIVABL 6.43 POOL ID 5			4	1.E FE	1,999,986	102.575	2,051,502	2,000,000	1,999,987		1			6.430	6.430	MON	5,716	20,362	10/11/2023	02/18/2031
80290C-AE-4	SANTANDER BANK AUTO CREDIT-LIN 1.833 POOL ID 1A			4	2.B FE	502,031	97.423	489,094	502,031	502,031					1.833	1.833	MON	409	10,307	12/13/2021	12/15/2031
86212X-AF-7	STORE MASTER FUNDING LLC 6.19 POOL ID 1A			4	1.A FE	1,096,631	101.005	1,107,817	1,096,792	1,096,664		33			6.190	6.196	MON	2,074	37,733	05/22/2023	06/20/2053
86613X-AA-3	SUMMIT ISSUER, LLC 2.29 POOL ID 1A			4	1.G FE	1,152,051	92.534	1,156,675	1,250,000	1,154,574		2,524			2.290	10.371	MON	875		12/18/2023	12/20/2050
88651C-AA-8	TIERPOINT ISSUER LLC 6 POOL ID 1A			4	4.B Z	2,393,229	97.608	2,440,188	2,500,000	2,422,805		29,577			6.000	8.601	MON	2,500	70,000	06/29/2023	06/25/2053
92243R-AC-8	VCP RRL ABS I, LTD 2.848 POOL ID 1A			4	2.B FE	886,437	92.313	818,299	886,437	886,437					2.848	2.848	JAJO	4,979	26,072	07/28/2021	10/20/2031
92348K-BG-7	VERIZON MASTER TRUST 4.49 POOL ID 1			4	1.A FE	1,529,676	99.490	1,522,203	1,530,000	1,529,787		111			4.490	4.498	MON	2,099	61,827	01/20/2023	01/22/2029
92512V-AA-7	VEROS AUTO RECEIVABLES TRUST 3.47 POOL ID 1			4	1.C FE	312,680	99.374	310,732	312,692	312,689		14			3.470	3.474	MON	482	13,771	03/28/2022	12/15/2025
96042V-AF-6	WESTLAKE AUTOMOBILE RECEIVABLE 4.85 POOL ID 2A			4	1.F FE	1,319,841	98.987	1,306,629	1,320,000	1,319,968		68			4.850	4.854	MON	2,845	64,020	06/08/2022	09/15/2027
97988R-AL-6	WOODMONT TRUST 8.7782 POOL ID 9A		D	4	1.F FE	600,000	94.975	569,850	600,000	600,000					8.778	8.778	JAJO	9,949	49,789	05/05/2022	04/25/2034
1049999999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						58,506,049	XXX	56,949,599	58,905,422	58,617,326		89,786			XXX	XXX	XXX	226,790	2,103,038	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						478,028,848	XXX	465,283,707	467,794,821	467,504,687	3,647,640	(1,629,149)	173,412		XXX	XXX	XXX	4,448,462	16,577,645	XXX	XXX
SVO Identified Funds, Exchange Traded Funds – as Identified by the SVO																					
92206C-40-9	VANGUARD SHORT-TERM CORPORATE BOND ETF				2.A	43,633,260	77.370	44,719,860		44,083,738		450,478					N/A		1,009,509	10/30/2023	
92206C-87-0	VANGUARD INTERMEDIATE-TERM CORPORATE BOND ETF				2.B	15,129,110	81.280	15,524,480		15,242,961		113,851					N/A		491,940	03/22/2023	
1619999999 – SVO Identified Funds, Exchange Traded Funds – as Identified by the SVO						58,762,370	XXX	60,244,340		59,326,699		564,329			XXX	XXX	XXX		1,501,448	XXX	XXX
2419999999 – Subtotals – Issuer Obligations						915,212,974	XXX	878,446,407	888,322,419	898,855,489	8,513,285	(5,599,103)	173,412		XXX	XXX	XXX	8,035,390	24,544,141	XXX	XXX
2429999999 – Subtotals – Residential Mortgage-Backed Securities						397,875,706	XXX	376,317,650	391,573,025	395,112,198		(976,556)			XXX	XXX	XXX	1,441,106	8,823,763	XXX	XXX
2439999999 – Subtotals – Commercial Mortgage-Backed Securities						96,187,437	XXX	90,499,707	97,494,718	95,857,736		280,992			XXX	XXX	XXX	258,905	2,397,957	XXX	XXX
2449999999 – Subtotals – Other Loan-Backed and Structured Securities						77,809,242	XXX	73,266,410	77,247,808	77,963,038		(43,297)			XXX	XXX	XXX	266,733	2,586,630	XXX	XXX
2459999999 – Subtotals – SVO Identified Funds						58,762,370	XXX	60,244,340		59,326,699		564,329			XXX	XXX	XXX		1,501,448	XXX	XXX
2509999999 – Subtotals – Total Bonds						1,545,847,728	XXX	1,478,774,514	1,454,637,969	1,527,115,160	8,513,285	(5,773,636)	173,412		XXX	XXX	XXX	10,002,134	39,853,938	XXX	XXX

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $742,498,238	1B $176,418,757	1C $70,291,176	1D $36,375,602	1E $39,412,040	1F $78,334,669	1G $86,234,155
1B	2A $104,434,359	2B $63,185,488	2C $21,902,870				
1C	3A $19,187,451	3B $27,724,541	3C $46,544,679				
1D	4A $5,486,320	4B $7,083,927	4C $2,000,887				
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 B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred																				
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37			24,456.000			1,192,230	48.750	1,192,230	1,302,020	15,175	62,974		(67,254)			(67,254)		2.C FE	11/23/2022
060505-68-2	BANK OF AMERICA CORP 7.25			4,195.000			5,056,150	1,205.280	5,056,150	5,553,129	76,879	301,328		176,768			176,768		2.B FE	01/24/2023
949746-80-4	WELLS FARGO & COMPANY 7.5			4,663.000			5,575,176	1,195.620	5,575,176	6,106,105	34,001	349,725		49,521			49,521		2.B FE	12/22/2022
4019999999 – Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred							11,823,556	XXX	11,823,556	12,961,254	126,055	714,027		159,035			159,035		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																				
03769M-30-4	APOLLO GLOBAL MANAGEMENT 6.75 31/07/26			96,215.000	50.00		5,015,572	56.390	5,425,564	5,036,416	69,458	59,054			(20,844)		(20,844)		2.A FE	12/20/2023
65339F-71-3	NEXTERA ENERGY INC 6.926 01/09/25			130,428.000	50.00		5,460,085	38.120	4,971,915	5,760,555	57,714	273,809		(361,102)	43,750		(317,352)		2.B Z	12/28/2023
4029999999 – Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred							10,475,657	XXX	10,397,479	10,796,971	127,171	332,863		(361,102)	22,906		(338,196)		XXX	XXX
4109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)							22,299,213	XXX	22,221,035	23,758,225	253,226	1,046,891		(202,067)	22,906		(179,161)		XXX	XXX
4509999999 – Total Preferred Stocks							22,299,213	XXX	22,221,035	23,758,225	253,226	1,046,891		(202,067)	22,906		(179,161)		XXX	XXX

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number						
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $5,015,572	2B $16,091,411	2C $1,192,230				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated), Publicly Traded																	
00123Q-10-4	AGNC INVESTMENT CORP			120,000.000	1,177,200	9.810	1,177,200	1,160,866	14,400	101,496		16,334		16,334		10/30/2023	XXX
00182C-10-3	ANI PHARMACEUTICALS INC			8,760.000	483,026	55.140	483,026	283,572				114,953		114,953		12/14/2023	XXX
00206R-10-2	AT&T INC			11,685.000	196,074	16.780	196,074	113,641		12,970		(19,047)		(19,047)		10/28/2020	XXX
002824-10-0	ABBOTT LABORATORIES			10,334.000	1,137,463	110.070	1,137,463	157,507		21,081		2,894		2,894		01/24/2006	XXX
00287Y-10-9	ABBVIE INC			2,800.000	433,916	154.970	433,916	332,447		9,472		43,060		43,060		06/23/2023	XXX
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC			7,900.000	521,400	66.000	521,400	370,666	711	1,125		118,278		118,278		10/09/2023	XXX
00676P-10-7	ADEIA INC			50,255.000	622,659	12.390	622,659	492,442		8,426		153,557		153,557		08/15/2023	XXX
00724F-10-1	ADOBE INC			1,766.000	1,053,596	596.600	1,053,596	24,439				459,284		459,284		07/01/2002	XXX
00773T-10-1	ADVANSIX INC			15,607.000	467,586	29.960	467,586	495,131		8,501		(102,753)		(102,753)		11/03/2023	XXX
00846U-10-1	AGILENT TECHNOLOGIES INC			1,900.000	264,157	139.030	264,157	25,077	448	1,710		(20,178)		(20,178)		01/09/2019	XXX
008492-10-0	AGREE REALTY CORP			2,500.000	157,375	62.950	157,375	162,575	618	3,665		(5,200)		(5,200)		06/23/2023	XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS INC			1,700.000	465,460	273.800	465,460	82,555	2,975	11,679		(58,582)		(58,582)		12/18/2003	XXX
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC			68,900.000	1,213,329	17.610	1,213,329	1,481,376				(261,729)		(261,729)		12/13/2023	XXX
011659-10-9	ALASKA AIR GROUP INC			21,400.000	836,098	39.070	836,098	851,232				(3,780)		(3,780)		11/01/2023	XXX
01749D-10-5	ALLEGRO MICROSYSTEMS INC		D	1,000.000	30,270	30.270	30,270	21,433				250		250		06/24/2022	XXX
018802-10-8	ALLIANT ENERGY CORP			800.000	41,040	51.300	41,040	41,464		724		(424)		(424)		06/23/2023	XXX
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC			5,700.000	331,455	58.150	331,455	240,201		4,278		80,861		80,861		03/31/2023	XXX
020002-10-1	ALLSTATE CORP/THE			1,300.000	181,974	139.980	181,974	38,493	1,157	4,576		5,694		5,694		12/22/2009	XXX
02005N-10-0	ALLY FINANCIAL INC			13,700.000	478,404	34.920	478,404	343,372		14,190		135,032		135,032		08/15/2023	XXX
02079K-10-7	ALPHABET INC			37,040.000	5,220,047	140.930	5,220,047	3,438				1,933,488		1,933,488		04/03/2014	XXX
02079K-30-5	ALPHABET INC			19,700.000	2,751,893	139.690	2,751,893	517,886				1,013,762		1,013,762		06/29/2015	XXX
02156K-10-3	ALTICE USA INC			84,900.000	275,925	3.250	275,925	229,850				46,075		46,075		11/06/2023	XXX
02209S-10-3	ALTRIA GROUP INC			5,215.000	210,373	40.340	210,373	23,429	5,111	19,817		(28,005)		(28,005)		07/13/2005	XXX
025537-10-1	AMERICAN ELECTRIC POWER CO INC			400.000	32,488	81.220	32,488	27,126		1,348		(5,492)		(5,492)		10/13/2021	XXX
02665T-30-6	AMERICAN HOMES 4 RENT			2,300.000	82,708	35.960	82,708	73,390		2,024		13,386		13,386		11/21/2022	XXX
03027X-10-0	AMERICAN TOWER CORP			1,400.000	302,232	215.880	302,232	56,588	2,380	8,834		5,628		5,628		01/14/2020	XXX
030420-10-3	AMERICAN WATER WORKS CO INC			300.000	39,597	131.990	39,597	14,679		833		(6,129)		(6,129)		06/29/2015	XXX
03073E-10-5	CENCORA INC			800.000	164,304	205.380	164,304	10,538		1,572		31,736		31,736		12/19/2002	XXX
03076C-10-6	AMERIPRISE FINANCIAL INC			787.000	298,926	379.830	298,926	20,660		4,171		53,878		53,878		10/04/2005	XXX
031162-10-0	AMGEN INC			2,134.000	614,635	288.020	614,635	190,316		16,904		52,467		52,467		11/07/2023	XXX
032095-10-1	AMPHENOL CORP			7,700.000	763,301	99.130	763,301	48,429	1,694	6,468		177,023		177,023		10/23/2008	XXX
032654-10-5	ANALOG DEVICES INC			2,096.000	416,182	198.560	416,182	61,838		7,210		72,375		72,375		11/21/2022	XXX
03662Q-10-5	ANSYS INC			300.000	108,864	362.880	108,864	48,292				36,387		36,387		01/22/2019	XXX
03674X-10-6	ANTERO RESOURCES CORP			21,500.000	487,620	22.680	487,620	548,534				(60,881)		(60,881)		12/15/2023	XXX
036752-10-3	ELEVANCE HEALTH INC			800.000	377,248	471.560	377,248	360,321		2,368		16,928		16,928		06/23/2023	XXX
037833-10-0	APPLE INC			36,790.000	7,083,179	192.530	7,083,179	5,492,433		25,855		1,214,911		1,214,911		11/07/2023	XXX
038222-10-5	APPLIED MATERIALS INC			450.000	72,932	162.070	72,932	48,250		459		24,675		24,675		11/07/2023	XXX
03940R-10-7	ARCH RESOURCES INC			3,900.000	647,166	165.940	647,166	526,495		34,110		124,682		124,682		04/14/2023	XXX
039483-10-2	ARCHER-DANIELS-MIDLAND CO			2,187.000	157,945	72.220	157,945	21,201		3,937		(45,118)		(45,118)		03/05/2019	XXX
040413-10-6	ARISTA NETWORKS INC			400.000	94,204	235.510	94,204	39,928				45,664		45,664		06/24/2022	XXX
04206A-10-1	ARLO TECHNOLOGIES INC			32,700.000	311,304	9.520	311,304	312,015				(711)		(711)		12/20/2023	XXX
04621X-10-8	ASSURANT INC			1,300.000	219,037	168.490	219,037	30,196		3,666		56,459		56,459		04/06/2009	XXX
049560-10-5	ATMOS ENERGY CORP			1,700.000	197,030	115.900	197,030	156,740		5,143		6,511		6,511		10/13/2021	XXX
053015-10-3	AUTOMATIC DATA PROCESSING INC			2,700.000	629,019	232.970	629,019	93,930	3,780	13,500		(15,903)		(15,903)		10/04/2017	XXX
053484-10-1	AVALONBAY COMMUNITIES INC			500.000	93,610	187.220	93,610	84,615	825	3,270		12,850		12,850		11/21/2022	XXX
05561Q-20-1	BOK FINANCIAL CORP			200.000	17,130	85.650	17,130	15,475		434		(3,628)		(3,628)		06/24/2022	XXX
05605H-10-0	BWX TECHNOLOGIES INC			300.000	23,019	76.730	23,019	15,952		276		5,595		5,595		06/24/2022	XXX
058498-10-6	BALL CORP			2,094.000	120,447	57.520	120,447	13,603		1,675		13,360		13,360		12/18/2003	XXX
071813-10-9	BAXTER INTERNATIONAL INC			1,692.000	65,413	38.660	65,413	20,525	491	1,963		(20,829)		(20,829)		12/18/2003	XXX
075887-10-9	BECTON DICKINSON & CO			1,650.000	402,320	243.830	402,320	49,024		6,072		(17,276)		(17,276)		12/29/2017	XXX
084670-70-2	BERKSHIRE HATHAWAY INC			9,694.000	3,457,462	356.660	3,457,462	727,391				462,985		462,985		03/02/2010	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
088929-10-4	BGC GROUP INC			49,800.000	359,556	7.220	359,556	282,123		304		77,433		77,433		12/14/2023	XXX
090572-20-7	BIO-RAD LABORATORIES INC			4,000.000	1,291,560	322.890	1,291,560	1,544,637				(279,136)		(279,136)		12/20/2023	XXX
09247X-10-1	BLACKROCK INC			400.000	324,720	811.800	324,720	67,136		8,000		41,268		41,268		12/12/2011	XXX
101137-10-7	BOSTON SCIENTIFIC CORP			5,072.000	293,212	57.810	293,212	26,731				58,531		58,531		12/12/2011	XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO			7,075.000	363,018	51.310	363,018	325,952		11,571		(118,398)		(118,398)		06/23/2023	XXX
11135F-10-1	BROADCOM INC			700.000	781,375	1,116.250	781,375	583,073		6,435		198,302		198,302		11/07/2023	XXX
115637-20-9	BROWN-FORMAN CORP			4,562.000	260,490	57.100	260,490	45,293	994	3,750		(39,142)		(39,142)		12/18/2003	XXX
125523-10-0	CIGNA GROUP/THE			500.000	149,725	299.450	149,725	137,425		1,230		12,300		12,300		06/23/2023	XXX
12572Q-10-5	CME GROUP INC			800.000	168,480	210.600	168,480	93,885	4,200	6,340		29,532		29,532		11/07/2023	XXX
125896-10-0	CMS ENERGY CORP			2,600.000	150,982	58.070	150,982	33,306		5,070		(13,676)		(13,676)		05/03/2006	XXX
126650-10-0	CVS HEALTH CORP			2,380.000	187,925	78.960	187,925	66,013		5,034		(19,715)		(19,715)		06/23/2023	XXX
127190-30-4	CACI INTERNATIONAL INC			1,500.000	485,790	323.860	485,790	383,738				20,966		20,966		12/14/2023	XXX
127387-10-8	CADENCE DESIGN SYSTEMS INC			700.000	190,659	272.370	190,659	169,089				21,570		21,570		11/07/2023	XXX
134429-10-9	CAMPBELL SOUP CO			900.000	38,907	43.230	38,907	37,359		1,332		(12,168)		(12,168)		10/13/2021	XXX
13765N-10-7	CANNAE HOLDINGS INC			60,600.000	1,182,306	19.510	1,182,306	1,451,683				(63,643)		(63,643)		08/02/2023	XXX
14149Y-10-8	CARDINAL HEALTH INC			496.000	49,997	100.800	49,997	9,239	248	988		11,869		11,869		02/25/2000	XXX
14448C-10-4	CARRIER GLOBAL CORP			2,877.000	165,284	57.450	165,284	13,460	547	2,129		46,607		46,607		02/25/2000	XXX
147528-10-3	CASEY'S GENERAL STORES INC			1,100.000	302,214	274.740	302,214	240,262		946		61,952		61,952		06/23/2023	XXX
148806-10-2	CATALENT INC			13,500.000	606,555	44.930	606,555	594,078				12,477		12,477		10/31/2023	XXX
149123-10-1	CATERPILLAR INC			454.000	134,234	295.670	134,234	8,202		2,270		25,474		25,474		02/28/2000	XXX
16119P-10-8	CHARTER COMMUNICATIONS INC			71.000	27,596	388.680	27,596	3,946				3,520		3,520		05/19/2016	XXX
16359R-10-3	CHEMED CORP			100.000	58,475	584.750	58,475	54,187		80		4,288		4,288		06/23/2023	XXX
165167-73-5	CHESAPEAKE ENERGY CORP			9,200.000	707,848	76.940	707,848	653,067		32,069		(153,467)		(153,467)		06/23/2023	XXX
166764-10-0	CHEVRON CORP			407.000	60,708	149.160	60,708	36,512		1,854		(6,717)		(6,717)		06/23/2023	XXX
171340-10-2	CHURCH & DWIGHT CO INC			1,200.000	113,472	94.560	113,472	58,058		1,308		16,740		16,740		06/20/2018	XXX
17275R-10-2	CISCO SYSTEMS INC			24,300.000	1,227,636	50.520	1,227,636	397,106		37,665		69,984		69,984		04/04/2018	XXX
189054-10-9	CLOROX CO/THE			900.000	128,331	142.590	128,331	37,482		4,284		2,034		2,034		06/29/2015	XXX
191216-10-0	COCA-COLA CO/THE			22,230.000	1,310,014	58.930	1,310,014	454,577		40,903		(104,036)		(104,036)		06/26/2019	XXX
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CORP			4,400.000	332,332	75.530	332,332	66,617		5,104		80,696		80,696		04/08/2008	XXX
194162-10-3	COLGATE-PALMOLIVE CO			6,400.000	510,144	79.710	510,144	161,020		12,224		5,888		5,888		03/21/2001	XXX
197236-10-2	COLUMBIA BANKING SYSTEM INC			27,600.000	736,368	26.680	736,368	565,760		27,254		170,608		170,608		08/16/2023	XXX
20030N-10-1	COMCAST CORP			8,910.000	390,704	43.850	390,704	70,686		10,157		79,121		79,121		10/07/2010	XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC			31,087.000	787,123	25.320	787,123	1,118,910		13,183		(286,502)		(286,502)		12/13/2023	XXX
205887-10-2	CONAGRA BRANDS INC			67.000	1,920	28.660	1,920	859		91		(673)		(673)		02/28/2000	XXX
209115-10-4	CONSOLIDATED EDISON INC			3,800.000	345,686	90.970	345,686	280,711		12,312		(16,492)		(16,492)		06/25/2021	XXX
21037T-10-9	CONSTELLATION ENERGY CORP			565.000	66,043	116.890	66,043	21,256		637		17,334		17,334		06/25/2021	XXX
217204-10-6	COPART INC			1,800.000	88,200	49.000	88,200	57,710				33,399		33,399		11/21/2022	XXX
22052L-10-4	CORTEVA INC			1,223.000	58,606	47.920	58,606	6,611		758		(13,282)		(13,282)		09/05/2017	XXX
22160K-10-5	COSTCO WHOLESALE CORP			2,912.000	1,922,153	660.080	1,922,153	95,420	43,680	11,532		592,825		592,825		12/15/1998	XXX
22160N-10-9	COSTAR GROUP INC			200.000	17,478	87.390	17,478	15,588				1,890		1,890		11/07/2023	XXX
22822V-10-1	CROWN CASTLE INC			200.000	23,038	115.190	23,038	10,520		1,252		(4,090)		(4,090)		06/26/2019	XXX
229663-10-9	CUBESMART			1,000.000	46,350	46.350	46,350	40,525	510	1,960		6,100		6,100		11/21/2022	XXX
231561-10-1	CURTISS-WRIGHT CORP			100.000	22,279	222.790	22,279	13,120		79		5,580		5,580		06/24/2022	XXX
23331A-10-9	DR HORTON INC			1,100.000	167,178	151.980	167,178	74,462		1,155		69,124		69,124		06/24/2022	XXX
23345M-10-7	DT MIDSTREAM INC			1,200.000	65,760	54.800	65,760	55,899	828	828		9,861		9,861		06/23/2023	XXX
235851-10-2	DANAHER CORP			3,600.000	832,824	231.340	832,824	28,003	864	3,816		(118,975)		(118,975)		12/19/2002	XXX
244199-10-5	DEERE & CO			300.000	119,961	399.870	119,961	5,526	441	1,515		(8,667)		(8,667)		02/28/2000	XXX
253651-20-2	DIEBOLD NIXDORF INC			9,500.000	275,025	28.950	275,025	165,854				109,171		109,171		10/18/2023	XXX
254687-10-6	WALT DISNEY CO/THE			845.997	76,385	90.290	76,385	13,276	254			2,885		2,885		12/19/2002	XXX
256677-10-5	DOLLAR GENERAL CORP			920.000	125,074	135.950	125,074	125,552		2,134		(101,476)		(101,476)		10/11/2019	XXX
25746U-10-9	DOMINION ENERGY INC			3,100.000	145,700	47.000	145,700	68,030		8,277		(44,392)		(44,392)		05/15/2009	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
260003-10-8	DOVER CORP			300.000	46,143	153.810	46,143	5,472		609		5,520		5,520		12/19/2002	XXX
260557-10-3	DOW INC			865.000	47,437	54.840	47,437	9,595		2,422		3,849		3,849		09/05/2017	XXX
26614N-10-2	DUPONT DE NEMOURS INC			445.000	34,234	76.930	34,234	7,568		641		3,694		3,694		09/05/2017	XXX
277276-10-1	EASTGROUP PROPERTIES INC			100.000	18,354	183.540	18,354	16,502	127	252		1,852		1,852		06/23/2023	XXX
277432-10-0	EASTMAN CHEMICAL CO			339.000	30,449	89.820	30,449	6,428	275	1,071		2,841		2,841		12/18/2003	XXX
278642-10-3	EBAY INC			2,000.000	87,240	43.620	87,240	11,636		2,000		4,300		4,300		08/16/2002	XXX
278768-10-6	ECHOSTAR CORP			22,300.000	369,511	16.570	369,511	448,630				(4,996)		(4,996)		05/09/2023	XXX
278865-10-0	ECOLAB INC			1,178.000	233,656	198.350	233,656	31,734	671	2,497		62,187		62,187		11/28/2018	XXX
27923Q-10-9	ECOVYST INC			98,600.000	963,322	9.770	963,322	1,017,018				(53,696)		(53,696)		11/02/2023	XXX
28176E-10-8	EDWARDS LIFESCIENCES CORP			1,200.000	91,500	76.250	91,500	12,506				1,968		1,968		12/10/2013	XXX
28414H-10-3	ELANCO ANIMAL HEALTH INC			1,839.961	27,415	14.900	27,415					4,931		4,931		01/22/2019	XXX
285512-10-9	ELECTRONIC ARTS INC			1,010.000	138,178	136.810	138,178	54,381		654		13,855		13,855		06/23/2023	XXX
29082K-10-5	EMBECTA CORP			330.000	6,247	18.930	6,247	1,160		248		(2,099)		(2,099)		12/19/2002	XXX
291011-10-4	EMERSON ELECTRIC CO			1,300.000	126,529	97.330	126,529	30,956		2,711		1,651		1,651		02/25/2000	XXX
294429-10-5	EQUIFAX INC			727.000	179,780	247.290	179,780	16,347		1,134		38,480		38,480		05/15/2009	XXX
29444U-70-0	EQUINIX INC			200.000	161,078	805.390	161,078	139,166		2,216		20,964		20,964		06/23/2023	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP			43,900.000	446,902	10.180	446,902	318,940		26,340		152,772		152,772		09/28/2022	XXX
294628-10-2	EQUITY COMMONWEALTH			112,300.000	2,156,160	19.200	2,156,160	2,853,133		363,375		(508,639)		(508,639)		12/15/2023	XXX
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC			200.000	14,108	70.540	14,108	13,055	90	179		1,054		1,054		06/23/2023	XXX
29530P-10-2	ERIE INDEMNITY CO			416.000	139,327	334.920	139,327	34,214		1,980		35,859		35,859		11/04/2015	XXX
297178-10-5	ESSEX PROPERTY TRUST INC			100.000	24,794	247.940	24,794	21,243	231	913		3,602		3,602		11/21/2022	XXX
298736-10-9	EURONET WORLDWIDE INC			11,300.000	1,146,837	101.490	1,146,837	1,084,299				59,856		59,856		12/21/2023	XXX
30034W-10-6	EVERGY INC			1,300.000	67,860	52.200	67,860	74,505		1,632		(6,645)		(6,645)		06/23/2023	XXX
30040W-10-8	EVERSOURCE ENERGY			2,300.000	141,956	61.720	141,956	48,855		6,210		(50,876)		(50,876)		06/26/2019	XXX
30161N-10-1	EXELON CORP			2,400.000	86,160	35.900	86,160	77,018		3,456		(17,592)		(17,592)		06/25/2021	XXX
30212P-30-3	EXPEDIA GROUP INC			400.000	60,716	151.790	60,716	8,517				25,676		25,676		07/17/2008	XXX
30225T-10-2	EXTRA SPACE STORAGE INC			358.000	57,398	160.330	57,398	42,973		2,118		17,998		17,998		11/21/2022	XXX
30226D-10-6	EXTREME NETWORKS INC			18,400.000	324,576	17.640	324,576	267,962				(20,859)		(20,859)		12/04/2023	XXX
30231G-10-2	EXXON MOBIL CORP			300.000	29,994	99.980	29,994	30,721		558		(727)		(727)		06/23/2023	XXX
302520-10-1	FNB CORP/PA			3,700.000	50,949	13.770	50,949	41,301		1,776		2,664		2,664		06/24/2022	XXX
302941-10-9	FTI CONSULTING INC			200.000	39,830	199.150	39,830	37,645				2,186		2,186		06/23/2023	XXX
30303M-10-2	META PLATFORMS INC			1,445.000	511,472	353.960	511,472	178,154				311,323		311,323		01/24/2023	XXX
311900-10-4	FASTENAL CO			6,400.000	414,528	64.770	414,528	54,556		11,392		111,680		111,680		10/23/2008	XXX
31428X-10-6	FEDEX CORP			617.000	156,082	252.970	156,082	42,645	777	2,974		49,218		49,218		12/18/2003	XXX
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC			1,700.000	89,539	52.670	89,539	83,542	544	2,134		7,497		7,497		11/21/2022	XXX
337738-10-8	FISERV INC			4,900.000	650,916	132.840	650,916	39,669				155,673		155,673		12/19/2002	XXX
337932-10-7	FIRSTENERGY CORP			1,600.000	58,656	36.660	58,656	59,666		2,811		(8,448)		(8,448)		06/24/2022	XXX
343498-10-1	FLOWERS FOODS INC			600.000	13,506	22.510	13,506	13,800		546		(3,738)		(3,738)		03/11/2021	XXX
34959J-10-8	FORTIVE CORP			2,464.000	181,424	73.630	181,424	14,040		715		23,112		23,112		07/05/2016	XXX
34965K-10-7	FORTREA HOLDINGS INC			464.000	16,194	34.900	16,194	3,439				12,754		12,754		08/16/2005	XXX
36162J-10-6	GEO GROUP INC/THE			59,600.000	645,468	10.830	645,468	445,967				145,129		145,129		12/29/2023	XXX
363576-10-9	ARTHUR J GALLAGHER & CO			400.000	89,952	224.880	89,952	57,012		880		14,536		14,536		08/26/2021	XXX
36467J-10-8	GAMING AND LEISURE PROPERTIES INC			1,900.000	93,765	49.350	93,765	88,234		5,985		(5,206)		(5,206)		06/24/2022	XXX
366505-10-5	GARRETT MOTION INC		D	68,500.000	662,395	9.670	662,395	486,424				140,425		140,425		12/21/2022	XXX
370334-10-4	GENERAL MILLS INC			6,700.000	436,438	65.140	436,438	152,085		15,142		(125,357)		(125,357)		08/16/2005	XXX
37247D-10-6	GENWORTH FINANCIAL INC			71,900.000	480,292	6.680	480,292	316,068				95,243		95,243		09/05/2023	XXX
375558-10-3	GILEAD SCIENCES INC			5,600.000	453,656	81.010	453,656	334,446		16,800		(27,104)		(27,104)		06/24/2022	XXX
37940X-10-2	GLOBAL PAYMENTS INC			460.000	58,420	127.000	58,420	7,951		460		12,733		12,733		01/03/2008	XXX
37959E-10-2	GLOBE LIFE INC			2,500.000	304,300	121.720	304,300	32,335		2,206		2,925		2,925		04/06/2009	XXX
38268T-10-3	GOPRO INC			77,600.000	269,272	3.470	269,272	351,567				(82,295)		(82,295)		09/25/2023	XXX
384637-10-4	GRAHAM HOLDINGS CO			1,700.000	1,184,084	696.520	1,184,084	840,842		10,890		159,343		159,343		06/12/2023	XXX
384802-10-4	WW GRAINGER INC			100.000	82,869	828.690	82,869	46,095		730		27,244		27,244		06/24/2022	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38526M-10-6	GRAND CANYON EDUCATION INC			300.000	39,612	132.040	39,612	30,334				9,278		9,278		06/23/2023	XXX
388689-10-1	GRAPHIC PACKAGING HOLDING CO			49,800.000	1,227,570	24.650	1,227,570	736,317	4,980	19,920		119,520		119,520		12/23/2021	XXX
39304D-10-2	GREEN DOT CORP			33,100.000	327,690	9.900	327,690	327,690					280,464	(280,464)		08/09/2023	XXX
403949-10-0	HF SINCLAIR CORP			11,400.000	633,498	55.570	633,498	430,829		16,110		78,531		78,531		12/11/2023	XXX
418056-10-7	HASBRO INC			130.000	6,638	51.060	6,638	2,483		364		(1,294)		(1,294)		10/21/2005	XXX
418100-10-3	HASHICORP INC			600.000	14,184	23.640	14,184	12,258				1,926		1,926		11/07/2023	XXX
422806-10-9	HEICO CORP			400.000	71,548	178.870	71,548	52,801		80		10,092		10,092		06/24/2022	XXX
426281-10-1	JACK HENRY & ASSOCIATES INC			400.000	65,364	163.410	65,364	32,890		832		(4,860)		(4,860)		04/13/2016	XXX
427866-10-8	HERSHEY CO/THE			400.000	74,576	186.440	74,576	44,611		1,782		(18,052)		(18,052)		01/14/2020	XXX
437076-10-2	HOME DEPOT INC/THE			5,905.000	2,046,378	346.550	2,046,378	68,880		49,366		181,224		181,224		01/22/1997	XXX
438516-10-6	HONEYWELL INTERNATIONAL INC			5,200.000	1,090,492	209.710	1,090,492	144,580		21,684		(23,868)		(23,868)		12/18/2003	XXX
440452-10-0	HORMEL FOODS CORP			3,600.000	115,596	32.110	115,596	28,707		3,960		(48,384)		(48,384)		06/26/2020	XXX
443510-60-7	HUBBELL INC			200.000	65,786	328.930	65,786	36,665		916		18,850		18,850		06/24/2022	XXX
444859-10-2	HUMANA INC			362.000	165,727	457.810	165,727	53,727	320	1,079		(13,062)		(13,062)		06/23/2023	XXX
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC			4,800.000	1,246,272	259.640	1,246,272	913,807		22,608		163,382		163,382		06/23/2023	XXX
44891N-20-8	IAC INC			23,100.000	1,209,978	52.380	1,209,978	1,220,878				(10,900)		(10,900)		10/27/2023	XXX
451107-10-6	IDACORP INC			1,400.000	137,648	98.320	137,648	141,189		3,690		(10,578)		(10,578)		06/23/2023	XXX
452308-10-9	ILLINOIS TOOL WORKS INC			2,400.000	628,656	261.940	628,656	63,220	3,360	12,792		99,936		99,936		02/28/2000	XXX
45337C-10-2	INCYTE CORP			700.000	43,953	62.790	43,953	43,717				236		236		06/23/2023	XXX
45687V-10-6	INGERSOLL RAND INC			1,323.000	102,321	77.340	102,321	7,369		106		33,194		33,194		10/24/2011	XXX
45866F-10-4	INTERCONTINENTAL EXCHANGE INC			3,810.000	489,318	128.430	489,318	55,240		6,401		98,450		98,450		03/24/2020	XXX
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES INC			113.000	9,150	80.970	9,150	2,676	92	366		(2,697)		(2,697)		09/05/2017	XXX
461202-10-3	INTUIT INC			289.000	180,634	625.030	180,634	5,084		936		68,149		68,149		07/10/2001	XXX
46120E-60-2	INTUITIVE SURGICAL INC			1,290.000	435,194	337.360	435,194	19,196				92,893		92,893		05/15/2009	XXX
46187W-10-7	INVITATION HOMES INC			800.000	27,288	34.110	27,288	26,194	224	416		1,094		1,094		06/23/2023	XXX
46625H-10-0	JPMORGAN CHASE & CO			4,345.000	739,085	170.100	739,085	335,081		13,397		146,442		146,442		06/23/2023	XXX
478160-10-4	JOHNSON & JOHNSON			14,377.000	2,253,451	156.740	2,253,451	323,594		67,572		(380,143)		(380,143)		03/24/2020	XXX
489398-10-7	KENNEDY-WILSON HOLDINGS INC			37,100.000	459,298	12.380	459,298	580,836	8,904	35,616		(124,285)		(124,285)		12/28/2022	XXX
49177J-10-2	KENVUE INC			5,445.000	117,231	21.530	117,231	15,257		3,751		91,364		91,364		06/25/2001	XXX
49271V-10-0	KEURIG DR PEPPER INC			1,207.000	40,217	33.320	40,217	24,757		984		(2,824)		(2,824)		10/23/2008	XXX
49338L-10-3	KEYSIGHT TECHNOLOGIES INC			677.000	107,704	159.090	107,704	6,443				(8,110)		(8,110)		11/06/2014	XXX
494368-10-3	KIMBERLY-CLARK CORP			3,200.000	388,832	121.510	388,832	142,455	3,776	15,040		(45,568)		(45,568)		05/13/2003	XXX
49456B-10-1	KINDER MORGAN INC			3,500.000	61,740	17.640	61,740	57,129		1,978		4,611		4,611		06/23/2023	XXX
501044-10-1	KROGER CO/THE			1,926.000	88,037	45.710	88,037	14,024		2,119		2,176		2,176		03/02/2000	XXX
501889-20-8	LKQ CORP			14,400.000	688,176	47.790	688,176	737,078		9,713		(48,531)		(48,531)		12/21/2023	XXX
502431-10-9	L3HARRIS TECHNOLOGIES INC			1,365.000	287,496	210.620	287,496	43,309		6,224		3,290		3,290		10/23/2008	XXX
50540R-40-9	LABORATORY CORP OF AMERICA HOLDINGS			464.000	105,463	227.290	105,463	19,504		1,336		(361)		(361)		08/16/2005	XXX
512807-10-8	LAM RESEARCH CORP			338.000	264,742	783.260	264,742	7,652	676	2,425		122,680		122,680		06/06/2012	XXX
513272-10-4	LAMB WESTON HOLDINGS INC			954.000	103,118	108.090	103,118	10,464		1,068		17,868		17,868		11/10/2016	XXX
518439-10-4	ESTEE LAUDER COS INC/THE			484.000	70,785	146.250	70,785	10,701		1,278		(49,300)		(49,300)		05/22/2008	XXX
530307-30-5	LIBERTY BROADBAND CORP			14,300.000	1,152,437	80.590	1,152,437	1,041,077				61,369		61,369		12/05/2023	XXX
531229-78-9	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM			20,300.000	584,234	28.780	584,234	487,438				96,796		96,796		08/16/2023	XXX
532457-10-8	ELI LILLY & CO			3,397.997	1,980,760	582.920	1,980,760	1,235,474		9,370		481,724		481,724		11/07/2023	XXX
539830-10-9	LOCKHEED MARTIN CORP			1,855.000	840,760	453.240	840,760	70,853		22,538		(61,679)		(61,679)		08/27/2019	XXX
546347-10-5	LOUISIANA-PACIFIC CORP			6,900.000	488,727	70.830	488,727	397,018		6,624		80,247		80,247		12/27/2022	XXX
548661-10-7	LOWE'S COS INC			733.000	163,129	222.550	163,129	7,755		3,152		17,086		17,086		02/28/2000	XXX
558256-10-3	MADISON SQUARE GARDEN ENTERTAINMENT CORP			18,500.000	588,115	31.790	588,115	585,083				3,032		3,032		09/18/2023	XXX
559663-10-9	MAGNOLIA OIL & GAS CORP			18,600.000	395,994	21.290	395,994	411,807		7,901		(35,781)		(35,781)		10/04/2023	XXX
562750-10-9	MANHATTAN ASSOCIATES INC			100.000	21,532	215.320	21,532	21,163				369		369		11/07/2023	XXX
571748-10-2	MARSH & MCLENNAN COS INC			5,500.000	1,042,085	189.470	1,042,085	132,710		14,300		131,945		131,945		11/08/2007	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
57636Q-10-4	MASTERCARD INC			4,560.000	1,944,886	426.510	1,944,886	89,211		10,397		359,237		359,237		11/19/2009	XXX
579780-20-6	MCCORMICK & CO INC/MD			800.000	54,736	68.420	54,736	42,324	336	1,248		(11,576)		(11,576)		06/20/2018	XXX
580135-10-1	MCDONALD'S CORP			5,100.000	1,512,201	296.510	1,512,201	104,268		31,773		168,198		168,198		12/18/2003	XXX
58155Q-10-3	MCKESSON CORP			200.000	92,596	462.980	92,596	83,152	124	124		9,444		9,444		06/23/2023	XXX
58933Y-10-5	MERCK & CO INC			15,226.000	1,659,939	109.020	1,659,939	395,694	11,724	44,460		(29,386)		(29,386)		06/26/2019	XXX
594918-10-4	MICROSOFT CORP			37,863.000	14,238,003	376.040	14,238,003	1,070,198		105,770		5,157,698		5,157,698		03/24/2020	XXX
609207-10-5	MONDELEZ INTERNATIONAL INC			7,700.000	557,711	72.430	557,711	313,852	3,273	12,166		44,506		44,506		06/20/2018	XXX
61174X-10-9	MONSTER BEVERAGE CORP			1,038.000	59,799	57.610	59,799	7,782				7,105		7,105		11/06/2012	XXX
615369-10-5	MOODY'S CORP			700.000	273,392	390.560	273,392	14,165		2,156		78,358		78,358		12/19/2002	XXX
620076-30-7	MOTOROLA SOLUTIONS INC			693.000	216,971	313.090	216,971	22,584	679	2,439		38,378		38,378		03/05/2019	XXX
62989*-10-5	NAMIC Insurance Company			141.000	44,714	317.120	44,714	7,050								04/07/1985	XXX
636180-10-1	NATIONAL FUEL GAS CO			21,100.000	1,058,587	50.170	1,058,587	1,322,248	10,445	37,799		(254,471)		(254,471)		04/03/2023	XXX
637417-10-6	NNN REIT INC			1,900.000	81,890	43.100	81,890	82,939		4,237		(5,054)		(5,054)		06/24/2022	XXX
64110D-10-4	NETAPP INC			300.000	26,448	88.160	26,448	3,108		600		8,430		8,430		07/10/2001	XXX
64110Y-10-8	NET LEASE OFFICE PROPERTIES			86.000	1,589	18.480	1,589	1,069	29			520		520		06/23/2023	XXX
649445-10-3	NEW YORK COMMUNITY BANCORP INC			76,900.000	786,687	10.230	786,687	750,718		43,316		108,432		108,432		12/21/2023	XXX
65249B-10-9	NEWS CORP			40,850.000	1,002,868	24.550	1,002,868	741,984		7,970		255,575		255,575		12/13/2023	XXX
65339F-10-1	NEXTERA ENERGY INC			4,576.000	277,946	60.740	277,946	42,885		7,996		(94,559)		(94,559)		11/07/2023	XXX
654106-10-3	NIKE INC			3,800.000	412,566	108.570	412,566	35,477	1,406	3,876		(32,072)		(32,072)		03/04/2004	XXX
65473P-10-5	NISOURCE INC			62,861.000	1,668,960	26.550	1,668,960	1,442,126		47,411		(1,358)		(1,358)		12/21/2023	XXX
655844-10-8	NORFOLK SOUTHERN CORP			1,600.000	378,208	236.380	378,208	33,647		8,640		(16,064)		(16,064)		12/17/2018	XXX
666807-10-2	NORTHROP GRUMMAN CORP			1,114.000	521,508	468.140	521,508	37,261		8,177		(86,302)		(86,302)		12/14/2000	XXX
670837-10-3	OGE ENERGY CORP			43,900.000	1,533,427	34.930	1,533,427	1,447,486		55,090		(119,959)		(119,959)		10/02/2023	XXX
67103H-10-7	O'REILLY AUTOMOTIVE INC			392.000	372,431	950.080	372,431	14,083				41,572		41,572		04/06/2009	XXX
679580-10-0	OLD DOMINION FREIGHT LINE INC			300.000	121,599	405.330	121,599	91,180		360		25,207		25,207		11/07/2023	XXX
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP			36,900.000	1,084,860	29.400	1,084,860	924,299		35,133		192,245		192,245		06/12/2023	XXX
680665-20-5	OLIN CORP			16,900.000	911,755	53.950	911,755	848,659		12,920		22,974		22,974		09/22/2023	XXX
68235P-10-8	ONE GAS INC			600.000	38,232	63.720	38,232	9,666		1,560		(7,200)		(7,200)		02/06/2014	XXX
68389X-10-5	ORACLE CORP			5,100.000	537,693	105.430	537,693	308,298		5,864		34,189		34,189		11/07/2023	XXX
68622V-10-6	ORGANON & CO			729.000	10,512	14.420	10,512	9,099		816		(9,849)		(9,849)		10/21/2005	XXX
68902V-10-7	OTIS WORLDWIDE CORP			2,800.000	250,516	89.470	250,516	36,642		3,668		31,248		31,248		05/13/2003	XXX
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/THE			76.000	11,769	154.850	11,769	2,789		464		(235)		(235)		07/14/2009	XXX
693506-10-7	PPG INDUSTRIES INC			1,107.000	165,552	149.550	165,552	27,092		2,812		26,358		26,358		03/21/2001	XXX
693718-10-8	PACCAR INC			650.000	63,473	97.650	63,473	12,282	2,080	1,889		20,586		20,586		10/13/2021	XXX
701094-10-4	PARKER-HANNIFIN CORP			150.000	69,105	460.700	69,105	4,640		866		25,455		25,455		12/19/2002	XXX
713448-10-8	PEPSICO INC			8,582.000	1,457,567	169.840	1,457,567	297,572	10,856	41,451		(92,857)		(92,857)		06/26/2019	XXX
714046-10-9	REVVITY INC			794.000	86,792	109.310	86,792	11,045		222		(24,543)		(24,543)		10/21/2005	XXX
717081-10-3	PFIZER INC			27,416.000	789,307	28.790	789,307	340,004		44,962		(615,489)		(615,489)		08/27/2019	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC			4,590.000	431,827	94.080	431,827	418,936	5,967	12,927		(19,426)		(19,426)		06/23/2023	XXX
723484-10-1	PINNACLE WEST CAPITAL CORP			1,000.000	71,840	71.840	71,840	73,991		3,475		(4,200)		(4,200)		11/21/2022	XXX
733174-70-0	POPULAR INC		D	9,600.000	787,872	82.070	787,872	577,082	5,952	18,315		164,753		164,753		03/31/2023	XXX
737446-10-4	POST HOLDINGS INC			11,400.000	1,003,884	88.060	1,003,884	758,485				(25,080)		(25,080)		03/31/2022	XXX
74144T-10-8	T ROWE PRICE GROUP INC			1,400.000	150,766	107.690	150,766	38,714		6,832		(1,918)		(1,918)		03/04/2004	XXX
742718-10-9	PROCTER & GAMBLE CO/THE			11,032.000	1,616,629	146.540	1,616,629	335,690		41,209		(55,381)		(55,381)		06/26/2020	XXX
743315-10-3	PROGRESSIVE CORP/THE			3,600.000	573,408	159.280	573,408	221,091		1,440		106,452		106,452		06/20/2018	XXX
74340W-10-3	PROLOGIS INC			282.000	37,591	133.300	37,591	28,557		981		5,801		5,801		06/25/2021	XXX
743606-10-5	PROSPERITY BANCSHARES INC			300.000	20,319	67.730	20,319	16,648	168	165		3,671		3,671		06/23/2023	XXX
74460D-10-9	PUBLIC STORAGE			1,400.000	427,000	305.000	427,000	89,138		16,800		34,734		34,734		06/26/2019	XXX
745867-10-1	PULTEGROUP INC			1,500.000	154,830	103.220	154,830	60,589	300	960		86,535		86,535		06/24/2022	XXX
747525-10-3	QUALCOMM INC			419.000	60,600	144.630	60,600	7,808		1,320		14,535		14,535		04/02/2002	XXX
74834L-10-0	QUEST DIAGNOSTICS INC			1,300.000	179,244	137.880	179,244	37,663		3,627		(24,128)		(24,128)		12/19/2002	XXX

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
750236-10-1	RADIAN GROUP INC			23,600.000	673,780	28.550	673,780	529,442		18,608		197,711		197,711		09/15/2023	XXX
75513E-10-1	RTX CORP			600.000	50,484	84.140	50,484	49,602		354		882		882		11/07/2023	XXX
756109-10-4	REALTY INCOME CORP			2,400.000	137,808	57.420	137,808	141,024	616	3,683		(3,216)		(3,216)		06/23/2023	XXX
75886F-10-7	REGENERON PHARMACEUTICALS INC			200.000	175,658	878.290	175,658	88,485				31,360		31,360		03/24/2020	XXX
760759-10-0	REPUBLIC SERVICES INC			500.000	82,455	164.910	82,455	24,756	268	1,010		17,960		17,960		10/11/2019	XXX
76169C-10-0	REXFORD INDUSTRIAL REALTY INC			700.000	39,270	56.100	39,270	33,089	266	228		6,181		6,181		11/07/2023	XXX
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC			29,300.000	786,412	26.840	786,412	828,931		23,644		(73,768)		(73,768)		12/15/2023	XXX
770323-10-3	ROBERT HALF INC			1,200.000	105,504	87.920	105,504	28,038		2,304		16,908		16,908		03/04/2004	XXX
773903-10-9	ROCKWELL AUTOMATION INC			521.000	161,760	310.480	161,760	15,437		2,496		27,566		27,566		03/04/2004	XXX
776696-10-6	ROPER TECHNOLOGIES INC			300.000	163,551	545.170	163,551	74,818		819		33,924		33,924		01/22/2019	XXX
78409V-10-4	S&P GLOBAL INC			1,648.000	725,977	440.520	725,977	63,370		5,933		173,996		173,996		06/24/2022	XXX
78442P-10-6	SLM CORP			32,244.000	616,505	19.120	616,505	489,638		14,187		121,418		121,418		02/21/2023	XXX
808513-10-5	CHARLES SCHWAB CORP/THE			592.000	40,730	68.800	40,730	5,025		592		(8,560)		(8,560)		05/10/2004	XXX
816851-10-9	SEMPRA			2,200.000	164,406	74.730	164,406	139,535	1,309	5,187		(5,588)		(5,588)		10/13/2021	XXX
817565-10-4	SERVICE CORP INTERNATIONAL/US			200.000	13,690	68.450	13,690	12,715		116		976		976		06/23/2023	XXX
82706C-10-8	SILICON MOTION TECHNOLOGY CORP		D	5,100.000	312,477	61.270	312,477	306,237		2,550		6,240		6,240		08/16/2023	XXX
832696-40-5	J M SMUCKER CO/THE			1,159.000	146,474	126.380	146,474	47,791		4,821		(37,181)		(37,181)		12/05/2008	XXX
833034-10-1	SNAP-ON INC			900.000	259,956	288.840	259,956	25,565		6,048		54,315		54,315		12/18/2003	XXX
842587-10-7	SOUTHERN CO/THE			4,400.000	308,528	70.120	308,528	273,380		12,232		(5,676)		(5,676)		10/13/2021	XXX
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC			16,920.000	1,349,708	79.770	1,349,708	789,147		27,166		309,096		309,096		11/17/2023	XXX
848577-10-2	SPIRIT AIRLINES INC			25,200.000	413,028	16.390	413,028	328,902		5,620		84,126		84,126		11/10/2023	XXX
84857L-10-1	SPIRE INC			17,400.000	1,084,716	62.340	1,084,716	1,011,472	11,552	5,904		73,244		73,244		12/18/2023	XXX
84860W-30-0	SPIRIT REALTY CAPITAL INC			1,059.000	46,268	43.690	46,268	40,730	709	2,815		3,982		3,982		06/24/2022	XXX
85254J-10-2	STAG INDUSTRIAL INC			800.000	31,408	39.260	31,408	27,426	98	588		3,982		3,982		06/23/2023	XXX
855244-10-9	STARBUCKS CORP			2,700.000	259,227	96.010	259,227	125,956		4,560		(7,581)		(7,581)		06/23/2023	XXX
860372-10-1	STEWART INFORMATION SERVICES CORP			11,800.000	693,250	58.750	693,250	615,972		21,830		189,036		189,036		04/05/2022	XXX
863667-10-1	STRYKER CORP			1,800.000	539,028	299.460	539,028	175,819	1,440	5,400		98,946		98,946		01/22/2019	XXX
871607-10-7	SYNOPSYS INC			500.000	257,455	514.910	257,455	225,673				31,782		31,782		11/07/2023	XXX
87162W-10-0	TD SYNNEX CORP			8,100.000	871,641	107.610	871,641	801,175		10,861		111,396		111,396		04/25/2023	XXX
872540-10-9	TJX COS INC/THE			3,200.000	300,192	93.810	300,192	144,370		3,885		44,488		44,488		06/23/2023	XXX
872590-10-4	T-MOBILE US INC			2,185.000	350,321	160.330	350,321	176,483		1,420		44,421		44,421		06/26/2020	XXX
87484T-10-8	TALOS ENERGY INC			38,000.000	540,740	14.230	540,740	529,391				11,349		11,349		12/06/2023	XXX
87612E-10-6	TARGET CORP			501.000	71,352	142.420	71,352	13,887		2,184		(3,317)		(3,317)		06/26/2000	XXX
87901J-10-5	TEGNA INC			3,100.000	47,430	15.300	47,430	6,959	353	1,236		(18,259)		(18,259)		06/08/2015	XXX
88076W-10-3	TERADATA CORP			2,200.000	95,722	43.510	95,722	12,562				21,670		21,670		10/01/2007	XXX
882508-10-4	TEXAS INSTRUMENTS INC			5,900.000	1,005,714	170.460	1,005,714	123,669		29,618		30,916		30,916		12/15/2004	XXX
88337F-10-5	ODP CORP/THE			9,500.000	534,850	56.300	534,850	451,609				83,241		83,241		12/14/2023	XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC			2,096.000	1,112,536	530.790	1,112,536	50,790	734	2,830		(41,710)		(41,710)		04/06/2009	XXX
88579Y-10-1	3M CO			2,300.000	251,436	109.320	251,436	100,372		13,800		(24,380)		(24,380)		04/11/2002	XXX
88642R-10-9	TIDEWATER INC			5,200.000	374,972	72.110	374,972	329,481				45,491		45,491		12/04/2023	XXX
89417E-10-9	TRAVELERS COS INC/THE			3,205.000	610,520	190.490	610,520	110,213		12,596		9,615		9,615		06/07/2006	XXX
902252-10-5	TYLER TECHNOLOGIES INC			100.000	41,812	418.120	41,812	20,291				9,571		9,571		03/05/2019	XXX
902494-10-3	TYSON FOODS INC			1,500.000	80,625	53.750	80,625	21,836		2,895		(12,750)		(12,750)		05/03/2006	XXX
902681-10-5	UGI CORP			21,500.000	528,900	24.600	528,900	714,228	8,063	23,064		(159,859)		(159,859)		08/30/2023	XXX
907818-10-8	UNION PACIFIC CORP			4,479.000	1,100,132	245.620	1,100,132	44,915		23,291		172,665		172,665		12/15/2004	XXX
911312-10-6	UNITED PARCEL SERVICE INC			300.000	47,169	157.230	47,169	15,597		1,944		(4,983)		(4,983)		05/15/2009	XXX
912008-10-9	US FOODS HOLDING CORP			18,200.000	826,462	45.410	826,462	724,012				102,450		102,450		12/15/2023	XXX
91307C-10-2	UNITED THERAPEUTICS CORP			126.000	27,706	219.890	27,706	17,017				(7,333)		(7,333)		12/23/2020	XXX
91324P-10-2	UNITEDHEALTH GROUP INC			5,175.000	2,724,482	526.470	2,724,482	144,185		37,726		(19,199)		(19,199)		04/06/2009	XXX
91347P-10-5	UNIVERSAL DISPLAY CORP			100.000	19,126	191.260	19,126	10,810		140		8,322		8,322		11/21/2022	XXX
920253-10-1	VALMONT INDUSTRIES INC			100.000	23,351	233.510	23,351	22,636	60	235		(9,716)		(9,716)		06/24/2022	XXX
92240M-10-8	VECTOR GROUP LTD			27,900.000	314,712	11.280	314,712	333,274		19,240		(18,562)		(18,562)		09/19/2023	XXX

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92338C-10-3	VERALTO CORP			1,200.000	98,712	82.260	98,712	3,713	108			94,999		94,999		12/19/2002	XXX
92343E-10-2	VERISIGN INC			1,200.000	247,152	205.960	247,152	27,042				624		624		11/13/2006	XXX
92343V-10-4	VERIZON COMMUNICATIONS INC			15,150.000	571,155	37.700	571,155	517,119		33,029		(23,859)		(23,859)		11/07/2023	XXX
92345Y-10-6	VERISK ANALYTICS INC			800.000	191,088	238.860	191,088	90,979		1,088		49,952		49,952		01/22/2019	XXX
92532F-10-0	VERTEX PHARMACEUTICALS INC			1,250.000	508,613	406.890	508,613	360,074				147,638		147,638		06/24/2022	XXX
92556V-10-6	VIATRIS INC			3,154.000	34,158	10.830	34,158	16,922		1,514		(946)		(946)		05/15/2009	XXX
925652-10-9	VICI PROPERTIES INC			5,300.000	168,964	31.880	168,964	160,708	2,200	8,401		(2,756)		(2,756)		06/24/2022	XXX
92826C-83-9	VISA INC			8,874.000	2,310,346	260.350	2,310,346	170,668		16,594		466,684		466,684		06/15/2011	XXX
92840M-10-2	VISTRA CORP			19,100.000	735,732	38.520	735,732	334,341		15,672		292,612		292,612		10/21/2022	XXX
928881-10-1	VONTIER CORP			32,485.000	1,122,357	34.550	1,122,357	844,897		2,144		260,848		260,848		12/21/2023	XXX
92936U-10-9	WP CAREY INC			1,300.000	84,253	64.810	84,253	85,100	1,118	2,782		(847)		(847)		06/23/2023	XXX
92939U-10-6	WEC ENERGY GROUP INC			3,000.000	252,510	84.170	252,510	60,046		9,360		(28,770)		(28,770)		01/13/2009	XXX
92942W-10-7	WK KELLOGG CO			38,800.000	509,832	13.140	509,832	457,524		2,048		52,308		52,308		12/20/2023	XXX
931142-10-3	WALMART INC			5,400.000	851,310	157.650	851,310	246,918	3,078	12,258		85,644		85,644		08/27/2019	XXX
94106L-10-9	WASTE MANAGEMENT INC			5,000.000	895,500	179.100	895,500	82,284		14,000		111,100		111,100		12/19/2002	XXX
941848-10-3	WATERS CORP			600.000	197,538	329.230	197,538	19,215				(8,010)		(8,010)		12/18/2003	XXX
95082P-10-5	WESCO INTERNATIONAL INC			2,800.000	486,864	173.880	486,864	346,311		3,075		115,132		115,132		09/22/2023	XXX
957638-10-9	WESTERN ALLIANCE BANCORP			4,500.000	296,055	65.790	296,055	134,607		4,905		161,448		161,448		04/05/2023	XXX
96208T-10-4	WEX INC			4,300.000	836,565	194.550	836,565	663,083				120,952		120,952		05/01/2023	XXX
98389B-10-0	XCEL ENERGY INC			5,161.000	319,518	61.910	319,518	90,121	2,684	10,567		(42,320)		(42,320)		02/25/2009	XXX
98419M-10-0	XYLEM INC/NY			1,700.000	194,412	114.360	194,412	22,671		2,244		6,443		6,443		11/04/2011	XXX
98850P-10-9	YUM CHINA HOLDINGS INC		D	538.000	22,827	42.430	22,827	2,908		280		(6,574)		(6,574)		11/01/2016	XXX
98978V-10-3	ZOETIS INC			2,400.000	473,688	197.370	473,688	207,231		3,600		121,968		121,968		10/11/2019	XXX
G0176J-10-9	ALLEGION PLC			200.000	25,338	126.690	25,338	4,581		360		4,286		4,286		12/02/2013	XXX
G0450A-10-5	ARCH CAPITAL GROUP LTD			2,300.000	170,821	74.270	170,821	103,182				26,427		26,427		06/24/2022	XXX
G1151C-10-1	ACCENTURE PLC			3,400.000	1,193,094	350.910	1,193,094	335,824		15,810		285,838		285,838		01/22/2019	XXX
G21810-10-9	CLARIVATE PLC			101,800.000	942,668	9.260	942,668	888,003				54,665		54,665		10/03/2023	XXX
G25839-10-4	COCA-COLA EUROPACIFIC PARTNERS PLC		D	100.000	6,674	66.740	6,674	1,675		197		1,142		1,142		10/04/2010	XXX
G29183-10-3	EATON CORP PLC			2,017.000	485,734	240.820	485,734	38,451		6,938		169,166		169,166		12/19/2002	XXX
G3223R-10-8	EVEREST GROUP LTD			200.000	70,716	353.580	70,716	51,248		1,360		4,462		4,462		06/25/2021	XXX
G50871-10-5	JAZZ PHARMACEUTICALS PLC			6,400.000	787,200	123.000	787,200	803,304				(16,104)		(16,104)		12/18/2023	XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC			576.000	33,201	57.640	33,201	8,236	213	835		(3,663)		(3,663)		11/23/2010	XXX
G54950-10-3	LINDE PLC			2,623.000	1,077,292	410.710	1,077,292	110,982		13,377		221,722		221,722		06/07/2006	XXX
G5960L-10-3	MEDTRONIC PLC			4,000.000	329,520	82.380	329,520	335,348	2,760	9,396		10,832		10,832		01/24/2023	XXX
G6564A-10-5	NOMAD FOODS LTD		D	41,000.000	694,950	16.950	694,950	678,483				(9,626)		(9,626)		10/11/2023	XXX
G7496G-10-3	RENAISSANCERE HOLDINGS LTD		D	200.000	39,200	196.000	39,200	31,351		304		2,354		2,354		06/24/2022	XXX
G7997W-10-2	SEADRILL LTD		D	7,300.000	345,144	47.280	345,144	296,169				48,975		48,975		12/11/2023	XXX
G8994E-10-3	TRANE TECHNOLOGIES PLC			1,500.000	365,850	243.900	365,850	25,424		4,500		113,715		113,715		10/24/2011	XXX
G9456A-10-0	GOLAR LNG LTD		D	21,900.000	503,481	22.990	503,481	352,649		15,125		8,572		8,572		12/11/2023	XXX
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD			900.000	1,354,509	1,505.010	1,354,509	858,527		900		81,612		81,612		03/11/2021	XXX
G97822-10-3	PERRIGO CO PLC			36,000.000	1,158,480	32.180	1,158,480	1,168,085		35,954		(42,480)		(42,480)		10/31/2023	XXX
H1467J-10-4	CHUBB LTD			600.000	135,600	226.000	135,600	97,375	516	2,028		3,240		3,240		06/25/2021	XXX
H84989-10-4	TE CONNECTIVITY LTD			1,151.000	161,716	140.500	161,716	36,573		2,682		29,581		29,581		12/12/2011	XXX
L72967-10-9	ORION SA								35							08/03/2023	XXX
5019999999 – Industrial and Miscellaneous (Unaffiliated), Publicly Traded					174,521,884	XXX	174,521,884	85,403,780	203,717	2,867,749		18,763,495	280,464	18,483,031		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other																	
31337#-10-5	FHLB of Cincinnati			103,075.000	10,307,500	100.000	10,307,500	10,307,600		779,558						05/14/2020	XXX
5029999999 – Industrial and Miscellaneous (Unaffiliated), Other					10,307,500	XXX	10,307,500	10,307,600		779,558						XXX	XXX
5109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)					184,829,384	XXX	184,829,384	95,711,380	203,717	3,647,307		18,763,495	280,464	18,483,031		XXX	XXX
Mutual Funds, Designation Assigned by SVO																	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
19766Q-78-3	COLUMBIA PYRFORD INTERNATIONAL STOCK FUND			3,341,396.490	46,645,895	13.960	46,645,895	44,702,221		2,482,147		3,642,122		3,642,122		12/07/2021	
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO			3,222,587.930	49,370,047	15.320	49,370,047	42,887,325		1,660,529		5,832,884		5,832,884		03/30/2022	
552746-36-4	MFS EMERGING MARKETS DEBT FUND			6,657,649.573	79,558,912	11.950	79,558,912	78,746,148		5,615,188		3,062,519		3,062,519		12/15/2022	
87234N-76-5	TCW EMERGING MARKETS INCOME FUND			825,082.510	5,305,281	6.430	5,305,281	5,000,000		231,424		305,281		305,281		03/14/2023	
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY			2,391,492.330	48,236,400	20.170	48,236,400	43,878,456		1,537,828		5,333,028		5,333,028		12/28/2021	
5319999999 – Mutual Funds, Designation Assigned by SVO					229,116,535	XXX	229,116,535	215,214,150		11,527,115		18,175,834		18,175,834		XXX	XXX
5409999999 – Subtotals – Mutual Funds					229,116,535	XXX	229,116,535	215,214,150		11,527,115		18,175,834		18,175,834		XXX	XXX
Closed-End Funds, Designation Assigned by SVO																	
09247F-20-9	BLACKROCK INCOME TRUST INC			204,890.000	2,495,560	12.180	2,495,560	3,389,020		216,091		(38,699)		(38,699)		01/12/2023	
09248E-10-2	BLACKROCK CALIFORNIA MUNICIPAL INCOME TRUST			20,800.000	250,224	12.030	250,224	248,067				2,157		2,157		12/22/2023	
09248X-10-0	BLACKROCK TAXABLE MUNICIPAL BOND TRUST			170,904.000	2,778,899	16.260	2,778,899	2,750,350		71,645		16,204		16,204		12/27/2023	
09249E-10-1	BLACKROCK CORE BOND TRUST			67,650.000	738,062	10.910	738,062	724,926		61,141		20,152		20,152		01/13/2023	
092508-10-0	BLACKROCK CREDIT ALLOCATION INCOME TRUST			539,168.000	5,564,214	10.320	5,564,214	8,091,754		549,721		118,617		118,617		04/18/2022	
09254L-10-7	BLACKROCK MUNIHOLDINGS CALIFORNIA QUALITY FUND INC			66,400.000	739,032	11.130	739,032	729,925		1,090		9,107		9,107		12/21/2023	
09255K-10-8	BLACKROCK ENHANCED GOVERNMENT FUND INC			101,891.000	991,858	9.735	991,858	1,191,268		50,162		5,553		5,553		09/16/2022	
09662E-10-9	BNY MELLON STRATEGIC MUNICIPAL BOND FUND INC			68,200.000	389,422	5.710	389,422	546,688		16,641		(4,774)		(4,774)		08/04/2022	
233368-10-9	DWS MUNICIPAL INCOME TRUST			254,981.000	2,266,781	8.890	2,266,781	2,747,837		79,631		71,395		71,395		11/08/2022	
258623-10-7	DOUBLELINE OPPORTUNISTIC CREDIT FUND			237,880.000	3,651,458	15.350	3,651,458	4,650,417		314,002		118,940		118,940		04/08/2022	
27827X-10-1	EATON VANCE MUNICIPAL BOND FUND			99,609.000	1,009,039	10.130	1,009,039	1,079,615		41,157		(25,934)		(25,934)		01/11/2023	
27828H-10-5	EATON VANCE LTD DURATION INCOME FUND			624,538.000	5,983,074	9.580	5,983,074	8,239,981		623,913		118,662		118,662		06/10/2022	
27828V-10-4	EATON VANCE SHORT DURATION DIVERSIFIED INCOME FUND			106,203.000	1,102,387	10.380	1,102,387	1,127,832		101,873		20,179		20,179		05/24/2022	
33734E-10-3	FIRST TRUST MORTGAGE INCOME FUND			104,348.000	1,264,698	12.120	1,264,698	1,251,670	8,609	75,391		94,957		94,957		12/21/2022	
410123-10-3	JOHN HANCOCK INCOME SECURITIES TRUST			217,309.000	2,364,322	10.880	2,364,322	2,832,248		87,880		49,624		49,624		03/08/2023	
45781W-10-9	INSIGHT SELECT INCOME FUND			223,295.000	3,566,021	15.970	3,566,021	4,236,269		174,170		192,034		192,034		09/29/2022	
46131J-10-3	INVESCO MUNICIPAL TRUST			124,356.000	1,185,113	9.530	1,185,113	1,282,725		54,923		(46,012)		(46,012)		09/20/2022	
46131M-10-6	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS			191,400.000	1,892,946	9.890	1,892,946	1,987,200		81,527		(45,475)		(45,475)		02/23/2023	
46132C-10-7	INVESCO MUNICIPAL OPPORTUNITY TRUST			74,914.000	719,924	9.610	719,924	739,058		32,388		(21,753)		(21,753)		03/07/2023	
46132E-10-3	INVESCO ADVANTAGE MUNICIPAL INCOME TRUST II			55,626.000	470,040	8.450	470,040	486,385		22,006		(7,683)		(7,683)		02/22/2023	
46132K-10-9	INVESCO PENNSYLVANIA VALUE MUNICIPAL INCOME TRUST			121,369.000	1,213,690	10.000	1,213,690	1,548,863		45,864		16,373		16,373		01/23/2023	
46132L-10-7	INVESCO BOND FUND			128,929.000	1,961,010	15.210	1,961,010	2,517,694		105,355		(60,597)		(60,597)		06/09/2022	
46136K-10-5	INVESCO HIGH INCOME 2024 TARGET TERM FUND			31,731.000	218,627	6.890	218,627	250,011		12,566		(37,760)		(37,760)		10/25/2022	
552727-10-9	MFS CHARTER INCOME TRUST			157,750.000	1,019,065	6.460	1,019,065	1,129,672		85,284		48,903		48,903		09/06/2022	
55273C-10-7	MFS INTERMEDIATE INCOME TRUST			1,892,695.000	5,072,423	2.680	5,072,423	6,824,980		474,786		(151,416)		(151,416)		12/14/2022	
552939-10-0	MFS GOVERNMENT MARKETS INCOME TRUST			435,722.000	1,385,596	3.180	1,385,596	1,875,832		108,351		(56,644)		(56,644)		12/31/2021	
64124P-10-1	NEUBERGER BERMAN MUNICIPAL FUND INC			47,720.000	493,902	10.350	493,902	477,833	1,801	6,309		16,069		16,069		12/26/2023	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67061E-10-4	NUVEEN MASSACHUSETTS QUALITY MUNICIPAL INCOME FUND			10,199.000	107,191	10.510	107,191	103,026		1,163		4,165		4,165		08/29/2023	
670657-10-5	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND			157,540.000	1,732,940	11.000	1,732,940	1,969,182		67,539		(50,941)		(50,941)		11/02/2023	
67066V-10-1	NUVEEN QUALITY MUNICIPAL INCOME FUND			135,168.000	1,547,674	11.450	1,547,674	1,772,001		64,033		(46,559)		(46,559)		02/23/2023	
67069Y-10-2	NUVEEN NEW JERSEY QUALITY MUNICIPAL INCOME FUND			119,961.000	1,413,141	11.780	1,413,141	1,714,647		39,634		58,496		58,496		09/05/2023	
67070X-10-1	NUVEEN MUNICIPAL CREDIT INCOME FUND			104,461.000	1,234,729	11.820	1,234,729	1,230,818		48,745		(14,509)		(14,509)		02/22/2023	
67071L-10-6	NUVEEN AMT-FREE MUNICIPAL CREDIT INCOME FUND			151,829.000	1,794,619	11.820	1,794,619	1,849,258		75,256		(66,418)		(66,418)		11/02/2023	
67073B-10-6	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND			591,565.000	3,998,979	6.760	3,998,979	5,173,775		259,069		(50,036)		(50,036)		12/28/2023	
67074C-10-3	NUVEEN TAXABLE MUNICIPAL INCOME FUND			141,817.000	2,239,290	15.790	2,239,290	2,156,591		132,593		52,894		52,894		12/11/2023	
67075J-10-7	NUVEEN MULTI-MARKET INCOME FUND			214,961.000	1,270,420	5.910	1,270,420	1,395,690		70,828		8,616		8,616		07/24/2023	
67080R-10-2	NUVEEN VARIABLE RATE PREFERRED & INCOME FUND			74,730.000	1,214,363	16.250	1,214,363	1,274,390		67,517		(78,601)		(78,601)		12/06/2023	
670972-10-8	NUVEEN PENNSYLVANIA QUALITY MUNICIPAL INCOME FUND			107,872.000	1,249,158	11.580	1,249,158	1,418,330		34,814		51,749		51,749		08/28/2023	
72200X-10-4	PIMCO STRATEGIC INCOME FUND INC			58,904.000	358,136	6.080	358,136	409,786	4,101	36,339		67,151		67,151		12/20/2021	
723763-10-8	PIONEER MUNICIPAL HIGH INCOME FUND TRUST			58,590.000	505,632	8.630	505,632	475,895		1,023		29,736		29,736		12/11/2023	
746853-10-0	PUTNAM PREMIER INCOME TRUST			1,659,793.000	5,925,461	3.570	5,925,461	7,274,599	43,155	517,855		(99,588)		(99,588)		06/08/2022	
746909-10-0	PUTNAM MASTER INTERMEDIATE INCOME TRUST			1,627,698.000	5,192,357	3.190	5,192,357	6,218,479	35,809	429,393		(16,277)		(16,277)		12/23/2022	
872340-10-4	TCW STRATEGIC INCOME FUND INC			460,392.000	2,113,199	4.590	2,113,199	2,666,358	80,569	153,449		(13,812)		(13,812)		12/05/2022	
92829B-10-1	VIRTUS GLOBAL MULTI-SECTOR INCOME FUND			90,376.000	707,644	7.830	707,644	678,604		3,123		29,040		29,040		12/28/2023	
957664-10-5	WESTERN ASSET PREMIER BOND FUND			123,734.000	1,336,327	10.800	1,336,327	1,745,402		99,482		19,797		19,797		06/07/2022	
95766R-10-4	WESTERN ASSET INFLATION-LINKED OPPORTUNITIES & INCOME FUND			49,716.000	431,038	8.670	431,038	633,779		46,613		(22,869)		(22,869)		03/30/2022	
95766T-10-0	WESTERN ASSET INVESTMENT GRADE INCOME FUND INC			45,571.000	548,675	12.040	548,675	540,759		25,611		20,963		20,963		10/12/2022	
95790A-10-1	WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC			45,684.000	803,125	17.580	803,125	764,076		36,885		59,389		59,389		10/13/2022	
5719999999 – Closed-End Funds, Designation Assigned by SVO					86,511,481	XXX	86,511,481	104,423,563	174,043	5,704,829		364,568		364,568		XXX	XXX
5809999999 – Subtotals – Closed-End Funds					86,511,481	XXX	86,511,481	104,423,563	174,043	5,704,829		364,568		364,568		XXX	XXX
Parent, Subsidiaries and Affiliates, Other																	
38704#-10-5	Grange Indemnity Ins Co			1,000.000	66,086,649	66,086.649	66,086,649	7,000,000				1,569,441		1,569,441		05/17/1995	XXX
38704@-10-7	Grange Insurance Company of MI			1,000.000	49,941,708	49,941.708	49,941,708	10,000,000				1,074,779		1,074,779		04/27/2001	XXX
38708#-10-1	Grange Property & Casualty Ins			1,000.000	50,045,278	50,045.278	50,045,278	15,000,000				1,182,623		1,182,623		04/14/2004	XXX
89840#-10-3	Trustgard Insurance Company			2,000,000.000	83,195,717	41.598	83,195,717	8,276,318				1,995,607		1,995,607		12/31/1990	XXX
5929999999 – Parent, Subsidiaries and Affiliates, Other					249,269,352	XXX	249,269,352	40,276,318				5,822,450		5,822,450		XXX	XXX
5979999999 – Subtotals – Parent, Subsidiaries and Affiliates					249,269,352	XXX	249,269,352	40,276,318				5,822,450		5,822,450		XXX	XXX
5989999999 – Total Common Stocks					749,726,752	XXX	749,726,752	455,625,412	377,760	20,879,252		43,126,347	280,464	42,845,883		XXX	XXX
5999999999 – Total Preferred and Common Stocks					772,025,965	XXX	771,947,787	479,383,636	630,986	21,926,142		42,924,280	280,464	42,666,722		XXX	XXX

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number						
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
Bonds: U.S. Governments								
38378X-KN-0	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		05/10/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	667,999	694,927	946
38379U-CD-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		05/10/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	1,377,315	1,446,000	1,603
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.		06/04/2019	VARIOUS	XXX	75,593	75,593	
38381H-SH-5	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/23/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	6,272,656	6,820,421	12,788
38381J-CC-9	GOVERNMENT NATIONAL MORTGAGE A 4 POOL ID N.A.		12/05/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	2,912,511	3,047,755	2,370
38381J-PU-5	GOVERNMENT NATIONAL MORTGAGE A 4 POOL ID N.A.		12/14/2023	STIFEL NICOLAUS AND CO	XXX	12,694,016	13,085,684	19,756
38383W-VK-9	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		05/09/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,960,809	2,980,368	4,553
38383W-ZZ-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		03/07/2023	STIFEL NICOLAUS AND CO	XXX	5,099,219	5,000,000	24,167
38383X-TJ-3	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		05/08/2023	STIFEL NICOLAUS AND CO	XXX	5,060,792	4,974,515	7,600
38383X-XE-9	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		05/16/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	5,001,453	4,981,992	13,700
38384A-2T-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.		05/24/2023	STIFEL NICOLAUS AND CO	XXX	5,089,063	5,000,000	26,181
38384A-F7-3	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		05/31/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	5,012,500	5,000,000	22,153
38384A-J7-9	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		06/06/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	3,024,492	3,000,000	14,500
38384A-P2-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		11/13/2023	LOOP CAPITAL MARKETS LLC	XXX	4,762,562	4,957,775	10,329
38384B-KF-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		08/02/2023	LOOP CAPITAL MARKETS LLC	XXX	4,954,172	4,947,987	4,536
38384B-L8-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		08/28/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	3,017,964	2,983,467	14,917
38384C-B2-4	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		11/15/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	4,948,975	4,948,975	15,672
38384C-JB-6	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		10/10/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	4,955,563	4,933,785	9,868
38384C-QY-8	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		09/20/2023	BREAN CAPITAL LLC	XXX	4,912,807	4,979,722	18,259
38384C-TA-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		08/17/2023	BREAN CAPITAL LLC	XXX	4,952,344	5,000,000	22,153
38384D-EG-8	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		12/12/2023	PERSHING LLC.	XXX	5,007,972	4,967,610	11,591
38384D-NY-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.		12/13/2023	BREAN CAPITAL LLC	XXX	4,325,941	4,268,582	13,102
38384D-UC-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.		12/13/2023	BREAN CAPITAL LLC	XXX	4,028,156	3,971,684	12,191
38384E-AP-0	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		08/02/2023	STIFEL NICOLAUS AND CO	XXX	5,028,125	5,000,000	24,167
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		09/26/2023	PERSHING LLC.	XXX	4,985,938	5,000,000	23,333
38384E-Q3-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		12/13/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	9,879,772	9,879,772	25,660
38384E-VW-2	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.		09/26/2023	STIFEL NICOLAUS AND CO	XXX	1,929,585	1,904,000	10,366
38384E-VY-8	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.		09/18/2023	STIFEL NICOLAUS AND CO	XXX	4,461,480	4,374,000	23,814
38384F-AG-7	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.		12/12/2023	STIFEL NICOLAUS AND CO	XXX	5,050,760	4,986,865	12,606
38384G-AL-4	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.		11/10/2023	STIFEL NICOLAUS AND CO	XXX	5,795,030	5,658,000	31,905
912828-3R-9	TSY INFL IX N/B 0.5 15/01/28		03/14/2023	STIFEL NICOLAUS AND CO	XXX	1,151,824	1,207,270	984
912828-5W-6	TSY INFL IX N/B 0.875 15/01/29		12/18/2023	STIFEL NICOLAUS AND CO	XXX	583,443	609,350	2,275
912828-N7-1	TSY INFL IX N/B 0.625 15/01/26		03/14/2023	STIFEL NICOLAUS AND CO	XXX	1,218,245	1,253,270	1,277
912828-V4-9	TSY INFL IX N/B 0.375 15/01/27		12/18/2023	STIFEL NICOLAUS AND CO	XXX	605,595	636,955	1,019
912828-Y3-8	TSY INFL IX N/B 0.75 15/07/28		12/18/2023	STIFEL NICOLAUS AND CO	XXX	586,708	612,955	1,961
912828-ZJ-2	TSY INFL IX N/B 0.125 15/04/25		03/14/2023	STIFEL NICOLAUS AND CO	XXX	556,409	576,445	299
91282C-AQ-4	TSY INFL IX N/B 0.125 15/10/25		03/14/2023	STIFEL NICOLAUS AND CO	XXX	1,106,644	1,147,690	595
91282C-BF-7	TSY INFL IX N/B 0.125 15/01/31		03/14/2023	STIFEL NICOLAUS AND CO	XXX	1,043,958	1,143,960	233
91282C-CA-7	TSY INFL IX N/B 0.125 15/04/26		12/18/2023	STIFEL NICOLAUS AND CO	XXX	781,838	821,380	182
91282C-DX-6	TSY INFL IX N/B 0.125 15/01/32		12/18/2023	STIFEL NICOLAUS AND CO	XXX	488,006	555,055	296
91282C-EJ-6	TSY INFL IX N/B 0.125 15/04/27		03/14/2023	STIFEL NICOLAUS AND CO	XXX	993,494	1,054,700	547
91282C-FR-7	TSY INFL IX N/B 1.625 15/10/27		03/14/2023	STIFEL NICOLAUS AND CO	XXX	2,432,338	2,412,672	16,268
91282C-GG-0	US TREASURY N/B 4.125 31/01/25		12/11/2023	STIFEL NICOLAUS AND CO	XXX	9,897,656	10,000,000	150,204
91282C-GK-1	TSY INFL IX N/B 1.125 15/01/33		06/12/2023	STIFEL NICOLAUS AND CO	XXX	5,772,312	5,957,058	21,716
91282C-GN-5	US TREASURY N/B 4.625 28/02/25		12/11/2023	STIFEL NICOLAUS AND CO	XXX	9,953,906	10,000,000	130,872
91282C-GW-5	TSY INFL IX N/B 1.25 15/04/28		11/17/2023	STIFEL NICOLAUS AND CO	XXX	4,904,722	5,081,096	8,308
91282C-HP-9	TSY INFL IX N/B 1.375 15/07/33		12/18/2023	STIFEL NICOLAUS AND CO	XXX	5,740,270	6,075,480	31,257

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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-JH-5	TSY INFL IX N/B 2.375 15/10/28		11/17/2023	STIFEL NICOLAUS AND CO	XXX	2,832,199	2,810,416	6,567
0109999999 – Bonds: U.S. Governments						188,895,132	190,825,231	809,646
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)								
20772K-TJ-8	CONNECTICUT ST 5.05		06/01/2023	BLAYLOCK & COMPANY INC	XXX	1,019,200	1,000,000	
419791-YX-0	HAWAII ST 5.53		11/15/2023	STIFEL NICOLAUS AND CO	XXX	2,037,320	2,000,000	32,566
0509999999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						3,056,520	3,000,000	32,566
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
602245-UM-2	MILWAUKEE CNTY WI 6.84		06/22/2023	STIFEL NICOLAUS AND CO	XXX	2,764,587	2,622,549	12,457
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,764,587	2,622,549	12,457
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
19648G-EK-4	COLORADO ST HSG & FIN AUTH SF 5.952		12/05/2023	STIFEL NICOLAUS AND CO	XXX	1,045,800	1,000,000	
196632-GY-3	COLORADO SPRINGS CO UTILITIES 5.913		09/15/2023	STIFEL NICOLAUS AND CO	XXX	1,528,365	1,500,000	30,551
25483V-A7-9	DIST OF COLUMBIA REVENUE 3.85		05/15/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	1,283,459	1,310,000	11,068
30305L-AJ-1	FRESB MULTIFAMILY MORTGAGE PAS 2.92 POOL ID N.A.		12/06/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	3,942,192	4,203,603	3,410
3130AH-6Y-4	FEDERAL HOME LOAN BANK 2.06 27/09/29		09/21/2023	STIFEL NICOLAUS AND CO	XXX	3,212,468	3,795,000	38,003
3130AM-XP-2	FEDERAL HOME LOAN BANK 1.25 07/07/31		09/26/2023	STIFEL NICOLAUS AND CO	XXX	825,000	1,000,000	2,778
3130AV-BS-0	FEDERAL HOME LOAN BANK 5.675 28/03/28		03/09/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,500,000	2,500,000	
3130AV-YV-8	FEDERAL HOME LOAN BANK 5.25 09/05/25		05/10/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	3,000,000	3,000,000	
3130AW-DW-7	FEDERAL HOME LOAN BANK 5.05 16/09/27		06/06/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	3,000,000	3,000,000	
3130AX-PS-1	FEDERAL HOME LOAN BANK 5.5 13/11/26		12/14/2023	STIFEL NICOLAUS AND CO	XXX	1,099,380	1,095,000	5,353
3130AX-T4-0	FEDERAL HOME LOAN BANK 5.96 20/11/28		11/14/2023	STIFEL NICOLAUS AND CO	XXX	2,000,000	2,000,000	
3130AX-VV-7	FEDERAL HOME LOAN BANK 5.55 22/11/27		12/14/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,197,665	2,190,000	7,765
3130AX-XW-3	FEDERAL HOME LOAN BANK 5.35 18/12/26		12/14/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,049,908	2,045,000	
3130AY-3Y-0	FEDERAL HOME LOAN BANK 5.25 11/12/26		12/14/2023	STIFEL NICOLAUS AND CO	XXX	1,351,350	1,350,000	394
3130AY-4Y-9	FEDERAL HOME LOAN BANK 5.45 13/12/28		12/14/2023	STIFEL NICOLAUS AND CO	XXX	6,251,125	6,250,000	
3130AY-4Z-6	FEDERAL HOME LOAN BANK 5.22 11/12/26		12/14/2023	STIFEL NICOLAUS AND CO	XXX	1,501,500	1,500,000	218
3130AY-7M-2	FEDERAL HOME LOAN BANK 5 18/12/26		12/28/2023	STIFEL NICOLAUS AND CO	XXX	4,290,000	4,290,000	5,363
3130AY-A2-2	FEDERAL HOME LOAN BANK 5.5 21/12/26		12/18/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	5,000,000	5,000,000	
3132XG-S3-1	FREDDIE MAC 4.35 POOL ID WN2337		11/27/2023	STIFEL NICOLAUS AND CO	XXX	4,740,234	5,000,000	17,521
3133EP-EC-5	FEDERAL FARM CREDIT BANK 5.93 28/03/33		08/21/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	3,288,816	3,312,000	78,561
3133EP-FQ-3	FEDERAL FARM CREDIT BANK 4.8 13/04/33		05/05/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	1,303,000	1,303,000	4,343
3133EP-LJ-2	FEDERAL FARM CREDIT BANK 5.12 01/06/33		06/08/2023	STIFEL NICOLAUS AND CO	XXX	5,000,000	5,000,000	5,689
3134GY-T5-1	FREDDIE MAC 5.65 28/05/26		05/24/2023	DEAN WITTER REYNOLDS INC	XXX	5,000,000	5,000,000	
3134GY-VE-9	FREDDIE MAC 4.675 28/06/28		06/27/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,946,250	5,000,000	
3134GY-WX-6	FREDDIE MAC 5.95 20/07/26		11/16/2023	LOOP CAPITAL MARKETS LLC	XXX	5,002,500	5,000,000	96,688
3134H1-AE-3	FREDDIE MAC 5.5 28/08/26		08/17/2023	STIFEL NICOLAUS AND CO	XXX	3,000,000	3,000,000	
3134H1-AG-8	FREDDIE MAC 5.8 22/08/28		08/17/2023	DEAN WITTER REYNOLDS INC	XXX	3,000,000	3,000,000	
3134H1-ER-0	FREDDIE MAC 5.875 27/09/28		09/27/2023	LOOP CAPITAL MARKETS LLC	XXX	5,000,000	5,000,000	
3134H1-LF-8	FREDDIE MAC 5.27 18/12/26		12/14/2023	LOOP CAPITAL MARKETS LLC	XXX	5,008,200	5,000,000	
3136AX-FG-5	FANNIE MAE 3 POOL ID N.A.		12/18/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	1,699,534	1,848,575	3,081
3136BN-X6-8	FANNIE MAE 4 POOL ID N.A.		09/25/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,665,760	2,837,802	8,513
3136BP-C9-0	FANNIE MAE 5 POOL ID N.A.		06/08/2023	STIFEL NICOLAUS AND CO	XXX	4,780,579	4,819,740	8,033
3136BP-E4-9	FANNIE MAE 5.5 POOL ID N.A.		05/23/2023	STIFEL NICOLAUS AND CO	XXX	4,844,374	4,831,541	18,454
3136BP-LV-1	FANNIE MAE 5.5 POOL ID N.A.		06/20/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	4,888,010	4,829,155	16,231
3136BP-ML-2	FANNIE MAE 6 POOL ID N.A.		06/02/2023	LOOP CAPITAL MARKETS LLC	XXX	4,957,134	4,804,007	4,804
3136BP-MN-8	FANNIE MAE 6 POOL ID N.A.		12/15/2023	STIFEL NICOLAUS AND CO	XXX	4,369,847	4,321,233	13,684
3136BP-S2-8	FANNIE MAE 5.5 POOL ID N.A.		06/07/2023	STIFEL NICOLAUS AND CO	XXX	4,711,426	4,707,748	7,912

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3136BP-X4-8	FANNIE MAE 5.5 POOL ID N.A.		05/30/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,855,096	2,851,087	436
3136BQ-NP-0	FANNIE MAE 6.5 POOL ID N.A.		12/05/2023	STIFEL NICOLAUS AND CO	XXX	4,224,602	4,170,516	5,271
3136BQ-RK-7	FANNIE MAE 6.5 POOL ID N.A.		11/27/2023	STIFEL NICOLAUS AND CO	XXX	4,998,288	4,954,933	25,945
3136BQ-RT-8	FANNIE MAE 6.5 POOL ID N.A.		10/24/2023	PERSHING LLC.	XXX	4,993,750	5,000,000	27,083
3137H7-QD-8	FREDDIE MAC 4.5 POOL ID N.A.		11/16/2023	BREAN CAPITAL LLC	XXX	2,573,394	2,673,222	6,683
3137H9-G4-5	FREDDIE MAC 5.5 POOL ID N.A.		09/20/2023	LOOP CAPITAL MARKETS LLC	XXX	4,279,613	4,298,418	15,761
3137H9-RL-5	FREDDIE MAC 5 POOL ID N.A.		05/08/2023	LOOP CAPITAL MARKETS LLC	XXX	4,963,756	4,950,606	6,876
3137H9-W7-0	FREDDIE MAC 6 POOL ID N.A.		03/07/2023	PERSHING LLC.	XXX	5,022,656	5,000,000	25,000
3137HA-NU-6	FREDDIE MAC 6 POOL ID N.A.		11/13/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,853,577	2,867,916	7,170
3137HA-R6-5	FREDDIE MAC 6 POOL ID N.A.		11/27/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	4,822,741	4,815,969	23,277
3137HA-SZ-0	FREDDIE MAC 2.5 POOL ID N.A.		12/12/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	4,529,392	4,876,459	4,741
3137HA-U4-6	FREDDIE MAC 6.5 POOL ID N.A.		12/06/2023	STIFEL NICOLAUS AND CO	XXX	4,974,609	4,883,052	8,817
3137HB-3D-4	FHLMC MULTIFAMILY STRUCTURED P 5.069 POOL ID N.A.		11/16/2023	PERSHING LLC.	XXX	1,999,688	2,000,000	5,632
3140LF-XU-3	FANNIE MAE 2.27 POOL ID BS5190		11/27/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,174,609	2,500,000	4,572
3140LJ-T6-3	FANNIE MAE 4.555 POOL ID BS7772		08/07/2023	STIFEL NICOLAUS AND CO	XXX	2,941,523	3,000,000	3,416
3140LL-4N-8	FANNIE MAE 5.52 POOL ID BS9828		12/11/2023	LOOP CAPITAL MARKETS LLC	XXX	5,062,500	5,000,000	9,967
57419T-5K-3	MARYLAND ST CMNTY DEV ADMIN DE 5.875		12/05/2023	STIFEL NICOLAUS AND CO	XXX	2,190,526	2,105,000	7,901
769318-EM-4	RIVERSOUTH OH AUTH REVENUE 4.913		06/14/2023	STIFEL NICOLAUS AND CO	XXX	685,000	685,000	
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						190,429,198	192,275,580	576,961
Bonds: Industrial and Miscellaneous (Unaffiliated)								
000842-AG-9	ABPCI DIRECT LENDING FUND CLO 9.6406 POOL ID 15A	D	10/03/2023	PERSHING LLC.	XXX	700,000	700,000	
00253X-AB-7	AMERICAN AIRLINES/AADVAN 5.75 20/04/29		08/28/2023	VARIOUS	XXX	1,674,375	1,750,000	9,583
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 4.875 15/08/26		12/13/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	244,375	250,000	4,063
007973-AD-2	ADVANCED ENERGY IND 2.5 15/09/28		12/13/2023	VARIOUS	XXX	335,533	334,000	252
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		08/30/2023	VARIOUS	XXX	786,165	770,000	285
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875 15/02/30		01/11/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	301,031	325,000	6,514
022249-AU-0	HOWMET AEROSPACE INC 6.75 15/01/28		03/23/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	121,095	117,000	1,580
023771-T3-2	AMERICAN AIRLINES INC 7.25 15/02/28		02/08/2023	BARCLAYS BANK PLC NY BARCNY	XXX	125,000	125,000	
03040W-BB-0	AMERICAN WATER CAPITAL C 3.625 15/06/26		10/23/2023	VARIOUS	XXX	2,357,335	2,380,000	11,808
031162-DM-9	AMGEN INC 5.25 02/03/25		12/12/2023	DEAN WITTER REYNOLDS INC	XXX	2,994,000	3,000,000	44,625
03674X-AS-5	ANTERO RESOURCES CORP 5.375 01/03/30		05/11/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	302,250	325,000	3,591
03969A-AN-0	ARDAGH PKG FIN/HLDGS USA 4.125 15/08/26		01/30/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	274,500	300,000	2,613
03969A-AQ-3	ARDAGH PKG FIN/HLDGS USA 5.25 30/04/25		10/26/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	285,750	300,000	
04271T-AB-6	ARRAY TECHNOLOGIES INC 1 01/12/28		12/13/2023	VARIOUS	XXX	464,307	475,000	1,561
04288B-AB-6	ARSENAL AIC PARENT LLC 8 01/10/30		12/15/2023	VARIOUS	XXX	256,938	250,000	4,300
043436-AW-4	ASBURY AUTOMOTIVE GROUP 4.625 15/11/29		12/15/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	323,750	350,000	1,529
053773-BC-0	AVIS BUDGET CAR/FINANCE 5.75 15/07/27		12/13/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	240,625	250,000	5,990
05377R-HL-1	AVIS BUDGET RENTAL CAR FUNDING 5.9 POOL ID 7A		09/12/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	1,439,578	1,440,000	
058498-AZ-9	BALL CORP 6 15/06/29		07/25/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	997,500	1,000,000	12,667
06368E-F7-2	BANK OF MONTREAL 1.05 19/02/27	A	05/17/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	854,080	1,000,000	2,625
06405L-AD-3	BANK OF NEW YORK MELLON 5.148 22/05/26		05/17/2023	LOOP CAPITAL MARKETS LLC	XXX	1,000,000	1,000,000	
093712-AJ-6	BLOOM ENERGY CORP 3 01/06/28		08/29/2023	VARIOUS	XXX	410,700	364,000	2,585
09606B-AA-2	BLUE STREAM ISSUER, LLC 5.398 POOL ID 1A		04/25/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	1,080,163	1,100,000	
09709U-V7-0	BOFA FINANCE LLC 0.6 25/05/27		10/10/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	67,965	64,000	146
12008R-AN-7	BUILDERS FIRSTSOURCE INC 5 01/03/30		05/04/2023	VARIOUS	XXX	740,875	800,000	3,972
12511Q-AB-5	CCG RECEIVABLES TRUST 6.28 POOL ID 2		11/07/2023	WELLS FARGO BANK, N.A.	XXX	849,983	850,000	
12528G-AH-5	CFG INVESTMENTS LTD 8.56 POOL ID 1		07/12/2023	PERSHING LLC.	XXX	1,029,937	1,030,000	
125896-BW-9	CMS ENERGY CORP 3.375 01/05/28		10/26/2023	VARIOUS	XXX	2,030,366	2,079,000	16,031

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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
13648T-AC-1	CANADIAN PACIFIC RAILWAY 2.875 15/11/29	A	04/19/2023	CORPORATE ACTIONS	XXX	1,679,432	1,584,000	
143658-BN-1	CARNIVAL CORP 5.75 01/03/27		07/18/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	230,000	250,000	5,550
143658-BQ-4	CARNIVAL CORP 4 01/08/28		09/13/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	423,969	475,000	2,150
15189T-BC-0	CENTERPOINT ENERGY INC 4.25 15/08/26		09/22/2023	VARIOUS	XXX	2,366,736	2,377,000	9,633
17330Y-UV-0	CITIGROUP GLOBAL MARKETS 0.25 13/01/28		04/11/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	927,713	905,000	
17331H-5G-7	CITIGROUP GLOBAL MARKETS 0.25 22/03/28		03/15/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	733,950	699,000	
17331L-AC-1	CITIGROUP COMMERCIAL MORTGAGE 6.3597 POOL ID PRM3		06/15/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	1,082,986	1,080,000	5,342
17888H-AB-9	CIVITAS RESOURCES INC 8.75 01/07/31		10/10/2023	VARIOUS	XXX	887,750	875,000	10,354
22003B-AQ-9	CORPORATE OFFICE PROP LP 5.25 15/09/28		10/25/2023	VARIOUS	XXX	1,621,183	1,605,000	1,916
22207A-AA-0	COTY/HFC PRESTIGE/INT US 6.625 15/07/30		12/05/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	202,250	200,000	4,822
23166M-AC-7	CUSHMAN & WAKEFIELD US 8.875 01/09/31		11/09/2023	VARIOUS	XXX	198,793	200,000	1,948
23345M-AA-5	DT MIDSTREAM INC 4.125 15/06/29		12/13/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	314,125	350,000	
23346G-AA-7	DTP COML MTG TR 2023-STE2 COML MTG PASS THRU CTF CL A 6.0380		12/14/2023	WELLS FARGO BANK, N.A.	XXX	2,078,350	2,110,000	9,555
23802W-AL-5	DATABANK ISSUER LLC 5.116 POOL ID 1A		02/23/2023	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	816,129	885,000	
252131-AL-1	DEXCOM INC 0.375 15/05/28		09/06/2023	VARIOUS	XXX	764,516	791,000	538
25461L-AA-0	DIRECTV FIN LLC/COINC 5.875 15/08/27		04/14/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	342,188	375,000	3,855
26210C-AD-6	DROPBOX INC 0 01/03/28		08/28/2023	WELLS FARGO BANK N.A.	XXX	501,353	520,000	
26441C-BX-2	DUKE ENERGY CORP 4.125 15/04/26		09/21/2023	VARIOUS	XXX	4,462,740	4,464,000	28,230
26442C-BJ-2	DUKE ENERGY CAROLINAS 4.95 15/01/33		06/20/2023	LOOP CAPITAL MARKETS LLC	XXX	1,498,695	1,500,000	34,238
26884L-AK-5	EQT CORP 1.75 01/05/26		01/10/2023	BANK OF AMERICA CORPORATION.	XXX	117,549	50,000	173
29103C-AA-6	EMERALD DEBT MERGER 6.625 15/12/30		12/15/2023	JEFFERIES & COMPANY JEFFERIE	XXX	410,000	400,000	294
29336T-AD-2	ENLINK MIDSTREAM LLC 6.5 01/09/30		03/30/2023	WELLS FARGO BANK, N.A.	XXX	148,500	150,000	867
29415F-AC-8	ENVISTA HOLDINGS CORP 1.75 15/08/28		08/23/2023	VARIOUS	XXX	1,428,730	1,423,000	111
30015D-AA-9	EVERGREEN ACQCO/TVI INC 9.75 26/04/28		01/26/2023	JEFFERIES & COMPANY JEFFERIE	XXX	710,399	725,000	
30034W-AC-0	EVERGY INC 4.5 15/12/27		12/27/2023	BANK OF AMERICA CORPORATION.	XXX	394,340	385,000	1,059
30227F-AE-0	EXTENDED STAY AMERICA TRUST 6.8565 POOL ID ESH		12/20/2023	BARCLAYS BANK PLC NY BARCNY	XXX	1,774,516	1,801,539	2,402
30251G-BD-8	FMG RESOURCES AUG 2006 5.875 15/04/30	D	03/23/2023	VARIOUS	XXX	556,688	575,000	11,436
343412-AH-5	FLUOR CORP 1.125 15/08/29		09/06/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	353,966	345,000	302
34528Q-HY-3	FORD CREDIT FLOORPLAN MASTER O 5.75 POOL ID 1		05/09/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	2,499,889	2,500,000	
345370-CZ-1	FORD MOTOR COMPANY 0 15/03/26		12/27/2023	VARIOUS	XXX	1,007,602	1,075,000	
34960P-AE-1	FORTRESS TRANS & INFRAST 7.875 01/12/30		11/16/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	794,664	800,000	
36168Q-AM-6	GFL ENVIRONMENTAL INC 3.5 01/09/28	A	04/11/2023	VARIOUS	XXX	272,125	300,000	1,167
36268N-AA-8	GTCR W-2 MERGER SUB LLC 7.5 15/01/31		09/20/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	376,563	375,000	
380355-AF-4	GOEASY LTD 4.375 01/05/26	A	11/13/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	209,250	225,000	383
382550-BN-0	GOODYEAR TIRE & RUBBER 5 15/07/29		02/13/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	108,438	125,000	521
40637H-AF-6	HALOZYME THERAPEUTICS IN 1 15/08/28		09/08/2023	BANK OF AMERICA CORPORATION.	XXX	381,000	400,000	300
418751-AJ-2	HAT HOLDINGS I LLC/HAT 3.75 15/08/28		12/15/2023	VARIOUS	XXX	1,343,445	1,246,000	10,446
431318-AS-3	HILCORP ENERGY I/HILCORP 6.25 01/11/28		11/14/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	481,875	500,000	1,302
432833-AF-8	HILTON DOMESTIC OPERATIN 4.875 15/01/30		03/30/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	329,875	350,000	3,697
44148H-AA-1	HOTWIRE FUNDING LLC 5.687 POOL ID 1A		05/16/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	2,500,000	2,500,000	
44267D-AD-9	HOWARD HUGHES CORP 5.375 01/08/28		01/03/2023	JEFFERIES & COMPANY JEFFERIE	XXX	68,625	75,000	1,724
44932K-AA-4	MATCH GROUP FINANCECO 3 2 15/01/30		03/30/2023	BARCLAYS BANK PLC BARCLABP	XXX	60,443	71,000	308
451102-CD-7	ICAHN ENTERPRISES/FIN 9.75 15/01/29		12/12/2023	JEFFERIES & COMPANY JEFFERIE	XXX	575,781	575,000	
460599-AE-3	INTERNATIONAL GAME TECH 5.25 15/01/29		11/16/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	468,750	500,000	9,115
46115H-AW-7	INTESA SANPAOLO SPA 5.71 15/01/26	D	03/22/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	471,875	500,000	5,472
46266T-AD-0	IQVIA INC 6.5 15/05/30		12/20/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	618,406	600,000	3,959
46284V-AP-6	IRON MOUNTAIN INC 7 15/02/29		11/09/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	197,250	200,000	6,922

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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
46647P-DM-5	JPMORGAN CHASE & CO 5.546 15/12/25		10/30/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	1,987,220	2,000,000	41,903
47010B-AM-6	JAGUAR LAND ROVER AUTOMO 5.5 15/07/29	D	11/20/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	319,375	350,000	6,791
47077W-AA-6	JANE STREET GRP/JSG FIN 4.5 15/11/29		05/05/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	267,000	300,000	6,525
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27		10/06/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	13,270	12,000	19
49461M-AB-6	KINETIK HOLDINGS LP 6.625 15/12/28		12/04/2023	WELLS FARGO BANK, N.A.	XXX	250,000	250,000	
501797-AW-4	BATH & BODY WORKS INC 6.625 01/10/30		08/24/2023	VARIOUS	XXX	1,198,625	1,275,000	33,272
516544-AB-9	LANTHEUS HOLDINGS INC 2.625 15/12/27		12/18/2023	VARIOUS	XXX	388,894	330,000	3,883
517834-AF-4	LAS VEGAS SANDS CORP 3.9 08/08/29		03/22/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	886,250	1,000,000	4,983
531229-AL-6	LIBERTY MEDIA CORP 2.25 15/08/27		05/17/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	281,731	261,000	1,533
531229-AN-2	LIBERTY MEDIA CORP 3.75 15/03/28		03/30/2023	VARIOUS	XXX	782,474	784,000	288
53219L-AV-1	LIFEPOINT HEALTH INC 9.875 15/08/30		07/31/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	350,000	350,000	
536797-AE-3	LITHIA MOTORS INC 4.625 15/12/27		12/19/2023	RBC CAPITAL MARKETS, LLC	XXX	286,500	300,000	231
538034-AZ-2	LIVE NATION ENTERTAINMEN 3.125 15/01/29		08/15/2023	JEFFERIES & COMPANY JEFFERIE	XXX	253,800	235,000	653
55609N-AB-4	MACQUARIE AIRFINANCE HLD 8.125 30/03/29	D	09/19/2023	VARIOUS	XXX	501,875	500,000	51
55617L-AP-7	MACY'S RETAIL HLDGS LLC 5.875 01/04/29		03/02/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	181,500	200,000	5,059
56847F-AC-9	MARINER FINANCE ISSUANCE TRUST 7.9 POOL ID AA		10/06/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	1,198,765	1,200,000	
57164Y-AF-4	MARRIOTT VACATION WORLDW 3.25 15/12/27		04/11/2023	VARIOUS	XXX	50,903	52,000	575
57665R-AJ-5	MATCH GROUP HLD II LLC 5.625 15/02/29		01/19/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	381,500	400,000	9,875
58547D-AC-3	MELCO RESORTS FINANCE 5.625 17/07/27	D	05/16/2023	UBS WARBURG LLC WARBURGD	XXX	649,500	725,000	13,555
589889-AA-2	MERIT MEDICAL SYSTEMS IN 3 01/02/29		12/06/2023	VARIOUS	XXX	356,243	351,000	
603051-AE-3	MINERAL RESOURCES LTD 9.25 01/10/28	D	11/17/2023	VARIOUS	XXX	528,656	525,000	2,210
60855R-AJ-9	MOLINA HEALTHCARE INC 4.375 15/06/28		04/25/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	326,375	350,000	5,615
61774H-2L-1	MORGAN STANLEY FIN LLC 1 23/11/27		03/10/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	53,268	53,000	163
61774T-YE-6	MORGAN STANLEY FIN LLC 0.125 07/02/28		02/02/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	1,571,400	1,455,000	
61775M-VX-1	MORGAN STANLEY FIN LLC 2.5 06/11/26		11/03/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	488,063	475,000	
62890Q-AB-1	NMEF FUNDING LLC 6.57 POOL ID A		09/12/2023	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	1,049,996	1,050,000	
629377-CE-0	NRG ENERGY INC 5.75 15/01/28		06/01/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	261,938	275,000	6,149
644393-AB-6	NEW FORTRESS ENERGY INC 6.5 30/09/26		07/25/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	777,375	850,000	17,324
647551-AE-0	NEW MOUNTAIN FINANCE COR 7.5 15/10/25		03/09/2023	OPPENHEIMER AND CO, INC	XXX	166,835	164,000	4,347
651229-AW-6	NEWELL BRANDS INC 4.7 01/04/26		05/05/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	424,688	450,000	2,233
65341B-AD-8	NEXTERA ENERGY PARTNERS 0 15/11/25		03/30/2023	VARIOUS	XXX	518,690	546,000	
65342Q-AM-4	NEXTERA ENERGY OPERATING 7.25 15/01/29		12/04/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	250,875	250,000	
655664-AT-7	NORDSTROM INC 4.375 01/04/30		08/31/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	279,125	350,000	6,550
665531-AH-2	NORTHERN OIL AND GAS INC 3.625 15/04/29		07/24/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	253,217	215,000	2,187
670001-AG-1	NOVELIS CORP 3.25 15/11/26		07/18/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	457,500	500,000	2,934
67108S-AA-6	ONDECK ASSET SECURITIZATION TR 7 POOL ID 1A		07/20/2023	JEFFERIES & COMPANY JEFFERIE	XXX	2,029,739	2,030,000	
677071-AF-9	OHANA MILITARY COMM LLC 5.675 01/10/26		06/09/2023	STIFEL NICOLAUS AND CO	XXX	1,270,925	1,264,602	14,353
682189-AT-2	ON SEMICONDUCTOR CORP 0.5 01/03/29		12/13/2023	VARIOUS	XXX	251,708	261,000	300
682189-AT-2	ON SEMICONDUCTOR CORP 0.5 01/03/29		12/13/2023	WELLS FARGO BANK, N.A.	XXX	57,665	56,000	47
68306M-AA-7	ONTARIO GAMING GTA LP 8 01/08/30	A	07/20/2023	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	125,000	125,000	
683720-AC-0	OPEN TEXT/OPEN TEXT HOLD 4.125 01/12/31	A	05/25/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	243,750	300,000	6,153
69318F-AL-2	PBF HOLDING CO LLC 7.875 15/09/30		08/14/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	124,155	125,000	
69331C-AK-4	PG&E CORP 4.25 01/12/27		11/30/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	454,000	454,000	
69352P-AR-4	PPL CAPITAL FUNDING INC 2.875 15/03/28		04/11/2023	VARIOUS	XXX	4,313,315	4,346,000	7,234
70932A-AD-5	PENNYMAC CORP 5.5 01/11/24		08/30/2023	OPPENHEIMER AND CO, INC	XXX	373,450	385,000	7,058
70932M-AB-3	PENNYMAC FIN SVCS INC 4.25 15/02/29		02/03/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	374,625	450,000	9,138
70932M-AD-9	PENNYMAC FIN SVCS INC 7.875 15/12/29		12/06/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	249,361	250,000	
71424V-AA-8	PERMIAN RESOURC OPTG LLC 7 15/01/32		12/29/2023	VARIOUS	XXX	610,500	600,000	6,475

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723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25		11/16/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	442,489	196,000	110
74841C-AA-9	QUICKEN LOANS LLC/QUICKN 3.625 01/03/29		08/01/2023	VARIOUS	XXX	806,000	950,000	14,309
74965L-AB-7	RLJ LODGING TRUST LP 4 15/09/29		01/18/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	127,875	150,000	2,083
76119L-AB-7	RESIDEO FUNDING INC 4 01/09/29		01/19/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	209,063	250,000	3,944
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.95 15/07/29		12/19/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	332,063	350,000	7,508
77578J-AC-2	ROLLS-ROYCE PLC 5.75 15/10/27	D	12/14/2023	CREDIT_SUISSE_NY	XXX	354,375	350,000	3,522
780153-BS-0	ROYAL CARIBBEAN CRUISES 8.25 15/01/29		03/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	676,000	650,000	25,472
78410G-AG-9	SBA COMMUNICATIONS CORP 3.125 01/02/29		04/17/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	587,250	675,000	4,570
785712-AG-5	SABLE INTL FINANCE LTD 5.75 07/09/27	D	03/09/2023	BARCLAYS BANK PLC, LONDON UK	XXX	465,000	500,000	5,271
78573N-AH-5	SABRE GLBL INC 11.25 15/12/27		01/25/2023	BARCLAYS BANK PLC NY BARCNY	XXX	451,563	425,000	6,773
80286P-AE-1	SANTANDER DRIVE AUTO RECEIVABL 6.43 POOL ID 5		10/11/2023	WELLS FARGO BANK, N.A.	XXX	1,999,986	2,000,000	
803607-AD-2	SAREPTA THERAPEUTICS INC 1.25 15/09/27		12/21/2023	VARIOUS	XXX	320,096	345,000	745
81105D-AA-3	SCRIPPS ESCROW II INC 3.875 15/01/29		02/03/2023	VARIOUS	XXX	426,406	500,000	1,015
81172Q-AA-2	SEADRILL FINANCE LTD 8.375 01/08/30	D	07/31/2023	VARIOUS	XXX	276,688	275,000	87
81180W-BC-4	SEAGATE HDD CAYMAN 4.091 01/06/29		11/09/2023	VARIOUS	XXX	747,750	850,000	10,432
817565-CE-2	SERVICE CORP INTL 5.125 01/06/29		11/16/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	472,500	500,000	12,030
82452J-AB-5	SHIFT4 PAYMENTS INC 0 15/12/25		08/29/2023	VARIOUS	XXX	330,950	318,000	
82489T-AA-2	SHOCKWAVE MEDICAL INC 1 15/08/28		12/14/2023	VARIOUS	XXX	350,756	348,000	101
82967N-BG-2	SIRIUS XM RADIO INC 4.125 01/07/30		01/13/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	192,375	225,000	438
83545G-BD-3	SONIC AUTOMOTIVE INC 4.625 15/11/29		12/18/2023	BMO CAPITAL MARKETS CORP	XXX	225,000	250,000	1,124
842587-DN-4	SOUTHERN CO 3.875 15/12/25		09/15/2023	WELLS FARGO BANK, N.A.	XXX	191,849	195,000	210
842587-DN-4	SOUTHERN CO 3.875 15/12/25		09/15/2023	VARIOUS	XXX	2,246,572	2,252,000	3,541
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		12/13/2023	VARIOUS	XXX	979,957	937,000	1,893
845467-AR-0	SOUTHWESTERN ENERGY CO 5.375 01/02/29		01/12/2023	JEFFERIES & COMPANY JEFFERIE	XXX	190,500	200,000	4,957
85172F-AR-0	ONEMAIN FINANCE CORP 5.375 15/11/29		01/18/2023	WELLS FARGO BANK, N.A.	XXX	89,500	100,000	970
85205T-AN-0	SPIRIT AEROSYSTEMS INC 9.375 30/11/29		12/12/2023	VARIOUS	XXX	321,750	300,000	9,219
853496-AG-2	STANDARD INDUSTRIES INC 4.375 15/07/30		04/28/2023	VARIOUS	XXX	953,875	1,100,000	5,007
86212X-AF-7	STORE MASTER FUNDING LLC 6.19 POOL ID 1A		05/22/2023	PERSHING LLC.	XXX	1,099,839	1,100,000	
86613X-AA-3	SUMMIT ISSUER, LLC 2.29 POOL ID 1A		12/18/2023	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	1,152,051	1,250,000	
86765L-AT-4	SUNOCO LP/FINANCE CORP 4.5 15/05/29		01/26/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	271,500	300,000	2,813
87470L-AG-6	TALLGRASS NRG PRTNR/FIN 6 01/03/27		02/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	232,500	250,000	7,333
87724R-AA-0	TAYLOR MORRISON COMM 5.875 15/06/27		03/06/2023	VARIOUS	XXX	384,219	400,000	5,051
88033G-DB-3	TENET HEALTHCARE CORP 5.125 01/11/27		03/24/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	334,250	350,000	7,324
88162G-AA-1	TETRA TECH INC 2.25 15/08/28		10/23/2023	VARIOUS	XXX	405,882	407,000	226
883556-CZ-3	THERMO FISHER SCIENTIFIC 5 05/12/26		11/28/2023	LOOP CAPITAL MARKETS LLC	XXX	2,997,930	3,000,000	
88651C-AA-8	TIERPOINT ISSUER LLC 6 POOL ID 1A		06/29/2023	PERSHING LLC.	XXX	2,393,229	2,500,000	
89115F-4H-1	TORONTO-DOMINION BANK 6 25/07/25	A	07/24/2023	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	2,000,000	2,000,000	
894164-AA-0	TRAVEL + LEISURE CO 4.5 01/12/29		01/17/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	257,813	300,000	1,781
90932L-AH-0	UNITED AIRLINES INC 4.625 15/04/29		12/15/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	232,500	250,000	2,056
911365-BN-3	UNITED RENTALS NORTH AM 4 15/07/30		11/16/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	176,000	200,000	2,778
914906-AY-8	UNIVISION COMMUNICATIONS 8 15/08/28		07/24/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	300,000	300,000	
92277G-AY-3	VENTAS REALTY LP 3.75 01/06/26		10/11/2023	VARIOUS	XXX	3,963,771	3,961,000	16,949
92328M-AA-1	VENTURE GLOBAL CALCASIEU 3.875 15/08/29		03/27/2023	VARIOUS	XXX	748,125	850,000	3,038
92332Y-AA-9	VENTURE GLOBAL LNG INC 8.125 01/06/28		08/28/2023	VARIOUS	XXX	900,875	900,000	7,425
92332Y-AC-5	VENTURE GLOBAL LNG INC 9.5 01/02/29		12/14/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	525,000	500,000	7,125
92348K-BG-7	VERIZON MASTER TRUST 4.49 POOL ID 1		01/20/2023	WELLS FARGO BANK, N.A.	XXX	1,529,676	1,530,000	
92660F-AK-0	VIDEOTRON LTD / LTEE 5.125 15/04/27	A	05/31/2023	VARIOUS	XXX	483,500	500,000	3,203
92735L-AA-0	CHESAPEAKE ENERGY CORP 6.75 15/04/29		10/25/2023	BARCLAYS BANK PLC NY BARCNY	XXX	317,281	325,000	731

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
92763M-AB-1	VIPER ENERGY PARTNERS LP 7.375 01/11/31		10/12/2023	WELLS FARGO BANK, N.A.	XXX	225,000	225,000	
92840V-AP-7	VISTRA OPERATIONS CO LLC 7.75 15/10/31		12/12/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	1,301,625	1,275,000	23,605
95041A-AB-4	WELLTOWER OP LLC 2.75 15/05/28		07/28/2023	VARIOUS	XXX	3,463,627	3,426,000	6,460
958102-AS-4	WESTERN DIGITAL CORP 3 15/11/28		12/04/2023	VARIOUS	XXX	1,772,220	1,728,000	660
97717P-AE-4	WISDOMTREE INC 5.75 15/08/28		12/15/2023	OPPENHEIMER AND CO, INC	XXX	238,133	237,000	4,694
98379K-AB-8	XPO INC 7.125 01/06/31		12/13/2023	VARIOUS	XXX	351,375	350,000	416
98980B-AA-1	ZIPRECRUITER INC 5 15/01/30		02/06/2023	VARIOUS	XXX	132,313	150,000	382
ZK0252-45-0	SK HYNIX INC 1.75 11/04/30	D	06/29/2023	JEFFERIES & COMPANY JEFFERIE	XXX	247,430	200,000	797
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						133,759,040	135,729,141	776,251
Bonds: SVO Identified Funds								
92206C-40-9	VANGUARD SHORT-TERM CORPORATE BOND ETF		10/30/2023	VARIOUS	578,000.000	43,633,260		
92206C-87-0	VANGUARD INTERMEDIATE-TERM CORPORATE BOND ETF		03/22/2023	JANE STREET EXECUTION SERVICES, LLC	191,000.000	15,129,110		
1619999999 – Bonds: SVO Identified Funds						58,762,370		
2509999997 – Subtotals - Bonds - Part 3						577,666,846	524,452,502	2,207,880
2509999998 – Summary Item from Part 5 for Bonds						44,458,462	45,073,000	262,344
2509999999 – Subtotals - Bonds						622,125,307	569,525,502	2,470,225
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
060505-68-2	BANK OF AMERICA CORP 7.25		01/24/2023	INSTINET INV SERVICES LTD LONDON	155.000	192,981		
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						192,981	XXX	
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
03769M-30-4	APOLLO GLOBAL MANAGEMENT 6.75 31/07/26		12/20/2023	VARIOUS	96,215.000	5,036,416		
65339F-71-3	NEXTERA ENERGY INC 6.926 01/09/25		12/28/2023	VARIOUS	77,874.000	3,169,196		
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						8,205,611	XXX	
4509999997 – Subtotals - Preferred Stocks - Part 3						8,398,592	XXX	
4509999998 – Summary Item from Part 5 for Preferred Stocks						778,099	XXX	
4509999999 – Subtotals - Preferred Stocks						9,176,691	XXX	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00123Q-10-4	AGNC INVESTMENT CORP		10/30/2023	VARIOUS	120,000.000	1,160,866	XXX	
00182C-10-3	ANI PHARMACEUTICALS INC		12/14/2023	VARIOUS	2,000.000	96,119	XXX	
00287Y-10-9	ABBVIE INC		06/23/2023	VARIOUS	2,400.000	326,212	XXX	
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC		10/09/2023	VARIOUS	6,600.000	334,820	XXX	
00676P-10-7	ADEIA INC		08/15/2023	VARIOUS	20,500.000	187,025	XXX	
00773T-10-1	ADVANSIX INC		11/03/2023	VARIOUS	2,400.000	68,208	XXX	
008492-10-0	AGREE REALTY CORP		06/23/2023	SSB-CUSTODIAN SSBCUSTO	2,500.000	162,575	XXX	
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		12/13/2023	VARIOUS	38,700.000	690,462	XXX	
011659-10-9	ALASKA AIR GROUP INC		11/01/2023	VARIOUS	10,100.000	354,656	XXX	
018802-10-8	ALLIANT ENERGY CORP		06/23/2023	VARIOUS	800.000	41,464	XXX	
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		03/31/2023	VARIOUS	4,200.000	188,194	XXX	
02005N-10-0	ALLY FINANCIAL INC		08/15/2023	VARIOUS	17,600.000	438,889	XXX	
02156K-10-3	ALTICE USA INC		11/06/2023	ROTH CAPITAL PARTNERS	84,900.000	229,850	XXX	
031162-10-0	AMGEN INC		11/07/2023	VARIOUS	200.000	54,222	XXX	
03674X-10-6	ANTERO RESOURCES CORP		12/15/2023	VARIOUS	20,600.000	520,610	XXX	
036752-10-3	ELEVANCE HEALTH INC		06/23/2023	VARIOUS	800.000	360,321	XXX	
037833-10-0	APPLE INC		11/07/2023	VARIOUS	20,500.000	3,825,486	XXX	
038222-10-5	APPLIED MATERIALS INC		11/07/2023	SSB-CUSTODIAN SSBCUSTO	100.000	14,174	XXX	
03940R-10-7	ARCH RESOURCES INC		04/14/2023	VARIOUS	2,400.000	308,299	XXX	
04206A-10-1	ARLO TECHNOLOGIES INC		12/20/2023	VARIOUS	32,700.000	312,015	XXX	

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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
088929-10-4	BGC GROUP INC		12/14/2023	VARIOUS	49,800.000	282,123	XXX	
090572-20-7	BIO-RAD LABORATORIES INC		12/20/2023	VARIOUS	1,000.000	309,226	XXX	
110122-10-8	BRISTOL-MYERS SQUIBB CO		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	4,000.000	260,170	XXX	
11135F-10-1	BROADCOM INC		11/07/2023	VARIOUS	700.000	583,073	XXX	
125523-10-0	CIGNA GROUP/THE		06/23/2023	STATE STREET BANK AND TRUST CO STSTBKUS	500.000	137,425	XXX	
12572Q-10-5	CME GROUP INC		11/07/2023	SSB-CUSTODIAN SSBCUSTO	100.000	21,236	XXX	
126650-10-0	CVS HEALTH CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	600.000	41,762	XXX	
127190-30-4	CACI INTERNATIONAL INC		12/14/2023	VARIOUS	600.000	194,293	XXX	
127387-10-8	CADENCE DESIGN SYSTEMS INC		11/07/2023	VARIOUS	700.000	169,089	XXX	
13765N-10-7	CANNAE HOLDINGS INC		08/02/2023	VARIOUS	5,600.000	110,199	XXX	
147528-10-3	CASEY'S GENERAL STORES INC		06/23/2023	VARIOUS	100.000	22,466	XXX	
147528-10-3	CASEY'S GENERAL STORES INC		06/23/2023	ELECTRONIC BROKERAGE SYSTEMS, LLC	1,000.000	217,796	XXX	
148806-10-2	CATALENT INC		10/31/2023	VARIOUS	13,500.000	594,078	XXX	
16359R-10-3	CHEMED CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	54,187	XXX	
165167-73-5	CHESAPEAKE ENERGY CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	500.000	40,296	XXX	
166764-10-0	CHEVRON CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	30,271	XXX	
197236-10-2	COLUMBIA BANKING SYSTEM INC		08/16/2023	CANTOR FITZGERALD LONDON CANTORGB	8,700.000	181,417	XXX	
197236-10-2	COLUMBIA BANKING SYSTEM INC		08/16/2023	VARIOUS	25,600.000	524,055	XXX	
200525-10-3	COMMERCE BANCSHARES INC/MO		12/01/2022	CORPORATE ACTIONS	-60.000	(4,238)	XXX	
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		12/13/2023	VARIOUS	18,987.000	577,525	XXX	
22160N-10-9	COSTAR GROUP INC		11/07/2023	SSB-CUSTODIAN SSBCUSTO	200.000	15,588	XXX	
23345M-10-7	DT MIDSTREAM INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	1,200.000	55,899	XXX	
253651-20-2	DIEBOLD NIXDORF INC		10/18/2023	VARIOUS	9,500.000	165,854	XXX	
277276-10-1	EASTGROUP PROPERTIES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	16,502	XXX	
278768-10-6	ECHOSTAR CORP		05/09/2023	VARIOUS	3,800.000	65,927	XXX	
27923Q-10-9	ECOVYST INC		11/02/2023	VARIOUS	98,700.000	1,018,046	XXX	
285512-10-9	ELECTRONIC ARTS INC		06/23/2023	STATE STREET BANK AND TRUST CO STSTBKUS	300.000	37,575	XXX	
29444U-70-0	EQUINIX INC		06/23/2023	SSB-CUSTODIAN SSBCUSTO	100.000	74,611	XXX	
294628-10-2	EQUITY COMMONWEALTH		12/15/2023	VARIOUS	28,700.000	577,307	XXX	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	13,055	XXX	
298736-10-9	EURONET WORLDWIDE INC		12/21/2023	VARIOUS	6,900.000	671,709	XXX	
30034W-10-6	EVERGY INC		06/23/2023	VARIOUS	1,300.000	74,505	XXX	
30226D-10-6	EXTREME NETWORKS INC		12/04/2023	VARIOUS	8,900.000	171,490	XXX	
30231G-10-2	EXXON MOBIL CORP		06/23/2023	VARIOUS	300.000	30,721	XXX	
302941-10-9	FTI CONSULTING INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	37,645	XXX	
30303M-10-2	META PLATFORMS INC		01/24/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	9,000.000	1,295,963	XXX	
36162J-10-6	GEO GROUP INC/THE		12/29/2023	VARIOUS	44,900.000	339,374	XXX	
37247D-10-6	GENWORTH FINANCIAL INC		09/05/2023	VARIOUS	22,400.000	123,194	XXX	
38268T-10-3	GOPRO INC		09/25/2023	VARIOUS	31,800.000	123,483	XXX	
384637-10-4	GRAHAM HOLDINGS CO		06/12/2023	BROADCORT CAPITAL (THRU ML)	100.000	58,005	XXX	
38526M-10-6	GRAND CANYON EDUCATION INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	300.000	30,334	XXX	
39304D-10-2	GREEN DOT CORP		08/09/2023	VARIOUS	40,000.000	743,524	XXX	
403949-10-0	HF SINCLAIR CORP		12/11/2023	VARIOUS	5,800.000	264,383	XXX	
418100-10-3	HASHICORP INC		11/07/2023	WILLIAMS CAPITAL GROUP LP WILLCAP	600.000	12,258	XXX	
444859-10-2	HUMANA INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	44,595	XXX	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		06/23/2023	VARIOUS	1,100.000	229,374	XXX	
44891N-20-8	IAC INC		10/27/2023	VARIOUS	23,100.000	1,220,878	XXX	
451107-10-6	IDACORP INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	500.000	51,161	XXX	

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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
45337C-10-2	INCYTE CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	700.000	43,717	XXX	
46187W-10-7	INVITATION HOMES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	800.000	26,194	XXX	
46625H-10-0	JPMORGAN CHASE & CO		06/23/2023	VARIOUS	2,100.000	291,589	XXX	
49456B-10-1	KINDER MORGAN INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	3,500.000	57,129	XXX	
501889-20-8	LKQ CORP		12/21/2023	VARIOUS	6,300.000	304,086	XXX	
530307-30-5	LIBERTY BROADBAND CORP		12/05/2023	VARIOUS	1,000.000	76,677	XXX	
531229-78-9	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM		08/16/2023	WELLS FARGO BANK N.A.	20,300.000	487,438	XXX	
532457-10-8	ELI LILLY & CO		11/07/2023	VARIOUS	2,600.000	1,207,097	XXX	
558256-10-3	MADISON SQUARE GARDEN ENTERTAINMENT CORP		09/18/2023	VARIOUS	9,700.000	318,466	XXX	
55826T-10-2	SPHERE ENTERTAINMENT CO		03/13/2023	VARIOUS	11,900.000	657,063	XXX	
559663-10-9	MAGNOLIA OIL & GAS CORP		10/04/2023	VARIOUS	1,900.000	40,160	XXX	
562750-10-9	MANHATTAN ASSOCIATES INC		11/07/2023	WILLIAMS CAPITAL GROUP LP WILLCAP	100.000	21,163	XXX	
58155Q-10-3	MCKESSON CORP		06/23/2023	VARIOUS	200.000	83,152	XXX	
636180-10-1	NATIONAL FUEL GAS CO		04/03/2023	VARIOUS	3,800.000	217,968	XXX	
649445-10-3	NEW YORK COMMUNITY BANCORP INC		12/21/2023	VARIOUS	16,800.000	161,395	XXX	
65249B-10-9	NEWS CORP		12/13/2023	LIQUIDNET INC	1,000.000	22,023	XXX	
65339F-10-1	NEXTERA ENERGY INC		11/07/2023	VARIOUS	100.000	5,854	XXX	
65339F-10-1	NEXTERA ENERGY INC		11/07/2023	SSB-CUSTODIAN SSBCUSTO	300.000	17,538	XXX	
65473P-10-5	NISOURCE INC		12/21/2023	VARIOUS	21,200.000	527,973	XXX	
670837-10-3	OGE ENERGY CORP		10/02/2023	VARIOUS	15,500.000	530,166	XXX	
679580-10-0	OLD DOMINION FREIGHT LINE INC		11/07/2023	SSB-CUSTODIAN SSBCUSTO	100.000	39,636	XXX	
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP		06/12/2023	EVERCORE ISI	2,100.000	52,196	XXX	
680665-20-5	OLIN CORP		09/22/2023	LIQUIDNET INC	1,000.000	47,035	XXX	
68389X-10-5	ORACLE CORP		11/07/2023	VARIOUS	2,400.000	282,806	XXX	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	3,800.000	371,055	XXX	
733174-70-0	POPULAR INC	D	03/31/2023	INSTINET INV SERVICES LTD LONDON	1,300.000	72,664	XXX	
743606-10-5	PROSPERITY BANCSHARES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	300.000	16,648	XXX	
750236-10-1	RADIAN GROUP INC		09/15/2023	VARIOUS	3,900.000	100,390	XXX	
75513E-10-1	RTX CORP		11/07/2023	SSB-CUSTODIAN SSBCUSTO	600.000	49,602	XXX	
756109-10-4	REALTY INCOME CORP		06/23/2023	SSB-CUSTODIAN SSBCUSTO	2,400.000	141,024	XXX	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		11/07/2023	VARIOUS	700.000	33,089	XXX	
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		12/15/2023	VARIOUS	5,800.000	155,650	XXX	
78442P-10-6	SLM CORP		02/21/2023	VARIOUS	22,800.000	338,316	XXX	
817565-10-4	SERVICE CORP INTERNATIONAL/US		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	12,715	XXX	
82706C-10-8	SILICON MOTION TECHNOLOGY CORP	D	08/16/2023	NEEDHAM AND COMPANY LLC	1,400.000	91,437	XXX	
82706C-10-8	SILICON MOTION TECHNOLOGY CORP	D	08/16/2023	VARIOUS	5,000.000	299,706	XXX	
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		11/17/2023	ABEL NOSER 6293603	1,000.000	70,767	XXX	
848577-10-2	SPIRIT AIRLINES INC		11/10/2023	VARIOUS	15,100.000	166,075	XXX	
848577-10-2	SPIRIT AIRLINES INC		11/10/2023	JOHNSON RICE & CO. JOHNSONR	11,200.000	180,904	XXX	
84857L-10-1	SPIRE INC		12/18/2023	VARIOUS	17,400.000	1,011,472	XXX	
85254J-10-2	STAG INDUSTRIAL INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	800.000	27,426	XXX	
855244-10-9	STARBUCKS CORP		06/23/2023	STATE STREET BANK AND TRUST CO STSTBKUS	1,200.000	118,008	XXX	
871607-10-7	SYNOPSYS INC		11/07/2023	VARIOUS	500.000	225,673	XXX	
87162W-10-0	TD SYNNEX CORP		04/25/2023	ABEL NOSER 6293603	1,000.000	87,804	XXX	
872540-10-9	TJX COS INC/THE		06/23/2023	STATE STREET BANK AND TRUST CO STSTBKUS	400.000	32,824	XXX	
87484T-10-8	TALOS ENERGY INC		12/06/2023	VARIOUS	38,000.000	529,391	XXX	
88337F-10-5	ODP CORP/THE		12/14/2023	VARIOUS	9,500.000	451,609	XXX	
88642R-10-9	TIDEWATER INC		12/04/2023	VARIOUS	5,200.000	329,481	XXX	

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
902681-10-5	UGI CORP		08/30/2023	SANFORD BERNSTEIN AND CO	7,800.000	180,900	XXX	
912008-10-9	US FOODS HOLDING CORP		12/15/2023	VARIOUS	18,200.000	724,012	XXX	
92240M-10-8	VECTOR GROUP LTD		09/19/2023	VARIOUS	27,900.000	333,274	XXX	
92343V-10-4	VERIZON COMMUNICATIONS INC		11/07/2023	VARIOUS	12,600.000	496,389	XXX	
928881-10-1	VONTIER CORP		12/21/2023	VARIOUS	34,900.000	928,633	XXX	
92936U-10-9	WP CAREY INC		06/23/2023	SSB-CUSTODIAN SSBCUSTO	1,300.000	86,177	XXX	
92942W-10-7	WK KELLOGG CO		12/20/2023	VARIOUS	38,800.000	457,524	XXX	
95082P-10-5	WESCO INTERNATIONAL INC		09/22/2023	LIQUIDNET INC	1,000.000	146,373	XXX	
957638-10-9	WESTERN ALLIANCE BANCORP		04/05/2023	VARIOUS	11,600.000	346,986	XXX	
96208T-10-4	WEX INC		05/01/2023	SANFORD BERNSTEIN AND CO	1,000.000	175,568	XXX	
G21810-10-9	CLARIVATE PLC		10/03/2023	VARIOUS	116,100.000	1,024,784	XXX	
G50871-10-5	JAZZ PHARMACEUTICALS PLC		12/18/2023	VARIOUS	6,400.000	803,304	XXX	
G5960L-10-3	MEDTRONIC PLC		01/24/2023	BANK OF AMERICA CORPORATION.	2,300.000	186,564	XXX	
G6564A-10-5	NOMAD FOODS LTD	D	10/11/2023	VARIOUS	2,800.000	46,008	XXX	
G7997W-10-2	SEADRILL LTD	D	12/11/2023	VARIOUS	7,300.000	296,169	XXX	
G9456A-10-0	GOLAR LNG LTD	D	12/11/2023	VARIOUS	2,100.000	43,667	XXX	
G97822-10-3	PERRIGO CO PLC		10/31/2023	VARIOUS	4,100.000	113,489	XXX	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						38,405,941	XXX	
Common Stocks: Mutual Funds Designations Assigned by the SVO								
87234N-76-5	TCW EMERGING MARKETS INCOME FUND		03/14/2023	CHICAGO MUTUAL FUNDS	825,082.510	5,000,000	XXX	
5319999999 – Common Stocks: Mutual Funds Designations Assigned by the SVO						5,000,000	XXX	
Common Stocks: Closed-End Funds Designations Assigned by the SVO								
09247F-20-9	BLACKROCK INCOME TRUST INC		01/12/2023	Northern Trust Corp	8,668.000	112,880	XXX	
09248E-10-2	BLACKROCK CALIFORNIA MUNICIPAL INCOME TRUST		12/22/2023	Northern Trust Corp	20,800.000	248,067	XXX	
09248X-10-0	BLACKROCK TAXABLE MUNICIPAL BOND TRUST		12/27/2023	Northern Trust Corp	150,180.000	2,413,703	XXX	
09249E-10-1	BLACKROCK CORE BOND TRUST		01/13/2023	Northern Trust Corp	19,200.000	214,998	XXX	
09254L-10-7	BLACKROCK MUNIHOLDINGS CALIFORNIA QUALITY FUND INC		12/21/2023	VARIOUS	66,400.000	729,925	XXX	
27827X-10-1	EATON VANCE MUNICIPAL BOND FUND		01/11/2023	Northern Trust Corp	2,300.000	23,932	XXX	
410123-10-3	JOHN HANCOCK INCOME SECURITIES TRUST		03/08/2023	Northern Trust Corp	1,500.000	16,332	XXX	
46131M-10-6	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS		02/23/2023	Northern Trust Corp	89,100.000	910,306	XXX	
46132C-10-7	INVESCO MUNICIPAL OPPORTUNITY TRUST		03/07/2023	Northern Trust Corp	1,400.000	13,152	XXX	
46132E-10-3	INVESCO ADVANTAGE MUNICIPAL INCOME TRUST II		02/22/2023	Northern Trust Corp	1,162.000	9,877	XXX	
46132K-10-9	INVESCO PENNSYLVANIA VALUE MUNICIPAL INCOME TRUST		01/23/2023	VARIOUS	12,018.000	125,677	XXX	
64123C-10-1	NEUBERGER BERMAN CALIFORNIA MUNICIPAL FUND INC		08/24/2023	Northern Trust Corp	35,418.000	376,212	XXX	
64124P-10-1	NEUBERGER BERMAN MUNICIPAL FUND INC		12/26/2023	Northern Trust Corp	9,800.000	101,624	XXX	
67061E-10-4	NUVEEN MASSACHUSETTS QUALITY MUNICIPAL INCOME FUND		08/29/2023	Northern Trust Corp	10,199.000	103,026	XXX	
670657-10-5	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND		11/02/2023	Northern Trust Corp	8,100.000	84,748	XXX	
67066V-10-1	NUVEEN QUALITY MUNICIPAL INCOME FUND		02/23/2023	Northern Trust Corp	1,500.000	16,950	XXX	
67069Y-10-2	NUVEEN NEW JERSEY QUALITY MUNICIPAL INCOME FUND		09/05/2023	Northern Trust Corp	23,806.000	268,093	XXX	
67071L-10-6	NUVEEN AMT-FREE MUNICIPAL CREDIT INCOME FUND		11/02/2023	Northern Trust Corp	94,529.000	1,165,414	XXX	
67072C-10-5	NUVEEN PREFERRED & INCOME SECURITIES FUND		11/03/2023	MISCHLER FINANCIAL GROUP, INC.	13,500.000	84,870	XXX	
67073B-10-6	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND		12/28/2023	VARIOUS	24,700.000	163,984	XXX	
67074C-10-3	NUVEEN TAXABLE MUNICIPAL INCOME FUND		12/11/2023	Northern Trust Corp	107,631.000	1,640,787	XXX	
67075J-10-7	NUVEEN MULTI-MARKET INCOME FUND		07/24/2023	Northern Trust Corp	569.000	3,323	XXX	
67075T-10-5	NUVEEN PREFERRED AND INCOME FUND		09/20/2023	MISCHLER FINANCIAL GROUP, INC.	11,987.000	198,893	XXX	
67080R-10-2	NUVEEN VARIABLE RATE PREFERRED & INCOME FUND		12/06/2023	VARIOUS	13,600.000	219,520	XXX	
670972-10-8	NUVEEN PENNSYLVANIA QUALITY MUNICIPAL INCOME FUND		08/28/2023	Northern Trust Corp	15,004.000	163,788	XXX	
670980-10-1	NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND		02/22/2023	Northern Trust Corp	22,859.000	297,275	XXX	

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
723763-10-8	PIONEER MUNICIPAL HIGH INCOME FUND TRUST		12/11/2023	VARIOUS	58,590.000	475,895	XXX	
92829B-10-1	VIRTUS GLOBAL MULTI-SECTOR INCOME FUND		12/28/2023	Northern Trust Corp	90,376.000	678,604	XXX	
5719999999 – Common Stocks: Closed-End Funds Designations Assigned by the SVO						10,861,858	XXX	
5989999997 – Subtotals - Common Stocks - Part 3						54,267,799	XXX	
5989999998 – Summary Item from Part 5 for Common Stocks						7,119,868	XXX	
5989999999 – Subtotals - Common Stocks						61,387,667	XXX	
5999999999 – Subtotals - Preferred and Common Stocks						70,564,358	XXX	
6009999999 – Totals						692,689,665	XXX	2,470,225

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds: U.S. Governments																				
36183R-N6-6	GOVERNMENT NATIONAL MORTGAGE A 4.1 POOL ID AK7613		12/01/2023	MBS PAYDOWN	XXX	93,570	93,570	98,248	97,214		(211)		(211)		93,570				1,825	09/15/2037
36201M-NU-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID 587303		12/01/2023	MBS PAYDOWN	XXX	3,169	3,169	3,247	3,198		(3)		(3)		3,169				88	09/15/2032
36202D-UH-2	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID 3284		12/01/2023	MBS PAYDOWN	XXX	2,289	2,289	2,301	2,297		(1)		(1)		2,289				59	09/20/2032
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804		12/01/2023	MBS PAYDOWN	XXX	3,842	3,842	3,849	3,846		(1)		(1)		3,842				59	01/15/2033
38373S-W7-8	GOVERNMENT NATIONAL MORTGAGE A 4.25 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	1,345	1,345	1,344	1,344						1,345				24	03/16/2033
38378G-CY-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	13,572	13,572	14,225	13,949		(42)		(42)		13,572				197	11/20/2042
38378K-RS-0	GOVERNMENT NATIONAL MORTGAGE A 2.3886 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	30,222	30,222	29,098	29,648		462		462		30,222				352	07/16/2043
38378M-WY-7	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	135,780	135,780	135,186	135,209		114		114		135,780				1,225	12/16/2042
38378T-X2-1	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	227,772	227,772	222,541	226,852		113		113		227,772				3,104	07/20/2041
38378X-KN-0	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	134,248	134,248	129,046			1,014		1,014		134,248				1,832	11/16/2047
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	40,375	40,375	39,568	39,717		261		261		40,375				381	02/16/2058
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	130,719	130,719	129,765	130,056		94		94		130,719				2,059	01/16/2059
38380J-H6-8	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	146,821	146,821	144,131	145,795		285		285		146,821				2,219	04/16/2050
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	87,505	87,505	84,279	85,707		614		614		87,505				1,495	04/16/2052
38380J-TL-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	127,638	127,638	135,297	132,422		(473)		(473)		127,638				1,513	03/16/2035
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	66,272	66,272	63,798	64,968		195		195		66,272				753	11/16/2048
38380J-XD-5	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	110,454	110,454	106,985	108,659		268		268		110,454				1,305	11/16/2048
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	364,798	364,798	355,792	359,545		3,979		3,979		364,798				5,417	07/16/2051
38380M-JT-9	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		01/01/2023	MBS PAYDOWN	XXX	2,500	2,500	2,458	989		1,511		1,511		2,500				2	05/16/2059
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	48,850	48,850	47,873	48,231		274		274		48,850				621	11/16/2053

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
38380M-TJ-0	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		05/01/2023	MBS PAYDOWN	XXX	173,051	173,051	169,320	165,334		7,717		7,717		173,051				1,832	10/16/2047
38380R-4Q-0	GOVERNMENT NATIONAL MORTGAGE A 1.75 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	218,746	218,746	221,104	220,860		(156)		(156)		218,746				1,813	09/16/2039
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	18,680	18,680	18,847	18,803		(27)		(27)		18,680				204	09/20/2047
38380Y-WC-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	230,991	230,991	216,193	228,401		364		364		230,991				3,096	09/20/2046
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	162,631	162,631	159,360	159,598		180		180		162,631				1,122	09/16/2039
38381H-JJ-1	GOVERNMENT NATIONAL MORTGAGE A 2.25 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	112,356	112,356	106,439	106,523		1,053		1,053		112,356				1,196	03/16/2047
38381H-QT-1	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	100,832	100,832	91,032	91,059		988		988		100,832				1,215	03/16/2063
38381H-SH-5	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	88,455	88,455	81,351			766		766		88,455				463	05/16/2049
38381H-ZN-4	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	80,450	80,450	75,120	75,142		817		817		80,450				1,214	02/16/2054
38381J-PU-5	GOVERNMENT NATIONAL MORTGAGE A 4 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	5,145	5,145	4,909			10		10		5,145					06/16/2050
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	106,617	106,617	113,198	109,091		(516)		(516)		106,617				1,391	10/20/2048
38382H-QJ-2	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	42,421	42,421	43,508	43,089		(52)		(52)		42,421				607	04/20/2050
38382J-DW-3	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	84,224	84,224	87,645	86,542		(304)		(304)		84,224				1,314	03/20/2049
38382J-WY-8	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		03/01/2023	MBS PAYDOWN	XXX	6,810	6,810	7,061	7,014		(204)		(204)		6,810				27	10/20/2042
38382M-VJ-5	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	337,172	337,172	343,336	341,973		(292)		(292)		337,172				2,465	01/20/2051
38382Q-3G-3	GOVERNMENT NATIONAL MORTGAGE A 1 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	347,106	347,106	345,153	345,822		99		99		347,106				1,600	08/20/2050
38383L-6R-6	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	391,324	391,324	396,460	396,457		(617)		(617)		391,324				12,472	04/20/2049
38383L-WR-7	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	334,797	334,797	336,001	335,999		(225)		(225)		334,797				8,925	06/20/2043
38383W-VK-9	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	149,670	149,670	148,687			64		64		149,670				2,235	04/20/2050
38383W-ZZ-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	205,884	205,884	209,970			(231)		(231)		205,884				4,735	05/20/2050
38383X-TJ-3	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	244,366	244,366	248,604			(334)		(334)		244,366				3,797	11/20/2046
38383X-XE-9	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	272,989	272,989	274,055			(90)		(90)		272,989				4,573	03/20/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
38384A-2T-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	262,687	262,687	267,366			(320)		(320)		262,687				4,071	12/20/2046
38384A-F7-3	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	375,954	375,954	376,894			(105)		(105)		375,954				4,476	10/20/2031
38384A-J7-9	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	407,885	407,885	411,215			(311)		(311)		407,885				4,899	11/20/2034
38384A-P2-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	15,002	15,002	14,411			4		4		15,002					05/20/2047
38384B-KF-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	105,464	105,464	105,596			(5)		(5)		105,464				728	01/20/2035
38384B-L8-2	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	66,961	66,961	67,735			(18)		(18)		66,961				504	05/20/2034
38384C-B2-4	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	5,603	5,603	5,603							5,603					06/20/2051
38384C-JB-6	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	66,728	66,728	67,023			(9)		(9)		66,728				178	07/20/2037
38384C-QY-8	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	62,578	62,578	61,737			21		21		62,578				294	08/20/2047
38384C-TA-7	GOVERNMENT NATIONAL MORTGAGE A 5.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	89,878	89,878	89,022			28		28		89,878				636	03/20/2043
38384E-AP-0	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	325,922	325,922	327,755			(39)		(39)		325,922				1,598	05/20/2050
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE A 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	52,054	52,054	51,908			3		3		52,054				275	09/20/2045
38384E-VW-2	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	18,359	18,359	18,606			(7)		(7)		18,359				108	04/20/2039
38384E-VY-8	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	27,317	27,317	27,864			(10)		(10)		27,317				160	04/20/2047
38384G-AL-4	GOVERNMENT NATIONAL MORTGAGE A 7 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	16,303	16,303	16,697			(1)		(1)		16,303					01/20/2050
912828-6N-5	TSY INFL IX N/B 0.5 15/04/24		06/12/2023	STIFEL NICOLAUS AND CO	XXX	3,625,133	3,716,869	3,126,964	3,667,539	(552,736)	(1,734)		(554,470)		3,113,069		512,064	512,064	12,213	04/15/2024
912828-B2-5	TSY INFL IX N/B 0.625 15/01/24		03/14/2023	STIFEL NICOLAUS AND CO	XXX	5,583,846	5,633,456	4,645,597	5,646,936	(1,056,145)	(1,815)		(1,057,960)		4,588,976		994,870	994,870	23,350	01/15/2024
912828-WU-0	TSY INFL IX N/B 0.125 15/07/24		11/17/2023	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,683,944	4,790,575	4,006,686	4,645,804	(643,975)	(1,531)		(645,506)		4,000,298		683,646	683,646	7,942	07/15/2024
912828-YL-8	TSY INFL IX N/B 0.125 15/10/24		11/17/2023	STIFEL NICOLAUS & CO,INCORORATED	XXX	4,306,829	4,433,562	3,789,865	4,332,393	(585,672)	(17,682)		(603,354)		3,729,039		577,790	577,790	6,010	10/15/2024
0109999999 – Bonds: U.S. Governments						25,584,905	25,959,615	22,924,924	22,654,024	(2,838,528)	(6,066)		(2,844,594)		22,816,535		2,768,369	2,768,369	148,266	XXX
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)																				
246381-BZ-9	DELAWARE ST 5		08/01/2023	MATURITY	XXX	1,000,000	1,000,000	1,190,790	1,012,763		(12,763)		(12,763)		1,000,000				50,000	08/01/2023
373384-F3-5	GEORGIA ST 5		02/01/2023	MATURITY	XXX	1,000,000	1,000,000	1,197,800	1,002,017		(2,017)		(2,017)		1,000,000				25,000	02/01/2023
604129-L2-0	MINNESOTA ST 5		11/07/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,138,350	1,009,500		(9,500)		(9,500)		1,000,000				63,333	08/01/2025
68608U-TS-5	OREGON ST 5		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	2,325,000	2,325,000	2,758,729	2,355,761		(30,761)		(30,761)		2,325,000				116,250	08/01/2027
70914P-TU-6	PENNSYLVANIA ST 5		04/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,700,000	1,700,000	2,153,390	1,712,701		(12,701)		(12,701)		1,700,000				42,500	04/01/2024
93974C-8D-5	WASHINGTON ST 5		08/08/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	850,000	850,000	1,062,007	861,621		(11,621)		(11,621)		850,000				46,868	07/01/2025
0509999999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						7,875,000	7,875,000	9,501,066	7,954,364		(79,364)		(79,364)		7,875,000				343,951	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
079365-Z4-7	BELLEVUE WA 5		06/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,175,880	1,008,692		(8,692)		(8,692)		1,000,000				25,000	12/01/2024
150429-N3-8	CEDAR HILL TX INDEP SCH DIST 5		02/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,160,000	1,160,000	1,330,508	1,162,561		(2,561)		(2,561)		1,160,000				29,000	02/15/2038
20772K-EU-9	CONNECTICUT ST 3.621		09/15/2023	MATURITY	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				54,315	09/15/2023
26371G-QW-3	DUBLIN OH CITY SCH DIST 5		06/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	750,000	750,000	839,235	754,515		(4,515)		(4,515)		750,000				18,750	12/01/2025
280455-EA-0	EDGEWOOD OH CITY SCH DIST 5		06/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	250,000	250,000	264,170	250,729		(729)		(729)		250,000				6,250	12/01/2028
30382A-BG-6	FAIRFAX CNTY VA 5		10/01/2023	MATURITY	XXX	2,000,000	2,000,000	2,430,460	2,037,810		(37,810)		(37,810)		2,000,000				100,000	10/01/2023
358776-CU-4	FRISCO TX 5		08/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,820,000	1,820,000	2,022,166	1,823,152		(3,152)		(3,152)		1,820,000				91,000	02/15/2026
419792-VC-7	HAWAII ST 5		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	395,000	395,000	443,285	398,411		(3,411)		(3,411)		395,000				19,750	08/01/2028
443524-UQ-4	HUBER HEIGHTS OH 5.01		12/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	135,000	135,000	135,000	135,000						135,000				6,764	12/01/2025
495260-C9-0	KING CNTY WA SCH DIST #414 LAK 5		12/01/2023	MATURITY	XXX	1,000,000	1,000,000	1,200,430	1,023,773		(23,773)		(23,773)		1,000,000				50,000	12/01/2023
498531-CR-1	KLEIN TX INDEP SCH DIST 5		08/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	582,510	505,682		(5,682)		(5,682)		500,000				25,000	08/01/2025
602245-UM-2	MILWAUKEE CNTY WI 6.84		12/01/2023	MBS PAYDOWN	XXX	141,018	141,018	148,655			(539)		(539)		141,018				4,823	12/01/2028
76541V-MP-9	RICHMOND VA 5		03/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,304,720	2,006,368		(6,368)		(6,368)		2,000,000				50,000	03/01/2026
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						12,651,018	12,651,018	14,377,019	12,606,693		(97,232)		(97,232)		12,651,018				480,651	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
045141-WE-4	ASHWAUBENON WI 3.5		10/01/2023	MATURITY	XXX	1,280,000	1,280,000	1,280,000	1,280,000						1,280,000				44,800	10/01/2023
20774Y-PT-8	CONNECTICUT ST HLTH & EDUCTNL 5		11/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	562,760	506,128		(6,128)		(6,128)		500,000				25,000	11/01/2027
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	25,356	25,356	26,528	26,059		(54)		(54)		25,356				348	08/15/2042
3130AT-H8-3	FEDERAL HOME LOAN BANK 4.75 06/10/27		10/06/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				237,500	10/06/2027
3132AC-M8-0	FREDDIE MAC 3.5 POOL ID ZT0383		12/01/2023	MBS PAYDOWN	XXX	142,899	142,899	152,254	167,152		(825)		(825)		142,899				2,591	03/01/2048
3132HT-DQ-6	FREDDIEMAC STRIP 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	126,046	126,046	137,075	136,508		(933)		(933)		126,046				2,046	10/15/2042
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556		12/01/2023	MBS PAYDOWN	XXX	290,101	290,101	307,961	307,425		(1,621)		(1,621)		290,101				4,403	05/01/2050
3133A7-3J-6	FREDDIE MAC 3 POOL ID QB1701		12/01/2023	MBS PAYDOWN	XXX	177,200	177,200	188,608	187,646		(673)		(673)		177,200				3,127	08/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		12/01/2023	MBS PAYDOWN	XXX	68,747	68,747	72,571	72,776		(366)		(366)		68,747				793	09/01/2050
3133GB-E4-2	FREDDIE MAC 2 POOL ID QN4655		12/01/2023	MBS PAYDOWN	XXX	521,731	521,731	547,002	543,972		(2,012)		(2,012)		521,731				5,562	12/01/2035
3134GY-4M-1	FREDDIE MAC 5 15/09/25		09/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				187,500	09/15/2025
3134GY-6A-5	FREDDIE MAC 5.1 14/09/26		09/01/2023	CHICAGO INCOME	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				191,250	09/14/2026
3134GY-7E-6	FREDDIE MAC 5.05 22/09/26		09/01/2023	CHICAGO INCOME	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				189,375	09/22/2026
3136A1-BB-0	FANNIE MAE 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	30,769	30,769	29,592	30,139		77		77		30,769				279	03/25/2041
3136A1-QT-5	FANNIE MAE 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	297,594	297,594	297,594	297,594						297,594				5,806	10/25/2026
3136A3-KN-0	FANNIE MAE 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	497,851	497,851	509,364	497,962		(27)		(27)		497,851				7,530	10/25/2040
3136A8-3H-1	FANNIE MAE 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	32,875	32,875	32,587	32,727		28		28		32,875				346	01/25/2042
3136A9-BK-3	FANNIE MAE 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	33,744	33,744	36,074	34,590		(69)		(69)		33,744				607	10/25/2042
3136AB-J7-9	FANNIE MAE 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	9,600	9,600	10,031	9,750		(12)		(12)		9,600				155	10/25/2042
3136AB-QX-4	FANNIE MAE 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	29,987	29,987	30,076	30,027		(5)		(5)		29,987				275	02/25/2033

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3136AD-3Y-3	FANNIE MAE 1.25 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	27,598	27,598	26,270	27,006		35		35		27,598				159	04/25/2043
3136AK-SC-8	FANNIE MAE 2.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	403,055	403,055	384,162	393,674		996		996		403,055				3,260	08/25/2034
3136AP-GW-6	FANNIE MAE 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	852,043	852,043	875,341	853,640		(902)		(902)		852,043				12,878	09/25/2038
3136AW-EK-9	FANNIE MAE 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	501,199	501,199	526,219	501,694		(357)		(357)		501,199				7,407	04/25/2030
3136AY-6S-7	FANNIEMAE-ACES 2.5257 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	650,532	650,532	696,069	664,554		(6,532)		(6,532)		650,532				8,043	11/25/2024
3136B2-7L-0	FANNIEMAE-ACES 3.5813 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	11,646	11,646	13,618	12,772		(202)		(202)		11,646				225	08/25/2028
3136B2-EF-5	FANNIE MAE 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	194,254	194,254	205,242	203,643		(857)		(857)		194,254				2,556	06/25/2048
3136B2-RL-8	FANNIE MAE 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	88,138	88,138	91,030	90,453		(274)		(274)		88,138				1,544	05/25/2048
3136B3-BX-7	FANNIE MAE 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	142,137	142,137	141,554	141,729		66		66		142,137				2,190	08/25/2050
3136B3-DG-2	FANNIE MAE 4 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	110,657	110,657	111,984	111,602		(163)		(163)		110,657				2,004	09/25/2050
3136B4-MA-3	FANNIE MAE 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	234,869	234,869	236,411	235,049		(42)		(42)		234,869				4,168	08/25/2047
3136B6-3P-6	FANNIE MAE 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	295,117	295,117	314,023	312,496		(1,267)		(1,267)		295,117				3,940	11/25/2059
3136B6-XJ-7	FANNIEMAE-ACES 2.522 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	96,202	96,202	102,282	100,174		(114)		(114)		96,202				216	08/25/2029
3136B8-XS-3	FANNIE MAE 2.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	50,292	50,292	51,737	51,262		(80)		(80)		50,292				588	02/25/2050
3136BA-TZ-7	FANNIE MAE 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	204,415	204,415	207,961	207,107		(250)		(250)		204,415				1,861	07/25/2050
3136BB-GT-3	FANNIE MAE 5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	83,384	83,384	92,061	91,532		(808)		(808)		83,384				1,830	07/25/2050
3136BC-N5-5	FANNIE MAE 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	219,789	219,789	226,726	225,946		(246)		(246)		219,789				2,115	12/25/2050
3136BD-DA-3	FANNIE MAE 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	443,032	443,032	455,215	481,040		(1,309)		(1,309)		443,032				2,963	10/25/2050
3136BD-F8-6	FANNIE MAE 1.25 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	326,925	326,925	331,012	330,544		(212)		(212)		326,925				1,855	02/25/2041
3136BD-PX-0	FANNIE MAE 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	261,443	261,443	271,697	270,452		(371)		(371)		261,443				2,497	01/25/2051
3136BD-W3-8	FANNIE MAE 1.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	242,157	242,157	244,465	244,434		(112)		(112)		242,157				1,597	02/25/2051
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	309,961	309,961	308,944	309,227		56		56		309,961				1,697	05/25/2050
3136BL-LV-0	FANNIE MAE 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	349,242	349,242	360,265	359,263		(536)		(536)		349,242				4,253	05/25/2050
3136BL-QC-7	FANNIE MAE 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	199,550	199,550	199,331	199,333		15		15		199,550				1,559	10/25/2051
3136BM-5W-4	FANNIE MAE 4 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	390,747	390,747	394,777	394,626		(257)		(257)		390,747				7,318	03/25/2049
3136BN-X6-8	FANNIE MAE 4 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	63,102	63,102	59,276			81		81		63,102				217	06/25/2049
3136BP-C9-0	FANNIE MAE 5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	273,036	273,036	270,818			136		136		273,036				2,748	07/25/2045
3136BP-CH-2	FANNIE MAE 5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	349,498	349,498	348,187	348,237		124		124		349,498				8,990	06/25/2045
3136BP-E4-9	FANNIE MAE 5.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	341,856	341,856	342,764			(44)		(44)		341,856				4,008	02/25/2049
3136BP-LV-1	FANNIE MAE 5.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	175,598	175,598	177,738			(114)		(114)		175,598				2,023	12/25/2033
3136BP-ML-2	FANNIE MAE 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	173,528	173,528	179,059			(314)		(314)		173,528				2,182	10/25/2033
3136BP-QN-4	FANNIE MAE 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	785,724	785,724	798,984	798,628		(1,870)		(1,870)		785,724				21,045	06/25/2042
3136BP-S2-8	FANNIE MAE 5.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	467,359	467,359	467,724			(37)		(37)		467,359				5,230	06/25/2043
3136BP-X4-8	FANNIE MAE 5.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	233,414	233,414	233,742			(23)		(23)		233,414				2,059	06/25/2050
3136BQ-RK-7	FANNIE MAE 6.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	104,461	104,461	105,375			(1)		(1)		104,461					07/25/2048
3136BQ-RT-8	FANNIE MAE 6.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	170,133	170,133	169,920			2		2		170,133				173	06/25/2049
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477		12/01/2023	MBS PAYDOWN	XXX	5,035	5,035	4,978	4,996		5		5		5,035				114	10/01/2032
31371N-SQ-9	FANNIE MAE 5.5 POOL ID 257127		02/01/2023	MATURITY	XXX	1,178	1,178	1,276	1,180		(2)		(2)		1,178				7	02/01/2023
3137A1-BV-4	FREDDIE MAC 4 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	278,650	278,650	293,105	282,912		(695)		(695)		278,650				5,336	08/15/2030
3137A4-WF-0	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	73,552	73,552	74,885	73,834		(108)		(108)		73,552				1,149	11/15/2025
3137AK-L2-5	FREDDIE MAC 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	349,326	349,326	349,189	349,312		5		5		349,326				6,652	01/15/2027
3137AM-XC-6	FREDDIE MAC 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	35,545	35,545	33,768	35,006		89		89		35,545				866	03/15/2032
3137AN-4M-4	FREDDIE MAC 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	19,931	19,931	19,632	19,822		24		24		19,931				175	06/15/2041
3137AN-DK-8	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	84,757	84,757	90,849	87,818		(208)		(208)		84,757				1,245	03/15/2042
3137AN-VV-4	FREDDIE MAC 3 POOL ID N.A.		07/01/2023	MBS PAYDOWN	XXX	252,476	252,476	252,476	252,476						252,476				2,561	01/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3137AT-GL-0	FREDDIE MAC 0 POOL ID N.A.		11/01/2023	MBS PAYDOWN	XXX	17,440	17,440	17,689	17,679		(23)		(23)		17,440				18	11/15/2040
3137B1-5G-3	FREDDIE MAC 3 POOL ID N.A.		12/01/2023	Various	XXX			44,951	37,050		(4,199)		(4,199)						4,760	03/15/2033
3137B2-7J-3	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	387,052	387,052	413,964	391,490		(4,364)		(4,364)		387,052				6,183	05/15/2040
3137B2-KL-3	FREDDIE MAC 1.75 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	72,303	72,303	70,947	71,651		127		127		72,303				543	06/15/2028
3137BD-4W-3	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	6,149	6,149	6,154	6,150						6,149				61	02/15/2044
3137BJ-C4-3	FREDDIE MAC 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	508,391	508,391	507,597	508,367		14		14		508,391				7,822	08/15/2042
3137BW-D9-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	63,573	63,573	65,931	65,794		(459)		(459)		63,573				1,182	03/15/2046
3137F5-GN-3	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	504,095	504,095	509,058	504,601		(177)		(177)		504,095				7,922	06/15/2045
3137F6-CT-2	FREDDIE MAC 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	250,281	250,281	258,884	257,482		(299)		(299)		250,281				2,351	11/25/2050
3137F6-KS-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	229,020	229,020	237,447	235,552		(270)		(270)		229,020				2,061	11/25/2050
3137F7-QQ-1	FREDDIE MAC 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	150,987	150,987	156,531	155,814		(199)		(199)		150,987				1,415	12/25/2050
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	264,753	264,753	274,764	272,824		(498)		(498)		264,753				2,586	09/25/2050
3137FA-CB-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	89,003	89,003	93,815	89,692		(139)		(139)		89,003				1,437	11/15/2028
3137FF-ND-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	233,949	233,949	238,628	238,029		(197)		(197)		233,949				2,089	03/25/2051
3137FH-WE-9	FREDDIE MAC 4 POOL ID N.A.		03/01/2023	MBS PAYDOWN	XXX	165,030	165,030	169,130	165,157		(127)		(127)		165,030				930	11/15/2029
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	603,892	603,892	628,331	607,073		(1,100)		(1,100)		603,892				11,774	11/15/2046
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	77,687	77,687	87,518	79,515		(199)		(199)		77,687				1,689	01/15/2049
3137FK-WD-4	FHLMC MULTIFAMILY STRUCTURED P 3.499 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	44,355	44,355	48,736	45,959		(442)		(442)		44,355				732	01/25/2026
3137FP-EC-5	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	83,088	83,088	85,451	84,918		(230)		(230)		83,088				955	03/25/2048
3137FW-R3-6	FREDDIE MAC 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	178,188	178,188	184,424	182,802		(225)		(225)		178,188				1,603	08/25/2050
3137FY-D8-6	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	263,074	263,074	276,310	273,859		(529)		(529)		263,074				3,072	09/25/2050
3137FY-X9-2	FREDDIE MAC 2.25 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	304,664	304,664	313,614	312,075		(707)		(707)		304,664				3,606	10/25/2049
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	243,731	243,731	253,937	252,192		(807)		(807)		243,731				3,205	10/25/2049
3137FY-XC-5	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	304,664	304,664	328,799	323,124		(1,754)		(1,754)		304,664				5,609	10/25/2049
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	196,851	196,851	199,158	199,065		(95)		(95)		196,851				1,915	11/25/2050
3137H5-K3-0	FREDDIE MAC 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	331,319	331,319	343,330	342,142		(743)		(743)		331,319				5,463	09/25/2050
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	422,286	422,286	426,179	425,182		(427)		(427)		422,286				6,683	11/25/2049
3137H7-QD-8	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	18,808	18,808	18,106			4		4		18,808					06/25/2033
3137H7-ZL-0	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	367,170	367,170	367,170	367,170						367,170				7,634	07/25/2033
3137H9-BD-0	FREDDIE MAC 5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	490,656	490,656	489,276	489,302		133		133		490,656				11,155	06/25/2047
3137H9-G4-5	FREDDIE MAC 5.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	81,819	81,819	81,461			7		7		81,819				376	09/25/2033
3137H9-KL-2	FREDDIE MAC 5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	558,248	558,248	560,952	560,920		(317)		(317)		558,248				7,799	06/25/2042
3137H9-RL-5	FREDDIE MAC 5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	186,578	186,578	187,074			(22)		(22)		186,578				2,629	12/25/2052
3137H9-W7-0	FREDDIE MAC 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	567,125	567,125	569,695			(280)		(280)		567,125				10,075	07/25/2046
3137HA-NU-6	FREDDIE MAC 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	51,502	51,502	51,245			5		5		51,502					11/25/2048
3137HA-R6-5	FREDDIE MAC 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	64,936	64,936	65,027							64,936					04/25/2043
3138LK-6M-4	FANNIE MAE 2.925 POOL ID AN7175		12/01/2023	MBS PAYDOWN	XXX	53,011	53,011	57,675	55,464		(439)		(439)		53,011				854	10/01/2027

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1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3138LL-5E-1	FANNIE MAE 3.04 POOL ID AN8044		12/01/2023	MBS PAYDOWN	XXX	43,691	43,691	47,493	45,845		(398)		(398)		43,691				783	01/01/2028
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	3,492	3,492	3,653	3,533		(11)		(11)		3,492				61	07/15/2039
3140HT-WW-5	FANNIE MAE 3.4 POOL ID BL2460		12/01/2023	MBS PAYDOWN	XXX	71,550	71,550	81,880	77,425		(805)		(805)		71,550				1,341	05/01/2029
3140KM-DY-3	FANNIE MAE 2.5 POOL ID BQ1918		12/01/2023	MBS PAYDOWN	XXX	306,319	306,319	323,023	321,801		(797)		(797)		306,319				4,386	10/01/2050
3140QG-G9-2	FANNIE MAE 2 POOL ID CA8323		12/01/2023	MBS PAYDOWN	XXX	209,800	209,800	218,880	218,088		(456)		(456)		209,800				1,810	12/01/2040
31412M-BZ-0	FANNIE MAE 6 POOL ID 928956		12/01/2023	MBS PAYDOWN	XXX	35,774	35,774	39,072	37,094		(244)		(244)		35,774				797	12/01/2027
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517		12/01/2023	MBS PAYDOWN	XXX	2,247	2,247	2,429	2,269		(22)		(22)		2,247				44	01/01/2024
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617		12/01/2023	MBS PAYDOWN	XXX	40,042	40,042	40,105	40,079		(4)		(4)		40,042				421	06/01/2033
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804		12/01/2023	MBS PAYDOWN	XXX	20,595	20,595	21,207	20,974		(55)		(55)		20,595				388	07/01/2031
31417Y-4C-8	FANNIE MAE 4 POOL ID MA0818		12/01/2023	MBS PAYDOWN	XXX	54,318	54,318	56,610	55,714		(191)		(191)		54,318				985	08/01/2031
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563		12/01/2023	MBS PAYDOWN	XXX	11,570	11,570	11,931	11,766		(31)		(31)		11,570				215	11/01/2030
31417Y-W5-2	FANNIE MAE 4 POOL ID MA0667		12/01/2023	MBS PAYDOWN	XXX	25,636	25,636	25,596	25,607		4		4		25,636				461	03/01/2031
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059		12/01/2023	MBS PAYDOWN	XXX	20,861	20,861	22,080	21,592		(96)		(96)		20,861				326	05/01/2032
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029		12/01/2023	MBS PAYDOWN	XXX	38,037	38,037	39,992	39,200		(151)		(151)		38,037				588	04/01/2032
31418A-QM-3	FANNIE MAE 3 POOL ID MA1359		12/01/2023	MBS PAYDOWN	XXX	35,014	35,014	36,043	35,531		(131)		(131)		35,014				475	02/01/2028
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444		12/01/2023	MBS PAYDOWN	XXX	54,344	54,344	56,212	55,550		(144)		(144)		54,344				629	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353		12/01/2023	MBS PAYDOWN	XXX	26,736	26,736	27,396	27,167		(42)		(42)		26,736				369	08/01/2035
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		12/01/2023	MBS PAYDOWN	XXX	38,320	38,320	39,332	39,251		(81)		(81)		38,320				543	08/01/2039
385640-GK-7	GRAND ISLAND NE ELEC REVENUE 5		11/26/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	2,350,000	2,350,000	2,641,048	2,380,782		(30,782)		(30,782)		2,350,000				150,465	08/15/2027
491552-ZL-2	KENTUCKY ST TURNPIKE AUTH ECON 5		07/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	2,770,000	2,770,000	3,208,408	2,797,798		(27,798)		(27,798)		2,770,000				138,500	07/01/2028
592098-L7-0	MET GOVT NASHVILLE & DAVIDSON 5		07/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,231,590	1,012,814		(12,814)		(12,814)		1,000,000				50,000	07/01/2025
677555-X4-1	OHIO ST ECON DEV REVENUE 2.186		12/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	200,000	200,000	200,000	200,000						200,000				3,826	09/01/2031
67765Q-CA-2	OHIO ST WTR DEV AUTH REVENUE 5		12/22/2023	CORPORATE ACTIONS	XXX	529,010	500,000	586,015	533,616		(9,271)		(9,271)		524,345		4,665	4,665	26,458	12/01/2034
678657-KT-3	OKLAHOMA CITY OK WTR UTILITIES 5		07/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,135,340	1,008,012		(8,012)		(8,012)		1,000,000				50,000	07/01/2027
845040-JX-3	S W TX HGR EDU AUTH 5		11/30/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,358,960	2,029,887		(29,887)		(29,887)		2,000,000				116,388	10/01/2031
847175-KH-8	SPARTANBURG SC SAN SWR DIST SW 5		03/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,297,200	2,005,929		(5,929)		(5,929)		2,000,000				50,000	03/01/2031
847184-TJ-7	SPARTANBURG SC WTRWKS REVENUE 5		06/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,125,000	1,125,000	1,211,963	1,129,537		(4,537)		(4,537)		1,125,000				28,125	06/01/2029
87638Q-HS-1	TARRANT CNTY TX CULTURAL EDU F 5		10/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	573,320	506,827		(6,827)		(6,827)		500,000				25,000	10/01/2028
87638Q-HW-2	TARRANT CNTY TX CULTURAL EDU F 5		10/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,305,000	1,305,000	1,420,832	1,315,547		(10,547)		(10,547)		1,305,000				65,250	10/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
889396-QG-5	TOLEDO OH WTRWKS REVENUE 5		05/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,815,000	1,815,000	2,041,694	1,825,115		(10,115)		(10,115)		1,815,000				45,375	11/15/2025
90376P-CV-1	INT DEVELOPMENT FIN CORP 1.92 05/10/34		10/05/2023	MBS PAYDOWN	XXX	70,140	70,140	70,140	70,140						70,140				1,017	10/05/2034
914026-QK-8	UNIV OF ALABAMA AL UNIV GEN RE 5		10/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	2,625,000	2,625,000	2,850,724	2,645,132		(20,132)		(20,132)		2,625,000				131,250	10/01/2026
914072-QE-6	UNIV OF ARKANSAS AR UNIV REVEN 5		11/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,700,000	1,700,000	2,026,961	1,729,841		(29,841)		(29,841)		1,700,000				85,000	11/01/2030
977123-E4-6	WISCONSIN ST TRANSPRTN REVENUE 5		07/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,186,910	1,012,164		(12,164)		(12,164)		1,000,000				50,000	07/01/2030
97712D-CN-4	WISCONSIN ST HLTH & EDUCTNL FA 5		11/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	850,000	850,000	918,179	856,943		(6,943)		(6,943)		850,000				42,500	11/15/2028
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						67,304,219	67,275,209	71,103,391	64,984,597		(277,523)		(277,523)		67,299,554		4,665	4,665	2,256,758	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
00081T-AK-4	ACCO BRANDS CORP 4.25 15/03/29		08/17/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	293,125	350,000	350,000	288,750	61,250			61,250		350,000		(56,875)	(56,875)	13,883	03/15/2029
00091H-AA-0	ACC TRUST 1.19 POOL ID 1		10/20/2023	MBS PAYDOWN	XXX	616,681	616,681	616,150	616,601		80		80		616,681				3,141	09/20/2024
00164V-AF-0	AMC NETWORKS INC 4.25 15/02/29		09/19/2023	BARCLAYS BANK PLC NY BARCNY	XXX	233,438	375,000	201,588	233,662	141,338		173,412	(32,074)		201,588		31,850	31,850	17,531	02/15/2029
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 4.875 15/08/26		07/25/2023	VARIOUS	XXX	646,313	675,000	621,406	622,010	2,283	5,653		7,937		629,946		16,366	16,366	26,596	08/15/2026
00775P-AA-5	ADVANTAGE SALES & MARKET 6.5 15/11/28		03/23/2023	WELLS FARGO BANK, N.A.	XXX	304,520	400,000	405,000	304,940	99,592	(58)		99,535		404,475		(99,955)	(99,955)	9,398	11/15/2028
008911-BK-4	AIR CANADA 3.875 15/08/26	A	06/22/2023	JEFFERIES & COMPANY JEFFERIE	XXX	69,563	75,000	70,125	66,420	4,393	506		4,899		71,330		(1,767)	(1,767)	2,511	08/15/2026
009066-AB-7	AIRBNB INC 0 15/03/26		07/17/2023	VARIOUS	XXX	1,332,624	1,528,000	1,302,084	1,316,450		13,890		13,890		1,330,339		2,285	2,285		03/15/2026
00971T-AL-5	AKAMAI TECHNOLOGIES INC 0.375 01/09/27		11/30/2023	VARIOUS	XXX	637,334	665,000	750,572	726,752		(3,809)		(3,809)		722,943		(85,609)	(85,609)	1,518	09/01/2027
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.8 15/02/29		08/15/2023	MBS PAYDOWN	XXX	156,777	156,777	175,441	172,766		(1,327)		(1,327)		156,777				5,644	02/15/2029
013822-AG-6	ALCOA NEDERLAND HOLDING 4.125 31/03/29		06/20/2023	BARCLAYS BANK PLC NY BARCNY	XXX	902,500	1,000,000	1,001,125	1,000,755		(105)		(105)		1,000,650		(98,150)	(98,150)	30,021	03/31/2029
02156L-AH-4	ALTICE FRANCE SA 5.5 15/10/29	D	07/17/2023	VARIOUS	XXX	538,625	750,000	744,375	571,898	173,177	258		173,435		745,333		(206,708)	(206,708)	26,209	10/15/2029
023771-S5-8	AMERICAN AIRLINES INC 11.75 15/07/25		08/03/2023	VARIOUS	XXX	1,271,375	1,150,000	1,366,250	1,232,831	65,886	(31,760)		34,126		1,266,957		4,418	4,418	136,161	07/15/2025
03027W-AJ-1	AMERICAN TOWER TRUST I 3.07 15/03/48		03/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	2,700,000	2,700,000	2,627,208	2,656,616		234		234		2,656,850		43,150	43,150	20,723	03/15/2048
03746A-AA-8	APACHE CORP 7.75 15/12/29		06/13/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	2,090,000	2,000,000	2,414,597	2,091,104	131,006	(12,221)		118,785		2,209,889		(119,889)	(119,889)	77,500	12/15/2029
03762U-AD-7	APOLLO CMMRL REAL EST FI 4.625 15/06/29		09/19/2023	VARIOUS	XXX	471,406	625,000	625,000	503,125	121,875			121,875		625,000		(153,594)	(153,594)	16,573	06/15/2029
038522-AR-9	ARAMARK SERVICES INC 6.375 01/05/25		07/25/2023	VARIOUS	XXX	1,499,625	1,500,000	1,545,563	1,481,565	48,808	(8,111)		40,697		1,522,262		(22,637)	(22,637)	53,922	05/01/2025
038923-AZ-1	ARBOR REALTY TRUST INC 7.5 01/08/25		03/14/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	314,325	330,000	330,420	330,369		(27)		(27)		330,342		(16,017)	(16,017)	15,194	08/01/2025
03959K-AA-8	ARCHROCK PARTNERS LP/FIN 6.875 01/04/27		04/12/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	98,750	100,000	102,500	95,463	6,476	(48)		6,428		101,891		(3,141)	(3,141)	3,681	04/01/2027
04010L-AW-3	ARES CAPITAL CORP 4.625 01/03/24		09/13/2023	VARIOUS	XXX	1,228,434	1,214,000	1,171,236	1,203,452		7,787		7,787		1,211,239		17,194	17,194	50,121	03/01/2024
04010L-BB-8	ARES CAPITAL CORP 2.875 15/06/28		03/15/2023	BARCLAYS BANK PLC NY BARCNY	XXX	259,188	325,000	253,906	255,932		2,199		2,199		258,131		1,056	1,056	2,388	06/15/2028
049362-AA-4	ATLAS LUXCO 4 / ALL UNI 4.625 01/06/28		04/10/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	214,375	250,000	250,000	202,686	47,314			47,314		250,000		(35,625)	(35,625)	4,207	06/01/2028
054977-AA-1	BANKERS HEALTHCARE GROUP SECUR 1.71 POOL ID A		12/17/2023	MBS PAYDOWN	XXX	846,159	846,159	846,093	846,106		23		23		846,159				6,937	02/20/2035

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1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
06738G-8A-1	BARCLAYS BANK PLC 0 04/02/25	D	05/19/2023	VARIOUS	XXX	893,364	602,000	626,080	602,000						602,000		291,364	291,364		02/04/2025
07831C-AA-1	BELLRING BRANDS INC 7 15/03/30		01/13/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	299,250	300,000	300,000	288,675	11,325			11,325		300,000		(750)	(750)	7,175	03/15/2030
09061G-AH-4	BIOMARIN PHARMACEUTICAL 0.599 01/08/24		06/08/2023	BNP PARIBAS PRIME BROKERAGE	XXX	363,256	361,000	381,873	373,687		(3,543)		(3,543)		370,144		(6,888)	(6,888)	1,868	08/01/2024
09261H-AK-3	BLACKSTONE PRIVATE CRE 3.25 15/03/27		03/20/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	273,000	325,000	269,625	271,699		2,458		2,458		274,157		(1,157)	(1,157)	5,487	03/15/2027
093645-AJ-8	BLOCK COMMUNICATIONS INC 4.875 01/03/28		11/14/2023	VARIOUS	XXX	726,938	875,000	854,031	763,438	90,446	3,023		93,469		856,906		(129,969)	(129,969)	43,560	03/01/2028
09709U-V7-0	BOFA FINANCE LLC 0.6 25/05/27		09/15/2023	BANK OF AMERICA CORPORATION	XXX	506,850	465,000	474,161	473,656		(1,388)		(1,388)		472,268		34,582	34,582	2,279	05/25/2027
09857L-AN-8	BOOKING HOLDINGS INC 0.75 01/05/25		12/19/2023	VARIOUS	XXX	2,756,266	1,790,000	2,039,267	1,904,117		(22,691)		(22,691)		1,881,426		874,840	874,840	7,218	05/01/2025
099724-AJ-5	BORGWARNER INC 3.375 15/03/25		09/14/2023	CORPORATE ACTIONS	XXX	725,693	750,000	793,815	769,682		(7,002)		(7,002)		762,680		(36,988)	(36,988)	25,242	03/15/2025
118230-AU-5	BUCKEYE PARTNERS LP 4.5 01/03/28		05/30/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	198,000	225,000	226,313	197,774	28,302	(83)		28,219		225,993		(27,993)	(27,993)	7,594	03/01/2028
12008R-AN-7	BUILDERS FIRSTSOURCE INC 5 01/03/30		10/05/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	350,500	400,000	366,500			2,117		2,117		368,620		(18,120)	(18,120)	12,167	03/01/2030
12327A-AA-6	BUSINESS JET SECURITIES, LLC 4.455 POOL ID 1A		12/15/2023	MBS PAYDOWN	XXX	133,491	133,491	129,507	129,934		580		580		133,491				2,657	06/15/2037
12510H-AM-2	CAPITAL AUTOMOTIVE REIT 1.92 POOL ID 1A		12/15/2023	MBS PAYDOWN	XXX	5,833	5,833	5,832	5,833						5,833				61	08/15/2051
12530M-AL-9	CF HIPPOLYTA ISSUER LLC 5.97 POOL ID 1A		04/15/2023	MBS PAYDOWN	XXX	9,518	9,518	9,517	9,517						9,518				49	08/15/2062
12625G-AC-8	CNOOC FINANCE 2013 LTD 3 09/05/23	D	05/08/2023	MATURITY	XXX	2,050,000	2,050,000	1,993,228	2,047,216		2,784		2,784		2,050,000				30,750	05/09/2023
126307-AS-6	CSC HOLDINGS LLC 5.375 01/02/28		02/27/2023	WELLS FARGO BANK, N.A.	XXX	666,000	800,000	819,750	645,000	164,585	(646)		163,938		808,938		(142,938)	(142,938)	25,083	02/01/2028
12653C-AC-2	CNX RESOURCES CORP 7.25 14/03/27		10/26/2023	UBS WARBURG LLC WARBURGD	XXX	367,500	375,000	351,594	357,493	1,189	2,569		3,758		361,248		6,252	6,252	30,661	03/14/2027
12657N-AA-8	CQP HOLDCO LP/BIP-V CHIN 5.5 15/06/31		12/21/2023	VARIOUS	XXX	751,969	800,000	800,000	698,808	101,192			101,192		800,000		(48,031)	(48,031)	45,092	06/15/2031
126650-BQ-2	CVS PASS-THROUGH TRUST 6.943 10/01/30		01/11/2023	CORPORATE ACTIONS	XXX		1	1	1						1		(1)	(1)		01/10/2030
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		12/31/2023	MBS PAYDOWN	XXX	53,779	53,779	54,968	54,852		(97)		(97)		53,779				533	02/28/2034
131347-CN-4	CALPINE CORP 5.125 15/03/28		04/10/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	227,500	250,000	250,000	223,227	26,773			26,773		250,000		(22,500)	(22,500)	7,367	03/15/2028
13342B-AL-9	CAMERON INTL CORP 4 15/12/23		12/15/2023	MATURITY	XXX	1,100,000	1,100,000	1,100,022	1,100,004		(4)		(4)		1,100,000				44,000	12/15/2023
143658-BJ-0	CARNIVAL CORP 9.875 01/08/27		09/13/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	421,063	400,000	441,000	378,000	54,884	(8,332)		46,551		424,551		(3,489)	(3,489)	43,916	08/01/2027
14856H-AA-6	CASTLELAKE AVIATION FIN 5 15/04/27		09/21/2023	VARIOUS	XXX	763,813	850,000	840,063	739,639	101,837	1,298		103,135		842,774		(78,962)	(78,962)	27,972	04/15/2027
151290-BW-2	CEMEX SAB DE CV 7.375 05/06/27	D	06/05/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	207,376	200,000	211,600	205,250	2,814	(8,064)		(5,250)		200,000				14,751	06/05/2027
151290-BX-0	CEMEX SAB DE CV 5.2 17/09/30	D	10/05/2023	BARCLAYS BANK PLC, LONDON UK	XXX	224,688	250,000	274,375	232,469	34,958	(2,999)		31,959		264,398		(39,711)	(39,711)	13,831	09/17/2030
15135B-AR-2	CENTENE CORP 4.25 15/12/27		02/01/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	192,978	200,000	196,750	196,973		50		50		197,023		(4,045)	(4,045)	1,133	12/15/2027
15135B-AW-1	CENTENE CORP 3 15/10/30		02/15/2023	VARIOUS	XXX	2,118,750	2,500,000	2,440,688	2,442,163		905		905		2,443,068		(324,318)	(324,318)	23,783	10/15/2030
15189T-20-6	CENTERPOINT ENERGY INC ZERO PREMIUM FLTG RT 09-15-2019		10/17/2023	VARIOUS	XXX	233,939	5,960	345,024	215,633	8,948	(41,689)		(32,741)		182,892		51,047	51,047	6,996	09/15/2029
156700-BC-9	LUMEN TECHNOLOGIES INC 4 15/02/27		02/16/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	675,938	875,000	761,250	741,521	20,698	3,312		24,011		765,532		(89,594)	(89,594)	18,083	02/15/2027

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1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
16115Q-AF-7	CHART INDUSTRIES INC 7.5 01/01/30		12/08/2022	VARIOUS	XXX															01/01/2030
163851-AF-5	CHEMOURS CO 5.75 15/11/28		09/07/2023	BNP PARIBAS, NEW YORK BRANCH	XXX	245,438	275,000	283,250	247,013	36,002	(85)		35,916		282,929		(37,491)	(37,491)	13,001	11/15/2028
163851-AH-1	CHEMOURS CO 4.625 15/11/29		03/23/2023	BARCLAYS BANK PLC NY BARCNY	XXX	423,938	525,000	525,000	429,188	95,813			95,813		525,000		(101,063)	(101,063)	8,903	11/15/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS 4 01/03/31		02/14/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	700,800	800,000	800,000	800,000						800,000		(99,200)	(99,200)	14,667	03/01/2031
16411R-AK-5	CHENIERE ENERGY INC 4.625 15/10/28		03/20/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	325,500	350,000	350,000	316,374	33,626			33,626		350,000		(24,500)	(24,500)	7,060	10/15/2028
17186H-AG-7	CIMPRESS PLC 7 15/06/26	D	03/27/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	552,125	750,000	518,475	518,475						518,475		33,650	33,650	14,029	06/15/2026
17298C-KK-3	CITIGROUP INC 2.1 16/10/35		11/29/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	672,500	1,000,000	995,000	995,637		(24)		(24)		995,613		(323,113)	(323,113)	2,625	10/16/2035
17330Y-UV-0	CITIGROUP GLOBAL MARKETS 0.25 13/01/28		09/15/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	373,529	413,000	423,325			(1,218)		(1,218)		422,107		(48,577)	(48,577)	516	01/13/2028
17331H-5G-7	CITIGROUP GLOBAL MARKETS 0.25 22/03/28		07/07/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	160,095	150,000	157,500			(449)		(449)		157,038		3,057	3,057	94	03/22/2028
18538R-AJ-2	CLEARWATER PAPER CORP 4.75 15/08/28		09/12/2023	VARIOUS	XXX	536,313	625,000	641,875	550,009	87,229	(1,972)		85,257		635,264		(98,952)	(98,952)	32,069	08/15/2028
200340-AS-6	COMERICA INC 3.7 31/07/23		07/31/2023	MATURITY	XXX	1,000,000	1,000,000	999,910	999,989		11		11		1,000,000				37,000	07/31/2023
203372-AX-5	COMMSCOPE INC 4.75 01/09/29		08/31/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	352,688	475,000	475,000	382,945	92,055			92,055		475,000		(122,313)	(122,313)	22,813	09/01/2029
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		10/29/2023	MBS PAYDOWN	XXX	49,220	49,220	48,298	48,908		58		58		49,220				1,470	04/29/2026
22266L-AF-3	COUPA SOFTWARE INC 0.375 15/06/26		01/24/2023	JEFFERIES & COMPANY JEFFERIE	XXX	471,566	485,000	461,720	466,328	492	342		833		467,161		4,405	4,405	207	06/15/2026
226373-AP-3	CRESTWOOD MID PARTNER LP 5.75 01/04/25		01/12/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	493,750	500,000	502,500	486,400	14,175	(107)		14,068		500,468		(6,718)	(6,718)	8,465	04/01/2025
23311V-AH-0	DCP MIDSTREAM OPERATING 5.125 15/05/29		02/16/2023	VARIOUS	XXX	853,650	875,000	878,594	877,559		(51)		(51)		877,509		(23,859)	(23,859)	11,745	05/15/2029
251525-AP-6	DEUTSCHE BANK AG 4.5 01/04/25	D	04/26/2023	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	701,250	750,000	698,025	701,204		6,532		6,532		707,736		(6,486)	(6,486)	19,313	04/01/2025
252131-AL-1	DEXCOM INC 0.375 15/05/28		11/10/2023	BARCLAYS BANK PLC BARCLABP	XXX	135,351	150,000	150,000							150,000		(14,649)	(14,649)	295	05/15/2028
25461L-AA-0	DIRECTV FIN LLC/COINC 5.875 15/08/27		05/24/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	195,188	225,000	203,063	201,299	2,389	1,545		3,934		205,246		(10,058)	(10,058)	10,318	08/15/2027
26210C-AC-8	DROPBOX INC 0 01/03/26		03/14/2023	WELLS FARGO BANK, N.A.	XXX	563,682	650,000	587,360	586,950	2,185	3,768		5,953		592,903		(29,221)	(29,221)		03/01/2026
26884L-AK-5	EQT CORP 1.75 01/05/26		11/03/2023	VARIOUS	XXX	991,021	347,000	834,028	746,141		(94,325)		(94,325)		651,816		339,205	339,205	4,701	05/01/2026
278265-AD-5	EATON VANCE CORP 3.625 15/06/23		06/15/2023	MATURITY	XXX	2,000,000	2,000,000	2,042,238	2,003,506		(3,506)		(3,506)		2,000,000				36,250	06/15/2023
28035Q-AB-8	EDGEWELL PERSONAL CARE 4.125 01/04/29		06/22/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	436,250	500,000	500,000	426,239	73,761			73,761		500,000		(63,750)	(63,750)	15,182	04/01/2029
292052-AF-4	EMPIRE RESORTS INC 7.75 01/11/26		09/08/2023	VARIOUS	XXX	729,688	925,000	923,750	742,026	181,913	171		182,084		924,110		(194,422)	(194,422)	53,868	11/01/2026
29355A-AH-0	ENPHASE ENERGY INC 0 01/03/26		09/15/2023	VARIOUS	XXX	251,262	265,000	268,455	265,000						265,000		(13,738)	(13,738)		03/01/2026
29364D-AR-1	ENTERGY ARKANSAS LLC 3.05 01/06/23		06/01/2023	MATURITY	XXX	1,700,000	1,700,000	1,673,480	1,697,510		2,490		2,490		1,700,000				25,925	06/01/2023
29404K-AF-3	ENVESTNET INC 2.625 01/12/27		01/17/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	339,036	300,000	309,750	309,600		(88)		(88)		309,512		29,524	29,524	1,356	12/01/2027
29786A-AL-0	ETSY INC 0.125 01/09/27		07/07/2023	VARIOUS	XXX	689,838	825,000	764,325	767,049		5,815		5,815		772,864		(83,026)	(83,026)	852	09/01/2027
30015D-AA-9	EVERGREEN ACQCO/TVI INC 9.75 26/04/28		07/03/2023	VARIOUS	XXX	437,838	455,000	445,836			253		253		446,095		(9,158)	(9,158)	9,461	04/26/2028
30212P-BE-4	EXPEDIA GROUP INC 0 15/02/26		09/15/2023	VARIOUS	XXX	1,830,426	2,075,000	2,146,563	2,024,499		10,631		10,631		2,035,130		(204,703)	(204,703)		02/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35		08/20/2023	MBS PAYDOWN	XXX	53,473	53,473	54,212	54,161		(33)		(33)		53,473				752	08/20/2035
345370-BY-5	FORD MOTOR COMPANY 6.625 01/10/28		04/05/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	280,313	275,000	327,938	271,868	46,091	(1,808)		44,284		316,152		(35,839)	(35,839)	9,381	10/01/2028
345370-CQ-1	FORD MOTOR COMPANY 4.75 15/01/43		11/15/2023	VARIOUS	XXX	1,063,653	1,475,000	1,411,219	1,059,398	355,601	1,182		356,783		1,416,180		(352,527)	(352,527)	85,394	01/15/2043
345370-CX-6	FORD MOTOR COMPANY 9.625 22/04/30		11/27/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	624,470	550,000	778,938	622,176	127,967	(23,021)		104,946		727,123		(102,653)	(102,653)	58,378	04/22/2030
345370-CZ-1	FORD MOTOR COMPANY 0 15/03/26		09/07/2023	VARIOUS	XXX	1,069,633	1,063,000	1,184,688	1,002,941	55,419	707		56,125		1,059,066		10,567	10,567		03/15/2026
345397-A4-5	FORD MOTOR CREDIT CO LLC 4.271 09/01/27		11/07/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	92,960	100,000	88,250	90,448	1,854	1,479		3,333		93,780		(820)	(820)	5,695	01/09/2027
345397-B6-9	FORD MOTOR CREDI 3.625 17/06/31		07/18/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	269,750	325,000	326,188	255,543	70,486	(60)		70,425		325,969		(56,219)	(56,219)	6,971	06/17/2031
346845-AC-4	FORT BENNING FAM 0.4533 15/01/36		07/15/2023	MBS PAYDOWN	XXX	192,400	192,400	163,540	166,436		1,229		1,229		192,400				5,968	01/15/2036
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35		12/15/2023	MBS PAYDOWN	XXX	38,087	38,087	37,404	37,640		38		38		38,087				1,522	12/15/2035
34960P-AC-5	FORTRESS TRANS & INFRAST 9.75 01/08/27		04/27/2023	JEFFERIES & COMPANY JEFFERIE	XXX	156,000	150,000	150,000	150,000						150,000		6,000	6,000	10,969	08/01/2027
34960P-AD-3	FORTRESS TRANS & INFRAST 5.5 01/05/28		11/17/2023	VARIOUS	XXX	1,285,531	1,400,000	1,414,469	1,194,354	214,897	(1,181)		213,716		1,408,070		(122,539)	(122,539)	62,902	05/01/2028
35633L-AB-0	FREEDOM FINANCIAL 4.49 POOL ID 2CP		12/18/2023	MBS PAYDOWN	XXX	1,594,606	1,594,606	1,594,570	1,594,590		13		13		1,594,606				51,230	05/18/2029
369550-BD-9	GENERAL DYNAMICS CORP 3.375 15/05/23		05/15/2023	MATURITY	XXX	1,250,000	1,250,000	1,245,500	1,249,633		367		367		1,250,000				21,094	05/15/2023
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734 15/07/23		07/15/2023	MATURITY	XXX	1,275,000	1,275,000	1,285,340	1,275,681		(681)		(681)		1,275,000				47,609	07/15/2023
37960J-AA-6	GLOBAL AIR LEASE CO LTD 6.5 15/09/24	D	03/16/2023	UBS WARBURG LLC WARBURGD	XXX	358,000	400,000	223,000	223,000						223,000		135,000	135,000	13,361	09/15/2024
380355-AD-9	GOEASY LTD 5.375 01/12/24	A	12/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	225,000	225,000	213,025	215,350	4,070	2,568		6,638		221,988		3,012	3,012	12,094	12/01/2024
380355-AF-4	GOEASY LTD 4.375 01/05/26	A	06/22/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	274,125	300,000	296,500	265,500	31,637	386		32,023		297,529		(23,404)	(23,404)	8,568	05/01/2026
382550-BG-5	GOODYEAR TIRE & RUBBER 4.875 15/03/27		12/04/2023	VARIOUS	XXX	210,125	225,000	207,563	205,814	3,259	1,628		4,887		210,701		(576)	(576)	8,511	03/15/2027
382550-BN-0	GOODYEAR TIRE & RUBBER 5 15/07/29		12/04/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	366,500	400,000	347,000	333,660	15,988	5,780		21,767		355,427		11,073	11,073	27,833	07/15/2029
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38		07/01/2023	MBS PAYDOWN	XXX	128,805	128,805	119,789	122,412		476		476		128,805				8,055	07/01/2038
40637H-AD-1	HALOZYME THERAPEUTICS IN 0.25 01/03/27		07/18/2023	JEFFERIES & COMPANY JEFFERIE	XXX	306,210	354,000	321,255	324,593		3,717		3,717		328,309		(22,099)	(22,099)	784	03/01/2027
40637H-AF-6	HALOZYME THERAPEUTICS IN 1 15/08/28		12/13/2023	VARIOUS	XXX	161,334	169,000	160,973			315		315		161,287		46	46	480	08/15/2028
418751-AJ-2	HAT HOLDINGS I LLC/HAT 3.75 15/08/28		11/15/2023	VARIOUS	XXX	220,563	210,000	214,160			(72)		(72)		214,088		6,475	6,475	890	08/15/2028
41984L-AA-5	HAWAIIAN BRAND INTELLECT 5.75 20/01/26		04/12/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	579,563	625,000	647,767	565,625	76,086	(1,072)		75,014		640,638		(61,076)	(61,076)	17,274	01/20/2026
42330P-AK-3	HELIX ENERGY SOLUTIONS 6.75 15/02/26		03/15/2023	RAYMOND JAMES AND ASSOCIATES RAYMONJS	XXX	398,871	300,000	320,988	319,630		(1,224)		(1,224)		318,405		80,466	80,466	11,925	02/15/2026
43940T-AB-5	HOPE BANCORP INC 2 15/05/38		03/31/2023	MILLER TABAK ROBERTS SECURITIES INS2621	XXX	370,288	380,000	360,575	362,410		228		228		362,638		7,650	7,650	2,845	05/15/2038
444454-AF-9	HUGHES SATELLITE SYSTEMS 6.625 01/08/26		04/10/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	208,688	225,000	256,219	209,867	39,258	(1,762)		37,496		247,331		(38,644)	(38,644)	10,379	08/01/2026
44644A-AE-7	HUNTINGTON NATIONAL BANK 3.55 06/10/23		10/06/2023	MATURITY	XXX	1,750,000	1,750,000	1,746,150	1,749,377		623		623		1,750,000				62,125	10/06/2023
44932K-AA-4	MATCH GROUP FINANCECO 3 2 15/01/30		11/29/2023	VARIOUS	XXX	503,569	584,000	556,656	503,408	53,487	3,070		56,557		559,965		(56,396)	(56,396)	13,516	01/15/2030

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
449934-AD-0	IQVIA INC 5 15/10/26		12/20/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	494,094	500,000	499,375	477,340	22,085	138		22,223		499,563		(5,469)	(5,469)	29,622	10/15/2026
451102-CC-9	ICAHN ENTERPRISES/FIN 4.375 01/02/29		12/12/2023	VARIOUS	XXX	543,000	675,000	675,313	570,814	104,427	(37)		104,390		675,204		(132,204)	(132,204)	37,865	02/01/2029
452327-AK-5	ILLUMINA INC 0 15/08/23		07/18/2023	VARIOUS	XXX	1,877,563	1,900,000	2,078,855	1,900,000						1,900,000		(22,438)	(22,438)		08/15/2023
45686X-CC-5	TRANE TECHNOLOGIES CO LL 6.13 18/11/27		11/20/2023	SECURITY PUT BY BONDHOLDER at 100.085	XXX	1,476,256	1,475,000	1,696,250	1,475,000						1,475,000		1,256	1,256	90,418	11/18/2027
45781M-AB-7	INNOVIVA INC 2.5 15/08/25		05/09/2023	BANK OF AMERICA CORPORATION	XXX	307,200	320,000	332,000	331,791		(1,590)		(1,590)		330,201		(23,001)	(23,001)	5,911	08/15/2025
46333X-AH-1	IRONWOOD PHARMACEUTICALS 1.5 15/06/26		02/07/2023	JEFFERIES & COMPANY JEFFERIE	XXX	318,725	305,000	328,510	328,116		(695)		(695)		327,421		(8,696)	(8,696)	686	06/15/2026
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS 6.1 15/07/33		02/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,250,000	1,167,611		(167,611)		(167,611)		1,000,000				10,167	07/15/2033
469815-AK-0	JACOBS ENTERTAINMENT INC 6.75 15/02/29		10/26/2023	VARIOUS	XXX	585,063	675,000	681,531	609,276	71,988	(143)		71,846		681,122		(96,059)	(96,059)	35,377	02/15/2029
47010B-AM-6	JAGUAR LAND ROVER AUTOMO 5.5 15/07/29	D	03/23/2023	VARIOUS	XXX	370,438	475,000	475,000	336,467	138,533			138,533		475,000		(104,563)	(104,563)	18,066	07/15/2029
472145-AF-8	JAZZ INVESTMENTS I LTD 2 15/06/26		07/07/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	287,366	285,000	331,826	331,015		(7,171)		(7,171)		323,844		(36,477)	(36,477)	3,262	06/15/2026
477839-AB-0	JOHN BEAN TECHNOLOGIES C 0.25 15/05/26		10/11/2023	VARIOUS	XXX	334,082	365,000	318,280	320,941		8,203		8,203		329,144		4,938	4,938	729	05/15/2026
48123V-AD-4	J2 GLOBAL 1.75 01/11/26		05/04/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	334,340	365,000	350,003	350,808		1,213		1,213		352,021		(17,681)	(17,681)	3,318	11/01/2026
48129K-AE-0	JPMORGAN CHASE FINANCIAL 0.25 01/05/23		04/19/2023	VARIOUS	XXX	1,013,138	910,000	974,419	920,696		(7,827)		(7,827)		912,869		100,269	100,269	811	05/01/2023
48133D-L2-4	JPMORGAN CHASE FINANCIAL 0.5 15/06/27		12/15/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	493,307	397,000	416,850	414,805		(2,352)		(2,352)		412,453		80,854	80,854	1,161	06/15/2027
485170-BD-5	KANSAS CITY SOUTHERN 2.875 15/11/29		04/19/2023	CORPORATE ACTIONS	XXX	1,681,016	1,584,000	1,704,352	1,684,592		(4,333)		(4,333)		1,680,260		757	757	19,481	11/15/2029
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC 4.875 15/09/28		10/04/2023	MERRILL LYNCH PIECE FENNER & SMITH	XXX	432,500	500,000	424,813	418,026	7,878	8,071		15,949		433,975		(1,475)	(1,475)	25,797	09/15/2028
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27		08/15/2023	VARIOUS	XXX	1,152,555	1,235,000	1,204,008	1,202,393		1,702		1,702		1,204,095		(51,540)	(51,540)	6,069	04/01/2027
501797-AL-8	L BRANDS INC 6.875 01/11/35		02/21/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	895,500	1,025,000	1,306,000	911,123	374,603	(2,186)		372,417		1,283,540		(388,040)	(388,040)	21,637	11/01/2035
501797-AW-4	BATH & BODY WORKS INC 6.625 01/10/30		04/26/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	XXX	142,875	150,000	142,125			151		151		142,277		598	598	5,714	10/01/2030
50212Y-AC-8	LPL HOLDINGS INC 4.625 15/11/27		07/18/2023	CANTOR FITZGERALD & CO 7311 CANTORFI	XXX	537,625	575,000	550,500	537,097	15,940	2,213		18,153		555,250		(17,625)	(17,625)	18,099	11/15/2027
502160-AN-4	LSB INDUSTRIES 6.25 15/10/28		01/24/2023	PERSHING LLC.	XXX	490,688	550,000	553,031	503,223	49,157	(39)		49,118		552,341		(61,653)	(61,653)	9,579	10/15/2028
505588-BJ-1	LACLEDE GAS CO 3.4 15/08/23		08/15/2023	MATURITY	XXX	1,700,000	1,700,000	1,713,048	1,700,884		(884)		(884)		1,700,000				57,800	08/15/2023
505742-AP-1	LADDER CAP FIN LLLP/CORP 4.75 15/06/29		05/30/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	392,500	500,000	500,000	403,680	96,320			96,320		500,000		(107,500)	(107,500)	10,951	06/15/2029
527298-BR-3	LEVEL 3 FINANCING INC 4.25 01/07/28		04/12/2023	VARIOUS	XXX	339,000	600,000	612,000	472,620	136,728	(504)		136,225		608,845		(269,845)	(269,845)	19,338	07/01/2028
52736R-BJ-0	LEVI STRAUSS & CO 3.5 01/03/31		01/31/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	588,000	700,000	720,438	555,583	162,549	(157)		162,392		717,975		(129,975)	(129,975)	10,276	03/01/2031
530307-AA-5	LIBERTY BROADBAND CORP 2.75 30/09/50		03/01/2023	VARIOUS	XXX	988,941	1,000,000	967,500	967,574		99		99		967,673		21,268	21,268	10,499	09/30/2050
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23		03/08/2023	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	429,630	384,000	415,441	405,439		(5,404)		(5,404)		400,035		29,594	29,594	2,127	10/15/2023
531229-AK-8	LIBERTY MEDIA CORP 0.5 01/12/50		02/27/2023	VARIOUS	XXX	696,399	698,000	709,964	695,867	12,536	(220)		12,316		708,183		(11,784)	(11,784)	594	12/01/2050
531229-AN-2	LIBERTY MEDIA CORP 3.75 15/03/28		12/22/2023	VARIOUS	XXX	328,960	281,000	281,000							281,000		47,960	47,960	8,144	03/15/2028

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1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
53219L-AT-6	LEGACY LIFEPOINT HEALTH 6.75 15/04/25		08/14/2023	VARIOUS	XXX	732,844	750,000	770,625	705,818	59,298	(4,185)		55,113		760,931		(28,087)	(28,087)	32,245	04/15/2025
55024U-AD-1	LUMENTUM HOLDINGS INC 0.5 15/12/26		07/19/2023	VARIOUS	XXX	598,327	700,000	616,558	600,250	18,167	8,315		26,482		626,732		(28,406)	(28,406)	1,672	12/15/2026
55261F-AJ-3	M&T BANK CORPORATION 3.55 26/07/23		07/26/2023	MATURITY	XXX	3,350,000	3,350,000	3,356,635	3,350,708		(708)		(708)		3,350,000				118,925	07/26/2023
57164P-AF-3	MARRIOTT OWNERSHIP RESOR 4.75 15/01/28		11/20/2023	VARIOUS	XXX	747,938	850,000	826,781	740,165	86,298	3,620		89,918		830,083		(82,145)	(82,145)	33,336	01/15/2028
57164Y-AF-4	MARRIOTT VACATION WORLDW 3.25 15/12/27		11/02/2023	BARCLAYS BANK PLC BARCLABP	XXX	177,876	215,000	218,042	212,313	5,694	(482)		5,212		217,525		(39,648)	(39,648)	6,366	12/15/2027
577081-BE-1	MATTEL INC 3.375 01/04/26		07/27/2023	DEUTSCHE BANK SECURITIES CORP DEUTSECU	XXX	464,000	500,000	478,750	459,702	21,055	3,240		24,296		483,998		(19,998)	(19,998)	14,063	04/01/2026
58403Y-AN-6	MED TRUST 7.2765 POOL ID MDLN		05/15/2023	MBS PAYDOWN	XXX	11,224	11,224	11,224	11,224						11,224				151	11/15/2038
595017-AU-8	MICROCHIP TECHNOLOGY INC 0.125 15/11/24		05/04/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	395,860	370,000	386,650	384,796		(2,759)		(2,759)		382,036		13,824	13,824	222	11/15/2024
59567L-AA-2	MIDCAP FINANCIAL ISSR TR 6.5 01/05/28		04/10/2023	BARCLAYS BANK PLC NY BARCNY	XXX	502,500	600,000	603,750	513,939	89,154	(120)		89,033		602,972		(100,472)	(100,472)	16,765	05/01/2028
59590A-AA-7	MIDCAP FINANCIAL 5.625 15/01/30		03/23/2023	CANTOR FITZGERALD & CO 7311 CANTORFI	XXX	192,500	250,000	250,000	202,460	47,540			47,540		250,000		(57,500)	(57,500)	9,844	01/15/2030
60041C-AA-6	MILLENNIUM ESCROW CORP 6.625 01/08/26		03/23/2023	VARIOUS	XXX	586,500	950,000	608,049	608,049						608,049		(21,549)	(21,549)	40,799	08/01/2026
60688Q-AS-4	MIZUHO BANK LTD 3.5 21/03/23	D	03/21/2023	MATURITY	XXX	2,000,000	2,000,000	2,017,440	2,000,470		(470)		(470)		2,000,000				35,000	03/21/2023
61744Y-AQ-1	MORGAN STANLEY 3.737 24/04/24		04/24/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	997,880	1,000,070		(70)		(70)		1,000,000				18,685	04/24/2024
61774H-2L-1	MORGAN STANLEY FIN LLC 1 23/11/27		08/08/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	254,725	230,000	235,750	235,633		(689)		(689)		234,944		19,781	19,781	1,642	11/23/2027
626717-AM-4	MURPHY OIL CORP 5.875 01/12/27		11/22/2023	CORPORATE ACTIONS	XXX	169,150	170,000	170,000	162,774	7,226			7,226		170,000		(850)	(850)	9,738	12/01/2027
626717-AN-2	MURPHY OIL CORP 6.375 15/07/28		11/22/2023	CORPORATE ACTIONS	XXX	207,000	207,000	221,490	199,248	18,871	(3,153)		15,718		214,966		(7,966)	(7,966)	17,852	07/15/2028
62886E-BA-5	NCR CORP 5.125 15/04/29		04/27/2023	VARIOUS	XXX	640,000	750,000	716,250	627,413	91,474	1,125		92,598		720,012		(80,012)	(80,012)	18,507	04/15/2029
63254A-AE-8	NATIONAL AUSTRALIA BK/NY 3 20/01/23	D	01/20/2023	MATURITY	XXX	1,500,000	1,500,000	1,418,130	1,499,438		562		562		1,500,000				22,500	01/20/2023
647551-AC-4	NEW MOUNTAIN FINANCE COR 5.75 15/08/23		06/14/2023	BARCLAYS BANK PLC BARCLABP	XXX	616,900	620,000	649,771	625,703		(5,703)		(5,703)		620,000		(3,100)	(3,100)	29,807	08/15/2023
651229-AX-4	NEWELL BRANDS INC 5.875 01/04/36		05/05/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	372,375	450,000	549,000	386,376	156,287	(2,061)		154,226		540,598		(168,223)	(168,223)	15,447	04/01/2036
65253M-AA-6	NEWTEK SMALL BUSINESS LOAN TRU 8.25 POOL ID 1		12/26/2023	MBS PAYDOWN	XXX	372,912	372,912	372,912	372,912						372,912				13,292	12/25/2048
665531-AH-2	NORTHERN OIL AND GAS INC 3.625 15/04/29		02/08/2023	J.P. MORGAN SECURITIES LLC-514105	XXX	515,931	456,000	465,877	465,583		(146)		(146)		465,437		50,495	50,495	5,326	04/15/2029
669771-AS-6	NOVA GAS TRANSMISSION 7.875 01/04/23	A	04/01/2023	MATURITY	XXX	1,000,000	1,000,000	1,265,000	1,008,769		(8,769)		(8,769)		1,000,000				39,375	04/01/2023
66977W-AR-0	NOVA CHEMICALS CORP 5.25 01/06/27	A	03/27/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	356,000	400,000	405,875	359,403	44,806	(240)		44,567		403,970		(47,970)	(47,970)	6,883	06/01/2027
674599-CR-4	OCCIDENTAL PETROLEUM COR 3.2 15/08/26		06/13/2023	BARCLAYS BANK PLC NY BARCNY	XXX	1,565,438	1,725,000	1,215,875	1,395,212		35,707		35,707		1,430,919		134,518	134,518	46,000	08/15/2026
674599-CX-1	OCCIDENTAL PETROLEUM COR 4.3 15/08/39		06/13/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	192,925	250,000	235,000	199,894	35,602	264		35,866		235,761		(42,836)	(42,836)	8,958	08/15/2039
674599-EC-5	OCCIDENTAL PETROLEUM COR 6.375 01/09/28		06/13/2023	JEFFERIES & COMPANY JEFFERIE	XXX	662,480	650,000	743,625	656,319	68,059	(6,002)		62,057		718,376		(55,896)	(55,896)	32,690	09/01/2028
677071-AF-9	OHANA MILITARY COMM LLC 5.675 01/10/26		10/01/2023	MBS PAYDOWN	XXX	165,062	165,062	165,888			(129)		(129)		165,062				4,684	10/01/2026
68213N-AD-1	OMNICELL INC 0.25 15/09/25		03/22/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	323,313	350,000	307,613	305,200	3,788	3,244		7,032		312,232		11,081	11,081	459	09/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
69145L-AC-8	OXFORD FIN LLC/CO-ISS II 6.375 01/02/27		10/17/2023	PERSHING LLC	XXX	276,406	300,000	300,000	279,000	21,000			21,000		300,000		(23,594)	(23,594)	23,202	02/01/2027
694606-AA-2	PACIFIC LIFE INSURANCE C 7.9 30/12/23		12/30/2023	MATURITY	XXX	1,470,000	1,470,000	1,864,563	1,515,125		(45,125)		(45,125)		1,470,000				116,130	12/30/2023
697435-AF-2	PALO ALTO NETWORKS 0.375 01/06/25		03/17/2023	VARIOUS	XXX	448,297	238,000	369,371	320,735	12,390	(9,103)		3,286		324,022		124,275	124,275	243	06/01/2025
70202L-AB-8	PARSONS CORP 0.25 15/08/25		12/05/2023	VARIOUS	XXX	786,753	631,000	665,985	653,055		(4,450)		(4,450)		648,605		138,148	138,148	1,512	08/15/2025
723787-AP-2	PIONEER NATURAL RESOURCE 0.25 15/05/25		10/20/2023	VARIOUS	XXX	3,043,912	1,316,000	1,471,257	1,388,116		(18,804)		(18,804)		1,369,311		1,674,601	1,674,601	2,210	05/15/2025
724479-AQ-3	PITNEY BOWES INC 7.25 15/03/29		03/29/2023	VARIOUS	XXX	450,555	600,000	600,000	469,206	130,794			130,794		600,000		(149,446)	(149,446)	23,447	03/15/2029
74969X-AA-9	RMF PROPRIETARY ISSUANCE TRUST 3 POOL ID 1		12/25/2023	MBS PAYDOWN	XXX	79,759	79,759	79,649	79,676		23		23		79,759				1,725	01/25/2062
75574P-AA-0	READYCAP COMMERCIAL MORTGAGE T 6.9874 POOL ID FL8		12/26/2023	MBS PAYDOWN	XXX	397,059	397,059	397,059	397,059						397,059				16,342	01/25/2037
76119L-AB-7	RESIDEO FUNDING INC 4 01/09/29		09/11/2023	VARIOUS	XXX	568,125	675,000	650,063	545,771	105,993	1,995		107,987		653,769		(85,644)	(85,644)	24,122	09/01/2029
780153-BP-6	ROYAL CARIBBEAN CRUISES 6 15/08/25		01/19/2023	VARIOUS	XXX	315,625	217,000	237,239	235,253		(257)		(257)		234,996		80,629	80,629	5,875	08/15/2025
78410G-AG-9	SBA COMMUNICATIONS CORP 3.125 01/02/29		11/07/2023	VARIOUS	XXX	301,000	350,000	304,500			3,724		3,724		308,243		(7,243)	(7,243)	8,446	02/01/2029
784730-AB-9	SSR MINING INC 2.5 01/04/39	A	02/27/2023	CITIGROUP GLOBAL MARKETS INC	XXX	288,668	275,000	311,887	311,662		(1,826)		(1,826)		309,836		(21,168)	(21,168)	2,865	04/01/2039
785712-AG-5	SABLE INTL FINANCE LTD 5.75 07/09/27	D	04/10/2023	SCOTIA MCLEOD INC SCOTIAMI	XXX	116,250	125,000	116,250			126		126		116,383		(133)	(133)	1,897	09/07/2027
78573N-AC-6	SABRE GLBL INC 9.25 15/04/25		01/25/2023	VARIOUS	XXX	767,375	750,000	810,938	747,095	50,628	(1,329)		49,299		796,394		(29,019)	(29,019)	19,020	04/15/2025
78573N-AH-5	SABRE GLBL INC 11.25 15/12/27		03/22/2023	VARIOUS	XXX	94,250	100,000	106,250			(36)		(36)		106,213		(11,963)	(11,963)	3,375	12/15/2027
79466L-AE-4	SALESFORCE.COM INC 3.25 11/04/23		04/11/2023	MATURITY	XXX	2,000,000	2,000,000	1,988,500	1,999,276		724		724		2,000,000				32,500	04/11/2023
80290C-AE-4	SANTANDER BANK AUTO CREDIT-LIN 1.833 POOL ID 1A		12/15/2023	MBS PAYDOWN	XXX	723,074	723,074	723,074	723,074						723,074				5,728	12/15/2031
806854-AH-8	SCHLUMBERGER INVESTMENT 3.65 01/12/23		12/01/2023	MATURITY	XXX	1,975,000	1,975,000	1,996,547	1,978,035		(3,035)		(3,035)		1,975,000				72,088	12/01/2023
81211K-AK-6	SEALED AIR CORP 6.875 15/07/33		07/18/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	418,000	400,000	474,375	396,440	65,316	(2,505)		62,811		459,242		(41,242)	(41,242)	27,882	07/15/2033
81761L-AA-0	SERVICE PROPERTIES TRUST 7.5 15/09/25		04/10/2023	VARIOUS	XXX	493,750	500,000	534,500	476,463	42,055	(1,963)		40,092		516,519		(22,769)	(22,769)	21,500	09/15/2025
81761L-AB-8	SERVICE PROPERTIES TRUST 5.5 15/12/27		04/10/2023	VARIOUS	XXX	534,000	600,000	537,375	516,697	25,923	2,714		28,637		545,334		(11,334)	(11,334)	10,725	12/15/2027
82452J-AB-5	SHIFT4 PAYMENTS INC 0 15/12/25		12/27/2023	VARIOUS	XXX	1,042,812	949,000	943,112	912,530	4,819	10,214		15,033		927,562		115,249	115,249		12/15/2025
83600G-AA-2	SOTHEBY'S/BIDFAIR HLD 5.875 01/06/29		09/19/2023	VARIOUS	XXX	405,000	500,000	441,938	419,850	25,692	3,937		29,629		449,479		(44,479)	(44,479)	19,771	06/01/2029
842587-CU-9	SOUTHERN CO 2.95 01/07/23		07/01/2023	MATURITY	XXX	1,000,000	1,000,000	999,150	999,936		64		64		1,000,000				29,500	07/01/2023
842587-DN-4	SOUTHERN CO 3.875 15/12/25		12/13/2023	VARIOUS	XXX	213,344	213,000	210,770			556		556		211,326		2,017	2,017	6,413	12/15/2025
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		11/22/2023	VARIOUS	XXX	3,269,377	3,310,000	3,785,010	3,535,502		(80,116)		(80,116)		3,455,386		(186,009)	(186,009)	38,205	05/01/2025
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP 8 20/09/25		09/07/2023	VARIOUS	XXX	951,951	948,795	1,008,445	950,405	30,343	(10,305)		20,038		970,443		(18,492)	(18,492)	54,264	09/20/2025
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738 20/09/29		12/20/2023	MBS PAYDOWN	XXX	1,000,000	1,000,000	992,000	991,408		4,151		4,151		1,000,000				29,613	09/20/2029
853496-AG-2	STANDARD INDUSTRIES INC 4.375 15/07/30		10/04/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	366,750	450,000	390,938			4,430		4,430		395,382		(28,632)	(28,632)	14,273	07/15/2030

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1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
86212X-AF-7	STORE MASTER FUNDING LLC 6.19 POOL ID 1A		12/20/2023	MBS PAYDOWN	XXX	3,208	3,208	3,208							3,208				45	06/20/2053
86317Y-AE-2	STRATUS CLO 9.3261 POOL ID 2A		08/18/2023	MATURITY	XXX	1,070,000	1,070,000	1,070,000	1,070,000						1,070,000				95,829	07/20/2030
864486-AL-9	SUBURBAN PROPANE PARTNRS 5 01/06/31		09/19/2023	RBC CAPITAL MARKETS, LLC	XXX	315,938	375,000	385,313	318,743	66,326	(138)		66,188		384,931		(68,994)	(68,994)	15,104	06/01/2031
86765L-AQ-0	SUNOCO LP/FINANCE CORP 6 15/04/27		01/26/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	299,250	300,000	303,063	295,410	6,001	(49)		5,952		301,361		(2,111)	(2,111)	5,250	04/15/2027
86787E-AN-7	TRUIST BANK 2.75 01/05/23		05/01/2023	MATURITY	XXX	1,000,000	1,000,000	989,150	999,582		418		418		1,000,000				13,750	05/01/2023
87256Y-AC-7	TKC HOLDINGS INC 6.875 15/05/28		04/10/2023	JEFFERIES & COMPANY JEFFERIE	XXX	255,750	300,000	300,000	234,406	65,594			65,594		300,000		(44,250)	(44,250)	8,422	05/15/2028
87901J-AH-8	TEGNA INC 5 15/09/29		05/25/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	169,750	200,000	208,750	189,760	17,126	(437)		16,689		206,442		(36,692)	(36,692)	7,083	09/15/2029
892231-AB-7	TOWNSQUARE MEDIA INC 6.875 01/02/26		04/27/2023	BARCLAYS BANK PLC NY BARCNY	XXX	653,563	700,000	725,906	621,251	97,379	(2,275)		95,103		716,354		(62,792)	(62,792)	35,268	02/01/2026
893647-BL-0	TRANSDIGM INC 5.5 15/11/27		07/25/2023	VARIOUS	XXX	474,063	500,000	496,250	469,220	27,500	254		27,754		496,974		(22,911)	(22,911)	15,240	11/15/2027
896818-AS-0	TRIUMPH GROUP INC 8.875 01/06/24		01/17/2023	WELLS FARGO BANK, N.A.	XXX	740,290	724,000	725,810	724,000						724,000		16,290	16,290	8,567	06/01/2024
90932L-AG-2	UNITED AIRLINES INC 4.375 15/04/26		12/15/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	XXX	242,500	250,000	242,813	231,732	12,199	1,682		13,880		245,612		(3,112)	(3,112)	12,882	04/15/2026
913017-DB-2	RAYTHEON TECH CORP 3.65 16/08/23		08/16/2023	MATURITY	XXX	34,000	34,000	33,997	34,000						34,000				1,241	08/16/2023
92240M-BL-1	VECTOR GROUP LTD 5.75 01/02/29		05/15/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	481,250	550,000	550,000	476,883	73,117			73,117		550,000		(68,750)	(68,750)	25,124	02/01/2029
92243R-AC-8	VCP RRL ABS I, LTD 2.848 POOL ID 1A		10/20/2023	MBS PAYDOWN	XXX	116,118	116,118	116,118	116,118						116,118				2,310	10/20/2031
92343X-AC-4	VERINT SYSTEMS INC 0.25 15/04/26		05/09/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	XXX	316,820	365,000	326,676	317,550	10,364	3,832		14,195		331,745		(14,925)	(14,925)	522	04/15/2026
92512V-AA-7	VEROS AUTO RECEIVABLES TRUST 3.47 POOL ID 1		12/15/2023	MBS PAYDOWN	XXX	1,010,055	1,010,055	1,010,016	1,010,025		22		22		1,010,055				14,470	12/15/2025
92564R-AA-3	VICI PROPERTIES / NOTE 4.25 01/12/26		07/18/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	94,570	100,000	95,000	95,399		593		593		95,992		(1,422)	(1,422)	2,703	12/01/2026
92564R-AJ-4	VICI PROPERTIES / NOTE 5.75 01/02/27		06/20/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	442,274	450,000	454,250	452,706		(306)		(306)		452,399		(10,126)	(10,126)	23,072	02/01/2027
92564R-AL-9	VICI PROPERTIES / NOTE 3.875 15/02/29		02/15/2023	CREDIT SUISSE FIRST BOSTON CORPORATION F	XXX	307,881	350,000	358,313	356,370		(128)		(128)		356,242		(48,361)	(48,361)	6,857	02/15/2029
925650-AA-1	VICI PROPERTIES LP 4.375 15/05/25		02/14/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	145,125	150,000	148,211	148,457		79		79		148,535		(3,410)	(3,410)	1,659	05/15/2025
928298-AP-3	VISHAY INTERTECHNOLOGY 2.25 15/06/25		02/09/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	XXX	388,776	400,000	382,095	383,491		694		694		384,185		4,591	4,591	1,450	06/15/2025
928377-AC-4	VISTA OUTDOOR INC 4.5 15/03/29		03/29/2023	VARIOUS	XXX	312,813	400,000	400,000	293,696	106,304			106,304		400,000		(87,188)	(87,188)	9,781	03/15/2029
92840V-AH-5	VISTRA OPERATIONS CO LLC 4.375 01/05/29		12/12/2023	VARIOUS	XXX	1,012,875	1,125,000	1,126,250	970,627	155,249	(368)		154,881		1,125,508		(112,633)	(112,633)	54,997	05/01/2029
94973V-BG-1	ANTHEM INC 2.75 15/10/42		03/08/2023	VARIOUS	XXX	6,726,555	982,000	3,989,385	3,422,423		(32,343)		(32,343)		3,390,080		3,336,475	3,336,475	10,318	10/15/2042
958102-AP-0	WESTERN DIGITAL CORP 1.5 01/02/24		06/12/2023	VARIOUS	XXX	3,920,925	4,057,000	3,877,023	3,901,448		49,026		49,026		3,950,474		(29,549)	(29,549)	46,730	02/01/2024
961214-DZ-3	WESTPAC BANKING CORP 3.65 15/05/23	D	05/15/2023	MATURITY	XXX	2,000,000	2,000,000	2,000,620	2,000,051		(51)		(51)		2,000,000				36,500	05/15/2023
98310W-AN-8	WYNDHAM DESTINATIONS INC 5.75 01/04/27		12/15/2023	JEFFERIES & COMPANY JEFFERIE	XXX	545,188	550,000	557,500	522,000	32,345	(961)		31,384		553,382		(8,195)	(8,195)	40,150	04/01/2027
98310W-AS-7	TRAVEL + LEISURE CO 6.625 31/07/26		01/17/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	248,125	250,000	267,719	244,565	19,892	(205)		19,686		264,252		(16,127)	(16,127)	7,748	07/31/2026
984121-CL-5	XEROX CORPORATION 4.8 01/03/35		09/06/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	XXX	238,875	350,000	334,250	227,703	110,401	492		110,892		338,597		(99,722)	(99,722)	17,127	03/01/2035
98980A-AA-3	ZTO EXPRESS KY INC 1.5 01/09/27	D	03/21/2023	VARIOUS	XXX	353,395	322,000	321,719	321,727		2		2		321,729		31,666	31,666	1,784	09/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
98980B-AA-1	ZIPRECRUITER INC 5 15/01/30		08/10/2023	J.P. MORGAN SECURITIES INC JPMORG4	XXX	468,875	550,000	547,375	453,431	94,187	165		94,352		547,785		(78,910)	(78,910)	24,771	01/15/2030
AR8389-75-1	GLENCORE FUNDING LLC 0 27/03/25	D	09/14/2023	BARCLAYS CAP SECS LONDON	XXX	639,000	600,000	651,109	600,000						600,000		39,000	39,000		03/27/2025
BK6867-06-7	STMICROELECTRONICS NV 0 04/08/27	D	03/14/2023	JEFFERIES & COMPANY JEFFERIE	XXX	491,232	400,000	408,000	400,000						400,000		91,232	91,232		08/04/2027
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						156,762,502	154,637,057	159,998,162	146,930,632	6,622,085	(466,769)	173,412	5,981,904		156,573,556		180,669	180,669	4,116,215	XXX
Bonds: SVO Identified Funds																				
464288-63-8	ISHARES 5-10 YEAR INVESTMENT GRADE CORPORATE BOND ETF		03/22/2023	JANE STREET EXECUTION SERVICES, LLC	300,000.000	15,182,879		17,902,900	17,887,985		35,490		35,490		17,902,900		(2,740,596)	(2,740,596)	90,284	XXX
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR INVESTMENT GRADE CORPORATE BO		03/22/2023	Northern Trust Corp	675,000.000	33,877,979		36,808,972	36,632,657		61,209		61,209		36,808,972		(2,815,887)	(2,815,887)	160,779	XXX
1619999999 – Bonds: SVO Identified Funds						49,060,858		54,711,872	54,520,641		96,699		96,699		54,711,872		(5,556,483)	(5,556,483)	251,063	XXX
2509999997 – Subtotals - Bonds - Part 4						319,238,501	268,397,898	332,616,433	309,650,951	3,783,556	(830,254)	173,412	2,779,890		321,927,536		(2,602,780)	(2,602,780)	7,596,905	XXX
2509999998 – Summary Item from Part 5 for Bonds						43,824,530	45,073,000	44,458,462			(76,485)		(76,485)		44,381,976		(557,446)	(557,446)	762,917	XXX
2509999999 – Subtotals - Bonds						363,063,031	313,470,898	377,074,895	309,650,951	3,783,556	(906,739)	173,412	2,703,405		366,309,512		(3,160,226)	(3,160,226)	8,359,822	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		08/15/2023	VARIOUS	50,495.000	2,525,474		1,966,743	2,600,493	(633,749)			(633,749)		1,966,743		558,731	558,731	93,154	XXX
060505-68-2	BANK OF AMERICA CORP 7.25		12/22/2023	VARIOUS	835.000	978,370		1,214,032	968,600	245,432			245,432		1,214,032		(235,662)	(235,662)	47,216	XXX
235851-40-9	DANAHER CORP 5 15/04/23		01/24/2023	VARIOUS	370.000	500,256		503,493	501,924	1,569			1,569		503,493		(3,236)	(3,236)	4,625	XXX
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23		08/23/2023	VARIOUS	43,965.000	2,161,478		2,209,023	2,219,793	(10,770)			(10,770)		2,209,023		(47,545)	(47,545)	53,328	XXX
949746-80-4	WELLS FARGO & COMPANY 7.5		07/19/2023	VARIOUS	585.000	671,105		852,647	693,225	159,422			159,422		852,647		(181,542)	(181,542)	21,938	XXX
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,836,684	XXX	6,745,938	6,984,034	(238,096)			(238,096)		6,745,938		90,746	90,746	220,260	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
02557T-30-7	AMERICAN ELECTRIC POWER 6.125 15/08/23		07/19/2023	VARIOUS	116,318.000	5,767,912		6,003,005	5,904,336		(81,258)		(81,258)		5,823,079		(55,167)	(55,167)	157,950	XXX
48251W-40-1	KKR & CO INC 6 15/09/23		09/08/2023	VARIOUS	104,662.000	7,436,097		5,695,454	6,003,718	(426,895)	(23,391)		(450,286)		5,553,432		1,882,665	1,882,665	179,035	XXX
65339F-71-3	NEXTERA ENERGY INC 6.926 01/09/25		07/19/2023	VARIOUS	38,265.000	1,725,135		1,835,132	1,839,840		9,991		9,991		1,849,839		(124,704)	(124,704)	53,161	XXX
65473P-12-1	NISOURCE INC 7.75 01/03/24		09/22/2023	VARIOUS	60,877.000	6,099,415		6,479,998	6,300,095		(120,387)		(120,387)		6,179,708		(80,292)	(80,292)	306,243	XXX
901375-10-5	2020 CASH EXCH TRUST 5.25 01/06/23		04/03/2023	VARIOUS	250.000	290,797		290,944	286,771		(21,828)		(21,828)		264,943		25,854	25,854	16	XXX
EP0589-50-7	APTIV PLC 5.5 15/06/23		01/31/2023	VARIOUS	2,278.000	277,953		243,277	239,806		(1,929)		(1,929)		237,877		40,076	40,076		XXX
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						21,597,310	XXX	20,547,810	20,574,566	(426,895)	(238,802)		(665,697)		19,908,877		1,688,433	1,688,433	696,406	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4						28,433,994	XXX	27,293,748	27,558,600	(664,991)	(238,802)		(903,793)		26,654,815		1,779,179	1,779,179	916,665	XXX
4509999998 – Summary Item from Part 5 for Preferred Stocks						805,559	XXX	778,099			365		365		778,464		27,095	27,095	2,528	XXX
4509999999 – Subtotals - Preferred Stocks						29,239,552	XXX	28,071,846	27,558,600	(664,991)	(238,437)		(903,428)		27,433,279		1,806,274	1,806,274	919,193	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
001055-10-2	AFLAC INC		05/30/2023	SSB-CUSTODIAN SSBCUSTO	2,700.000	176,148	XXX	150,635	194,238	(43,603)			(43,603)		150,635		25,513	25,513	2,268	XXX
00182C-10-3	ANI PHARMACEUTICALS INC		11/02/2023	VARIOUS	16,400.000	941,358	XXX	513,832	659,772	(145,940)			(145,940)		513,832		427,526	427,526		XXX
00206R-10-2	AT&T INC		06/23/2023	VARIOUS	45,100.000	804,283	XXX	834,106	830,291	3,815			3,815		834,106		(29,823)	(29,823)	19,814	XXX
002824-10-0	ABBOTT LABORATORIES		08/16/2023	VARIOUS	4,800.000	511,378	XXX	145,961	526,992	(381,031)			(381,031)		145,961		365,417	365,417	4,692	XXX
00287Y-10-9	ABBVIE INC		05/04/2023	VARIOUS	800.000	118,962	XXX	121,873	129,288	(7,415)			(7,415)		121,873		(2,911)	(2,911)	2,220	XXX
00402L-10-7	ACADEMY SPORTS & OUTDOORS INC		12/04/2023	VARIOUS	8,900.000	527,361	XXX	279,394	467,606	(188,212)			(188,212)		279,394		247,968	247,968	1,557	XXX
00507V-10-9	ACTIVISION BLIZZARD INC		10/13/2023	VARIOUS	1,200.000	89,550	XXX	90,300	91,860	(1,560)			(1,560)		90,300		(750)	(750)		XXX
00508Y-10-2	ACUITY BRANDS INC		05/04/2023	STATE STREET BANK AND TRUST CO STSTBKUS	100.000	15,495	XXX	15,468	16,561	(1,093)			(1,093)		15,468		27	27	26	XXX
00676P-10-7	ADEIA INC		12/27/2023	VARIOUS	28,800.000	295,536	XXX	312,272	273,024	39,248			39,248		312,272		(16,737)	(16,737)	3,605	XXX
00724F-10-1	ADOBE INC		08/16/2023	VARIOUS	2,100.000	937,828	XXX	72,790	706,713	(633,923)			(633,923)		72,790		865,039	865,039		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
00773T-10-1	ADVANSIX INC		12/18/2023	LIQUIDNET INC	1,800.000	54,211	XXX	20,147	68,436	(48,289)			(48,289)		20,147		34,064	34,064	1,098	XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS INC		08/16/2023	VARIOUS	300.000	86,083	XXX	14,568	92,478	(77,910)			(77,910)		14,568		71,514	71,514	1,186	XXX
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		08/04/2023	VARIOUS	26,700.000	513,065	XXX	662,135	693,666	(31,531)			(31,531)		662,135		(149,070)	(149,070)		XXX
00971T-10-1	AKAMAI TECHNOLOGIES INC		01/24/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	500.000	44,007	XXX	45,396	42,150	3,246			3,246		45,396		(1,389)	(1,389)		XXX
011659-10-9	ALASKA AIR GROUP INC		07/11/2023	VARIOUS	9,900.000	494,130	XXX	454,228	425,106	29,122			29,122		454,228		39,903	39,903		XXX
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES INC		05/04/2023	VARIOUS	1,600.000	195,505	XXX	240,112	233,072	7,040			7,040		240,112		(44,606)	(44,606)	3,872	XXX
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		06/20/2023	VARIOUS	15,800.000	811,502	XXX	584,085	657,280	(73,195)			(73,195)		584,085		227,417	227,417	4,416	XXX
020002-10-1	ALLSTATE CORP/THE		04/03/2023	VARIOUS	600.000	71,953	XXX	79,568	81,360	(1,792)			(1,792)		79,568		(7,615)	(7,615)	866	XXX
02005N-10-0	ALLY FINANCIAL INC		12/14/2023	VARIOUS	3,900.000	120,332	XXX	95,517							95,517		24,815	24,815	4,680	XXX
02079K-10-7	ALPHABET INC		05/30/2023	VARIOUS	9,300.000	1,041,550	XXX	513,487	825,189	(311,702)			(311,702)		513,487		528,062	528,062		XXX
02079K-30-5	ALPHABET INC		08/16/2023	VARIOUS	29,500.000	3,365,248	XXX	903,468	2,602,785	(1,699,317)			(1,699,317)		903,468		2,461,781	2,461,781		XXX
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		03/27/2023	CORPORATE ACTIONS	162.970	10,106	XXX	595	10,409	(9,142)			(9,142)		595		9,511	9,511	29	XXX
02209S-10-3	ALTRIA GROUP INC		05/30/2023	SSB-CUSTODIAN SSBCUSTO	2,900.000	128,528	XXX	125,860	132,559	(6,699)			(6,699)		125,860		2,668	2,668	5,452	XXX
023608-10-2	AMEREN CORP		05/30/2023	CABRERA CAPITAL MARKETS, INC CABRERAC	1,400.000	112,200	XXX	114,438	124,488	(10,050)			(10,050)		114,438		(2,237)	(2,237)	882	XXX
025537-10-1	AMERICAN ELECTRIC POWER CO INC		06/23/2023	VARIOUS	3,500.000	303,019	XXX	298,126	332,325	(34,199)			(34,199)		298,126		4,893	4,893	4,482	XXX
025676-20-6	AMERICAN EQUITY INVESTMENT LIFE HOLDING CO		03/31/2023	VARIOUS	13,300.000	491,697	XXX	418,699	606,746	(188,047)			(188,047)		418,699		72,998	72,998		XXX
025932-10-4	AMERICAN FINANCIAL GROUP INC/OH		04/03/2023	RBC CAPITAL MARKETS, LLC	500.000	61,191	XXX	68,766	68,640	126			126		68,766		(7,575)	(7,575)	2,315	XXX
02665T-30-6	AMERICAN HOMES 4 RENT		06/23/2023	VARIOUS	4,200.000	141,613	XXX	134,016	126,588	7,428			7,428		134,016		7,597	7,597	1,848	XXX
03027X-10-0	AMERICAN TOWER CORP		08/16/2023	VARIOUS	2,100.000	390,326	XXX	120,177	444,906	(324,729)			(324,729)		120,177		270,149	270,149	9,223	XXX
030420-10-3	AMERICAN WATER WORKS CO INC		05/04/2023	ACADEMY SECURITIES INC	100.000	14,768	XXX	14,993	15,242	(249)			(249)		14,993		(225)	(225)	66	XXX
03076C-10-6	AMERIPRISE FINANCIAL INC		08/16/2023	VARIOUS	295.000	103,420	XXX	8,698	91,854	(83,157)			(83,157)		8,698		94,722	94,722	198	XXX
031100-10-0	AMETEK INC		06/23/2023	VARIOUS	1,500.000	228,998	XXX	170,254	209,580	(39,326)			(39,326)		170,254		58,744	58,744	600	XXX
031162-10-0	AMGEN INC		05/30/2023	VARIOUS	2,100.000	495,497	XXX	515,329	551,544	(36,215)			(36,215)		515,329		(19,832)	(19,832)	4,047	XXX
032095-10-1	AMPHENOL CORP		08/16/2023	VARIOUS	1,500.000	129,009	XXX	9,434	114,210	(104,776)			(104,776)		9,434		119,575	119,575	945	XXX
032654-10-5	ANALOG DEVICES INC		05/04/2023	VARIOUS	2,000.000	374,058	XXX	323,714	328,060	(4,346)			(4,346)		323,714		50,344	50,344	1,548	XXX
03674X-10-6	ANTERO RESOURCES CORP		06/20/2023	ABEL NOSER 6293603	8,500.000	189,895	XXX	202,591	263,415	(60,824)			(60,824)		202,591		(12,696)	(12,696)		XXX
036752-10-3	ELEVANCE HEALTH INC		05/04/2023	ACADEMY SECURITIES INC	700.000	319,431	XXX	328,910	359,079	(30,169)			(30,169)		328,910		(9,480)	(9,480)	1,036	XXX
03748R-74-7	APARTMENT INVESTMENT AND MANAGEMENT CO		12/18/2023	VARIOUS	92,500.000	701,791	XXX	624,061	658,600	(34,539)			(34,539)		624,061		77,730	77,730		XXX
037833-10-0	APPLE INC		08/16/2023	VARIOUS	9,900.000	1,629,458	XXX	1,465,170	1,117,398	105,085			105,085		1,465,170		164,288	164,288	2,002	XXX
038222-10-5	APPLIED MATERIALS INC		06/23/2023	VARIOUS	1,600.000	196,521	XXX	157,758	155,808	1,950			1,950		157,758		38,764	38,764	614	XXX
03940R-10-7	ARCH RESOURCES INC		07/25/2023	STATE STREET BANK & TRUST COMPANY / ISHA	1,000.000	122,946	XXX	146,371	142,790	3,581			3,581		146,371		(23,425)	(23,425)	5,560	XXX
039483-10-2	ARCHER-DANIELS-MIDLAND CO		06/23/2023	VARIOUS	2,000.000	149,445	XXX	125,840	185,700	(59,860)			(59,860)		125,840		23,605	23,605	1,305	XXX
049560-10-5	ATMOS ENERGY CORP		02/03/2023	SSB-CUSTODIAN SSBCUSTO	300.000	35,157	XXX	27,660	33,621	(5,961)			(5,961)		27,660		7,497	7,497		XXX
053484-10-1	AVALONBAY COMMUNITIES INC		06/23/2023	VARIOUS	1,600.000	285,296	XXX	270,769	258,432	12,337			12,337		270,769		14,527	14,527	5,184	XXX
053611-10-9	AVERY DENNISON CORP		05/04/2023	ACADEMY SECURITIES INC	300.000	50,512	XXX	56,132	54,300	1,832			1,832		56,132		(5,619)	(5,619)	225	XXX
058498-10-6	BALL CORP		06/23/2023	VARIOUS	1,506.000	85,645	XXX	10,979	77,017	(66,038)			(66,038)		10,979		74,666	74,666	402	XXX
062540-10-9	BANK OF HAWAII CORP		04/03/2023	VARIOUS	2,100.000	135,595	XXX	163,700	162,876	824			824		163,700		(28,105)	(28,105)	630	XXX
06417N-10-3	BANK OZK		05/04/2023	VARIOUS	1,400.000	46,658	XXX	52,742	56,084	(3,343)			(3,343)		52,742		(6,084)	(6,084)	686	XXX
071813-10-9	BAXTER INTERNATIONAL INC		06/23/2023	VARIOUS	4,172.000	186,352	XXX	58,703	212,647	(153,944)			(153,944)		58,703		127,649	127,649	3,137	XXX
075887-10-9	BECTON DICKINSON & CO		04/03/2023	RBC CAPITAL MARKETS, LLC	100.000	24,717	XXX	23,654	25,430	(1,776)			(1,776)		23,654		1,063	1,063	91	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
084423-10-2	W R BERKLEY CORP		04/03/2023	VARIOUS	1,500.000	95,120	XXX	102,049	108,855	(6,806)			(6,806)		102,049		(6,929)	(6,929)	880	XXX
084670-70-2	BERKSHIRE HATHAWAY INC		08/16/2023	VARIOUS	5,100.000	1,644,458	XXX	495,877	1,575,390	(1,079,513)			(1,079,513)		495,877		1,148,581	1,148,581		XXX
09247X-10-1	BLACKROCK INC		06/23/2023	VARIOUS	600.000	408,267	XXX	102,931	425,178	(322,247)			(322,247)		102,931		305,336	305,336	6,000	XXX
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CORP		05/04/2023	STATE STREET BANK AND TRUST CO STSTBKUS	200.000	18,416	XXX	17,909	20,904	(2,996)			(2,996)		17,909		508	508	94	XXX
101137-10-7	BOSTON SCIENTIFIC CORP		05/30/2023	VARIOUS	1,900.000	95,985	XXX	72,243	87,913	(15,670)			(15,670)		72,243		23,743	23,743		XXX
110122-10-8	BRISTOL-MYERS SQUIBB CO		05/04/2023	VARIOUS	7,100.000	480,847	XXX	559,834	510,845	48,989			48,989		559,834		(78,986)	(78,986)	6,840	XXX
114340-10-2	AZENTA INC		08/15/2023	VARIOUS	7,900.000	460,614	XXX	351,867	459,938	(108,071)			(108,071)		351,867		108,748	108,748		XXX
12008R-10-7	BUILDERS FIRSTSOURCE INC		06/20/2023	VARIOUS	12,800.000	1,278,194	XXX	886,155	830,464	55,691			55,691		886,155		392,039	392,039		XXX
12503M-10-8	CBOE GLOBAL MARKETS INC		05/30/2023	VARIOUS	700.000	94,323	XXX	84,049	87,829	(3,780)			(3,780)		84,049		10,274	10,274	500	XXX
12504L-10-9	CBRE GROUP INC		05/04/2023	VARIOUS	3,100.000	230,773	XXX	230,376	238,576	(8,200)			(8,200)		230,376		397	397		XXX
12514G-10-8	CDW CORP/DE		05/04/2023	VARIOUS	600.000	101,293	XXX	98,606	107,148	(8,543)			(8,543)		98,606		2,688	2,688	354	XXX
12541W-20-9	CH ROBINSON WORLDWIDE INC		05/30/2023	VARIOUS	700.000	70,315	XXX	67,051	64,092	2,959			2,959		67,051		3,264	3,264	732	XXX
12572Q-10-5	CME GROUP INC		05/04/2023	ACADEMY SECURITIES INC	600.000	110,404	XXX	108,204	100,896	7,308			7,308		108,204		2,200	2,200	3,360	XXX
126408-10-3	CSX CORP		05/04/2023	ACADEMY SECURITIES INC	800.000	25,023	XXX	25,576	24,784	792			792		25,576		(553)	(553)	88	XXX
127190-30-4	CACI INTERNATIONAL INC		07/11/2023	VARIOUS	1,900.000	648,034	XXX	417,202	571,121	(153,919)			(153,919)		417,202		230,832	230,832		XXX
127387-10-8	CADENCE DESIGN SYSTEMS INC		05/04/2023	ACADEMY SECURITIES INC	500.000	102,772	XXX	82,146	80,320	1,826			1,826		82,146		20,626	20,626		XXX
134429-10-9	CAMPBELL SOUP CO		05/30/2023	CABRERA CAPITAL MARKETS, INC CABRERAC	200.000	10,099	XXX	8,302	11,350	(3,048)			(3,048)		8,302		1,797	1,797	148	XXX
13765N-10-7	CANNAE HOLDINGS INC		06/20/2023	VARIOUS	16,400.000	325,549	XXX	627,212	338,660	288,552			288,552		627,212		(301,664)	(301,664)		XXX
142339-10-0	CARLISLE COS INC		05/04/2023	VARIOUS	300.000	64,542	XXX	72,043	70,695	1,348			1,348		72,043		(7,501)	(7,501)	225	XXX
14448C-10-4	CARRIER GLOBAL CORP		06/23/2023	VARIOUS	2,158.000	103,692	XXX	10,096	89,018	(78,922)			(78,922)		10,096		93,596	93,596	1,198	XXX
149123-10-1	CATERPILLAR INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	46.000	10,784	XXX	831	11,020	(10,189)			(10,189)		831		9,953	9,953	110	XXX
150870-10-3	CELANESE CORP		05/04/2023	VARIOUS	300.000	31,126	XXX	29,942	30,672	(730)			(730)		29,942		1,184	1,184	350	XXX
165167-73-5	CHESAPEAKE ENERGY CORP		04/12/2023	BARCLAYS CAPITAL INC BARCUS31	1,400.000	111,705	XXX	91,135	132,118	(40,983)			(40,983)		91,135		20,570	20,570	1,806	XXX
166764-10-0	CHEVRON CORP		02/03/2023	VARIOUS	805.000	136,407	XXX	24,274	144,489	(120,215)			(120,215)		24,274		112,133	112,133		XXX
171340-10-2	CHURCH & DWIGHT CO INC		04/03/2023	VARIOUS	700.000	60,389	XXX	54,223	56,427	(2,204)			(2,204)		54,223		6,165	6,165	109	XXX
172755-10-0	CIRRUS LOGIC INC		06/23/2023	VARIOUS	800.000	64,265	XXX	58,114	59,584	(1,470)			(1,470)		58,114		6,151	6,151		XXX
17275R-10-2	CISCO SYSTEMS INC		08/16/2023	VARIOUS	7,800.000	396,325	XXX	313,706	371,592	(57,886)			(57,886)		313,706		82,619	82,619	4,212	XXX
172908-10-5	CINTAS CORP		05/30/2023	VARIOUS	300.000	138,870	XXX	113,755	135,486	(21,731)			(21,731)		113,755		25,115	25,115	460	XXX
189054-10-9	CLOROX CO/THE		02/03/2023	SSB-CUSTODIAN SSBCUSTO	900.000	139,293	XXX	37,482	126,297	(88,815)			(88,815)		37,482		101,811	101,811	1,062	XXX
191216-10-0	COCA-COLA CO/THE		08/16/2023	VARIOUS	3,100.000	188,238	XXX	67,910	197,191	(129,281)			(129,281)		67,910		120,328	120,328	2,760	XXX
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CORP		08/16/2023	VARIOUS	2,800.000	190,981	XXX	46,009	160,132	(114,123)			(114,123)		46,009		144,971	144,971	696	XXX
194162-10-3	COLGATE-PALMOLIVE CO		08/16/2023	VARIOUS	4,000.000	298,895	XXX	104,118	315,160	(211,043)			(211,043)		104,118		194,777	194,777	2,744	XXX
197236-10-2	COLUMBIA BANKING SYSTEM INC		12/14/2023	VARIOUS	6,700.000	169,602	XXX	139,712							139,712		29,890	29,890	7,269	XXX
20030N-10-1	COMCAST CORP		08/16/2023	VARIOUS	26,500.000	1,065,097	XXX	225,955	926,705	(700,750)			(700,750)		225,955		839,142	839,142	14,347	XXX
200525-10-3	COMMERCE BANCSHARES INC/MO		05/04/2023	VARIOUS	1,260.000	63,807	XXX	79,359	85,768	(2,171)			(2,171)		79,359		(15,552)	(15,552)	(3,898)	XXX
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		08/04/2023	VARIOUS	16,700.000	656,407	XXX	921,392	684,700	236,692			236,692		921,392		(264,985)	(264,985)	3,630	XXX
205887-10-2	CONAGRA BRANDS INC		04/03/2023	RBC CAPITAL MARKETS, LLC	600.000	22,472	XXX	21,559	23,220	(1,661)			(1,661)		21,559		913	913	198	XXX
209115-10-4	CONSOLIDATED EDISON INC		02/03/2023	VARIOUS	2,100.000	195,182	XXX	158,180	200,151	(41,971)			(41,971)		158,180		37,002	37,002		XXX
21036P-10-8	CONSTELLATION BRANDS INC		04/03/2023	VARIOUS	400.000	90,591	XXX	99,309	92,700	6,609			6,609		99,309		(8,718)	(8,718)	80	XXX
21037T-10-9	CONSTELLATION ENERGY CORP		02/03/2023	LOOP CAPITAL MARKETS LLC	235.000	19,595	XXX	8,841	12,684	(11,418)			(11,418)		8,841		10,754	10,754		XXX
217204-10-6	COPART INC		05/04/2023	ACADEMY SECURITIES INC	600.000	46,996	XXX	38,473	36,534	1,939			1,939		38,473		8,523	8,523		XXX
22160K-10-5	COSTCO WHOLESALE CORP		08/16/2023	VARIOUS	1,500.000	783,271	XXX	62,000	684,750	(622,750)			(622,750)		62,000		721,270	721,270	1,962	XXX
22160N-10-9	COSTAR GROUP INC		01/24/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	600.000	47,185	XXX	48,906	46,368	2,538			2,538		48,906		(1,722)	(1,722)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
229663-10-9	CUBESMART		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	2,700.000	117,118	XXX	109,417	108,675	742			742		109,417		7,701	7,701	2,646	XXX
229899-10-9	CULLEN/FROST BANKERS INC		05/04/2023	STATE STREET BANK AND TRUST CO STSTBKUS	300.000	28,026	XXX	34,032	40,110	(6,078)			(6,078)		34,032		(6,006)	(6,006)	261	XXX
231021-10-6	CUMMINS INC		05/30/2023	VARIOUS	400.000	83,569	XXX	78,009	96,916	(18,907)			(18,907)		78,009		5,560	5,560	1,256	XXX
23204G-10-0	CUSTOMERS BANCORP INC		09/26/2023	VARIOUS	26,600.000	861,116	XXX	962,769	753,844	208,925			208,925		962,769		(101,654)	(101,654)		XXX
23331A-10-9	DR HORTON INC		05/30/2023	VARIOUS	300.000	32,241	XXX	24,359	26,742	(2,383)			(2,383)		24,359		7,883	7,883	150	XXX
233331-10-7	DTE ENERGY CO		05/04/2023	VARIOUS	600.000	67,195	XXX	66,988	70,518	(3,530)			(3,530)		66,988		207	207	1,143	XXX
23345M-10-7	DT MIDSTREAM INC		04/03/2023	RBC CAPITAL MARKETS, LLC	383.000	18,811	XXX	15,487	34,669	(5,678)			(5,678)		15,487		3,324	3,324	509	XXX
235851-10-2	DANAHER CORP		08/16/2023	VARIOUS	2,800.000	699,725	XXX	49,529	743,176	(693,647)			(693,647)		49,529		650,195	650,195	1,348	XXX
244199-10-5	DEERE & CO		02/03/2023	SSB-CUSTODIAN SSBCUSTO	500.000	203,030	XXX	9,211	214,380	(205,169)			(205,169)		9,211		193,819	193,819	600	XXX
24906P-10-9	DENTSPLY SIRONA INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	525.000	20,180	XXX	12,624	16,716	(4,092)			(4,092)		12,624		7,555	7,555	139	XXX
25401T-60-3	DIGITALBRIDGE GROUP INC		06/20/2023	VARIOUS	48,925.000	634,443	XXX	535,240	535,240						535,240		99,203	99,203	755	XXX
254687-10-6	WALT DISNEY CO/THE		02/03/2023	VARIOUS	3,166.000	350,515	XXX	49,682	275,062	(225,380)			(225,380)		49,682		300,833	300,833		XXX
25470M-10-9	DISH NETWORK CORP		06/20/2023	VARIOUS	66,100.000	429,400	XXX	1,160,420	928,044	232,376			232,376		1,160,420		(731,021)	(731,021)		XXX
256677-10-5	DOLLAR GENERAL CORP		06/23/2023	SSB-CUSTODIAN SSBCUSTO	300.000	57,883	XXX	40,941	73,875	(32,934)			(32,934)		40,941		16,942	16,942	342	XXX
25746U-10-9	DOMINION ENERGY INC		05/04/2023	VARIOUS	1,500.000	83,700	XXX	88,819	91,980	(3,161)			(3,161)		88,819		(5,119)	(5,119)	1,001	XXX
26441C-20-4	DUKE ENERGY CORP		12/16/2023	Post Sale Income			XXX												(1)	XXX
278768-10-6	ECHOSTAR CORP		12/20/2023	VARIOUS	47,800.000	813,048	XXX	1,120,433	797,304	323,129			323,129		1,120,433		(307,386)	(307,386)		XXX
278865-10-0	ECOLAB INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	1,000.000	178,146	XXX	28,679	145,560	(116,881)			(116,881)		28,679		149,467	149,467	1,590	XXX
27923Q-10-9	ECOVYST INC		07/31/2023	PERSHING LLC.	100.000	1,222	XXX	1,028							1,028		194	194		XXX
28176E-10-8	EDWARDS LIFESCIENCES CORP		05/04/2023	ACADEMY SECURITIES INC	1,200.000	105,437	XXX	89,311	89,532	(221)			(221)		89,311		16,126	16,126		XXX
291011-10-4	EMERSON ELECTRIC CO		06/23/2023	VARIOUS	1,700.000	140,996	XXX	133,629	163,302	(29,673)			(29,673)		133,629		7,367	7,367	936	XXX
29261A-10-0	ENCOMPASS HEALTH CORP		06/20/2023	VARIOUS	16,400.000	1,014,992	XXX	857,066	980,884	(123,818)			(123,818)		857,066		157,926	157,926	3,345	XXX
29364G-10-3	ENTERGY CORP		06/23/2023	VARIOUS	1,400.000	144,199	XXX	142,214	157,500	(15,286)			(15,286)		142,214		1,985	1,985	2,996	XXX
29414B-10-4	EPAM SYSTEMS INC		01/24/2023	BANK OF AMERICA CORPORATION.	100.000	33,848	XXX	31,272	32,774	(1,502)			(1,502)		31,272		2,576	2,576		XXX
294429-10-5	EQUIFAX INC		08/16/2023	VARIOUS	887.000	198,266	XXX	22,091	172,397	(150,306)			(150,306)		22,091		176,175	176,175	51	XXX
29444U-70-0	EQUINIX INC		05/04/2023	SSB-CUSTODIAN SSBCUSTO	100.000	72,934	XXX	64,555	65,503	(948)			(948)		64,555		8,379	8,379	341	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP		11/30/2023	VARIOUS	76,900.000	509,746	XXX	619,266	515,230	104,036			104,036		619,266		(109,521)	(109,521)	16,560	XXX
294628-10-2	EQUITY COMMONWEALTH		11/01/2023	VARIOUS	25,300.000	519,382	XXX	829,843	631,741	198,102			198,102		829,843		(310,461)	(310,461)	107,525	XXX
29530P-10-2	ERIE INDEMNITY CO		08/16/2023	CASTLEOAK SECURITIES LP	114.000	32,939	XXX	9,855	28,354	(18,499)			(18,499)		9,855		23,084	23,084	407	XXX
29670G-10-2	ESSENTIAL UTILITIES INC		05/04/2023	STATE STREET BANK AND TRUST CO STSTBKUS	800.000	34,192	XXX	38,351	38,184	167			167		38,351		(4,159)	(4,159)	230	XXX
297178-10-5	ESSEX PROPERTY TRUST INC		06/23/2023	VARIOUS	1,400.000	302,387	XXX	297,395	296,688	707			707		297,395		4,992	4,992	6,314	XXX
298736-10-9	EURONET WORLDWIDE INC		03/14/2023	VARIOUS	5,900.000	625,260	XXX	689,385	556,842	132,543			132,543		689,385		(64,125)	(64,125)		XXX
30040W-10-8	EVERSOURCE ENERGY		04/03/2023	RBC CAPITAL MARKETS, LLC	1,200.000	92,896	XXX	96,653	100,608	(3,955)			(3,955)		96,653		(3,757)	(3,757)	810	XXX
30190A-10-4	F&G ANNUITIES & LIFE INC		01/24/2023	INSTINET INV SERVICES LTD LONDON	61.000	1,289	XXX	1,200	1,221	(21)			(21)		1,200		89	89	12	XXX
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHINGTON INC		01/24/2023	BANK OF AMERICA CORPORATION.	700.000	76,174	XXX	78,766	72,744	6,022			6,022		78,766		(2,592)	(2,592)		XXX
30226D-10-6	EXTREME NETWORKS INC		08/04/2023	VARIOUS	21,700.000	476,117	XXX	238,978	397,327	(158,349)			(158,349)		238,978		237,139	237,139		XXX
302520-10-1	FNB CORP/PA		06/23/2023	VARIOUS	7,700.000	90,802	XXX	85,951	100,485	(14,534)			(14,534)		85,951		4,851	4,851	1,140	XXX
30303M-10-2	META PLATFORMS INC		06/23/2023	VARIOUS	9,000.000	2,533,960	XXX	1,343,158	133,577	73,453			73,453		1,343,158		1,190,801	1,190,801		XXX
303075-10-5	FACTSET RESEARCH SYSTEMS INC		05/04/2023	VARIOUS	200.000	79,125	XXX	78,505	80,242	(1,738)			(1,738)		78,505		620	620	178	XXX
313745-10-1	FEDERAL REALTY INVESTMENT TRUST		05/30/2023	VARIOUS	1,000.000	95,350	XXX	104,804	101,040	3,764			3,764		104,804		(9,453)	(9,453)	2,160	XXX
315616-10-2	F5 INC		01/24/2023	INSTINET INV SERVICES LTD LONDON	100.000	14,803	XXX	14,918	14,351	567			567		14,918		(114)	(114)		XXX
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	2,100.000	110,769	XXX	48,700	142,485	(93,785)			(93,785)		48,700		62,069	62,069	2,184	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC		04/03/2023	RBC CAPITAL MARKETS, LLC	900.000	31,230	XXX	35,624	33,858	1,766			1,766		35,624		(4,394)	(4,394)	405	XXX
31847R-10-2	FIRST AMERICAN FINANCIAL CORP		05/30/2023	VARIOUS	1,300.000	72,928	XXX	68,861	68,042	819			819		68,861		4,067	4,067	676	XXX
31946M-10-3	FIRST CITIZENS BANCSHARES INC/NC		06/20/2023	VARIOUS	2,134.000	2,208,390	XXX	1,069,585	1,618,340	(548,755)			(548,755)		1,069,585		1,138,805	1,138,805	2,151	XXX
32051X-10-8	FIRST HAWAIIAN INC		05/04/2023	VARIOUS	2,800.000	51,501	XXX	65,331	72,912	(7,581)			(7,581)		65,331		(13,830)	(13,830)	728	XXX
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	3,400.000	170,296	XXX	167,084	164,084	3,000			3,000		167,084		3,212	3,212	2,091	XXX
337738-10-8	FISERV INC		08/16/2023	VARIOUS	1,900.000	217,582	XXX	15,452	192,033	(176,581)			(176,581)		15,452		202,130	202,130		XXX
337932-10-7	FIRSTENERGY CORP		05/04/2023	VARIOUS	2,400.000	94,233	XXX	91,479	100,656	(9,177)			(9,177)		91,479		2,754	2,754	1,238	XXX
339041-10-5	FLEETCOR TECHNOLOGIES INC		09/25/2023	VARIOUS	5,100.000	1,297,637	XXX	933,658	936,768	(3,110)			(3,110)		933,658		363,979	363,979		XXX
343498-10-1	FLOWERS FOODS INC		05/30/2023	CABRERA CAPITAL MARKETS, INC CABRERAC	1,300.000	32,805	XXX	29,900	37,362	(7,462)			(7,462)		29,900		2,905	2,905	286	XXX
36162J-10-6	GEO GROUP INC/THE		11/28/2023	VARIOUS	45,600.000	454,270	XXX	278,303	499,320	(221,017)			(221,017)		278,303		175,967	175,967		XXX
363576-10-9	ARTHUR J GALLAGHER & CO		05/30/2023	VARIOUS	700.000	139,399	XXX	123,557	131,978	(8,421)			(8,421)		123,557		15,842	15,842	385	XXX
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		06/23/2023	VARIOUS	700.000	33,146	XXX	32,895	36,463	(3,568)			(3,568)		32,895		251	251	967	XXX
366505-10-5	GARRETT MOTION INC	D	02/22/2023	SANFORD BERNSTEIN AND CO	3,700.000	29,010	XXX	27,080	28,194	(1,114)			(1,114)		27,080		1,930	1,930		XXX
368736-10-4	GENERAC HOLDINGS INC		01/24/2023	INSTINET INV SERVICES LTD LONDON	200.000	23,082	XXX	20,197	20,132	65			65		20,197		2,885	2,885		XXX
369550-10-8	GENERAL DYNAMICS CORP		05/30/2023	VARIOUS	1,400.000	303,520	XXX	304,761	347,354	(42,593)			(42,593)		304,761		(1,241)	(1,241)	2,952	XXX
370334-10-4	GENERAL MILLS INC		04/03/2023	VARIOUS	400.000	32,326	XXX	9,484	33,540	(24,056)			(24,056)		9,484		22,842	22,842	216	XXX
37247D-10-6	GENWORTH FINANCIAL INC		12/06/2023	VARIOUS	72,800.000	430,006	XXX	270,546	385,112	(114,566)			(114,566)		270,546		159,460	159,460		XXX
375558-10-3	GILEAD SCIENCES INC		05/30/2023	VARIOUS	2,000.000	162,859	XXX	149,719	171,700	(21,981)			(21,981)		149,719		13,140	13,140	900	XXX
37940X-10-2	GLOBAL PAYMENTS INC		08/16/2023	VARIOUS	990.000	106,513	XXX	17,111	98,327	(81,216)			(81,216)		17,111		89,402	89,402	265	XXX
38268T-10-3	GOPRO INC		11/20/2023	VARIOUS	22,800.000	93,709	XXX	113,544	113,544						113,544		(19,835)	(19,835)		XXX
384637-10-4	GRAHAM HOLDINGS CO		12/04/2023	VARIOUS	700.000	437,237	XXX	232,985	422,947	(189,962)			(189,962)		232,985		204,251	204,251	4,620	XXX
384802-10-4	WW GRAINGER INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	73,789	XXX	46,095	55,625	(9,530)			(9,530)		46,095		27,694	27,694	358	XXX
388689-10-1	GRAPHIC PACKAGING HOLDING CO		10/31/2023	VARIOUS	22,100.000	514,992	XXX	279,404	491,725	(212,322)			(212,322)		279,404		235,588	235,588	3,960	XXX
39304D-10-2	GREEN DOT CORP		12/04/2023	JONES AND ASSOCIATES JONESAND	6,900.000	62,411	XXX	135,370							135,370		(72,959)	(72,959)		XXX
403949-10-0	HF SINCLAIR CORP		09/08/2023	VARIOUS	5,800.000	321,096	XXX	172,391	300,962	(128,572)			(128,572)		172,391		148,706	148,706	4,905	XXX
410867-10-5	HANOVER INSURANCE GROUP INC/THE		05/04/2023	VARIOUS	700.000	93,223	XXX	96,713	94,591	2,122			2,122		96,713		(3,490)	(3,490)	324	XXX
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP INC/THE		05/04/2023	VARIOUS	1,800.000	123,359	XXX	119,846	136,494	(16,648)			(16,648)		119,846		3,513	3,513	1,530	XXX
42250P-10-3	HEALTHPEAK PROPERTIES INC		05/04/2023	VARIOUS	10,700.000	230,256	XXX	268,675	268,249	426			426		268,675		(38,419)	(38,419)	3,210	XXX
426281-10-1	JACK HENRY & ASSOCIATES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	500.000	81,398	XXX	41,113	87,780	(46,667)			(46,667)		41,113		40,285	40,285	520	XXX
427866-10-8	HERSHEY CO/THE		05/04/2023	VARIOUS	300.000	80,601	XXX	69,306	69,471	(165)			(165)		69,306		11,295	11,295	311	XXX
436440-10-1	HOLOGIC INC		05/04/2023	ACADEMY SECURITIES INC	300.000	24,760	XXX	21,992	22,443	(451)			(451)		21,992		2,768	2,768		XXX
437076-10-2	HOME DEPOT INC/THE		08/16/2023	VARIOUS	3,500.000	1,088,860	XXX	41,694	1,105,510	(1,063,816)			(1,063,816)		41,694		1,047,166	1,047,166	7,106	XXX
438516-10-6	HONEYWELL INTERNATIONAL INC		08/16/2023	VARIOUS	2,700.000	533,403	XXX	84,331	578,610	(494,279)			(494,279)		84,331		449,072	449,072	3,502	XXX
443510-60-7	HUBBELL INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	63,413	XXX	36,665	46,936	(10,272)			(10,272)		36,665		26,748	26,748	448	XXX
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		12/11/2023	VARIOUS	2,600.000	575,949	XXX	390,999	599,768	(208,769)			(208,769)		390,999		184,950	184,950	10,062	XXX
452308-10-9	ILLINOIS TOOL WORKS INC		08/16/2023	VARIOUS	2,900.000	707,447	XXX	87,037	638,870	(551,833)			(551,833)		87,037		620,409	620,409	6,157	XXX
457187-10-2	INGREDION INC		05/30/2023	VARIOUS	300.000	31,085	XXX	28,851	29,379	(528)			(528)		28,851		2,234	2,234	426	XXX

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										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
458140-10-0	INTEL CORP		06/23/2023	VARIOUS	32,700.000	1,056,247	XXX	775,770	864,261	(88,491)			(88,491)		775,770		280,477	280,477	14,278	XXX
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		04/03/2023	VARIOUS	300.000	40,569	XXX	43,699	42,267	1,432			1,432		43,699		(3,131)	(3,131)	330	XXX
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	365.000	27,476	XXX	14,182	38,267	(24,084)			(24,084)		14,182		13,294	13,294	887	XXX
461202-10-3	INTUIT INC		06/23/2023	VARIOUS	1,211.000	533,763	XXX	21,301	471,345	(450,044)			(450,044)		21,301		512,462	512,462	1,499	XXX
46120E-60-2	INTUITIVE SURGICAL INC		08/16/2023	VARIOUS	2,100.000	620,089	XXX	123,423	557,235	(433,812)			(433,812)		123,423		496,666	496,666		XXX
46982L-10-8	JACOBS SOLUTIONS INC		05/04/2023	VARIOUS	400.000	47,435	XXX	50,279	48,028	2,251			2,251		50,279		(2,844)	(2,844)	52	XXX
478160-10-4	JOHNSON & JOHNSON		08/16/2023	VARIOUS	6,700.000	1,101,912	XXX	237,253	1,183,555	(946,302)			(946,302)		237,253		864,659	864,659	10,660	XXX
48203R-10-4	JUNIPER NETWORKS INC		05/04/2023	VARIOUS	3,900.000	116,875	XXX	107,996	124,644	(16,648)			(16,648)		107,996		8,879	8,879	748	XXX
487836-10-8	KELLOGG CO		05/30/2023	VARIOUS	2,300.000	154,372	XXX	147,807	163,852	(16,045)			(16,045)		147,807		6,565	6,565	885	XXX
489398-10-7	KENNEDY-WILSON HOLDINGS INC		06/20/2023	INSTINET INV SERVICES LTD LONDON	34,800.000	576,993	XXX	583,414	547,404	36,010			36,010		583,414		(6,421)	(6,421)	16,704	XXX
49177J-10-2	KENVUE INC		08/29/2023	CORPORATE ACTIONS	0.970	23	XXX	3	171	(2)			(2)		3		20	20		XXX
49271V-10-0	KEURIG DR PEPPER INC		04/03/2023	VARIOUS	3,400.000	119,831	XXX	128,532	121,244	7,288			7,288		128,532		(8,701)	(8,701)	920	XXX
494368-10-3	KIMBERLY-CLARK CORP		08/16/2023	VARIOUS	1,300.000	168,644	XXX	60,365	176,475	(116,110)			(116,110)		60,365		108,279	108,279	2,452	XXX
497266-10-6	KIRBY CORP		09/25/2023	VARIOUS	8,400.000	632,847	XXX	546,539	540,540	5,999			5,999		546,539		86,307	86,307		XXX
498894-10-4	KNIFE RIVER CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	50.000	2,278	XXX	1,744	1,517						1,744		534	534		XXX
501044-10-1	KROGER CO/THE		02/03/2023	CABRERA CAPITAL MARKETS, INC CABRERAC	315.000	13,966	XXX	2,294	14,043	(11,749)			(11,749)		2,294		11,673	11,673		XXX
501889-20-8	LKQ CORP		07/03/2023	VARIOUS	12,600.000	722,474	XXX	450,203	672,966	(222,763)			(222,763)		450,203		272,271	272,271	825	XXX
512807-10-8	LAM RESEARCH CORP		02/03/2023	BANK OF AMERICA CORPORATION.	100.000	52,888	XXX	2,264	42,030	(39,766)			(39,766)		2,264		50,624	50,624	173	XXX
512816-10-9	LAMAR ADVERTISING CO		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	400.000	36,963	XXX	36,837	37,760	(923)			(923)		36,837		126	126	1,000	XXX
513272-10-4	LAMB WESTON HOLDINGS INC		02/03/2023	CITIGROUP GLOBAL MARKETS INC	146.000	14,334	XXX	1,601	13,047	(11,445)			(11,445)		1,601		12,732	12,732	41	XXX
518439-10-4	ESTEE LAUDER COS INC/THE		06/23/2023	VARIOUS	1,405.000	300,716	XXX	33,228	348,595	(315,366)			(315,366)		33,228		267,487	267,487	1,327	XXX
525327-10-2	LEIDOS HOLDINGS INC		05/04/2023	ACADEMY SECURITIES INC	400.000	31,868	XXX	40,629	42,076	(1,447)			(1,447)		40,629		(8,761)	(8,761)	144	XXX
526057-10-4	LENNAR CORP		05/30/2023	VARIOUS	200.000	21,559	XXX	16,915	18,100	(1,185)			(1,185)		16,915		4,644	4,644	150	XXX
526107-10-7	LENNOX INTERNATIONAL INC		05/30/2023	STATE STREET BANK AND TRUST CO STSTBKUS	100.000	28,097	XXX	20,364	23,923	(3,559)			(3,559)		20,364		7,733	7,733	212	XXX
530307-30-5	LIBERTY BROADBAND CORP		08/17/2023	VARIOUS	2,000.000	184,868	XXX	145,023	152,540	(7,517)			(7,517)		145,023		39,846	39,846		XXX
53223X-10-7	LIFE STORAGE INC		01/24/2023	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	800.000	82,362	XXX	86,527	78,800	7,727			7,727		86,527		(4,165)	(4,165)	960	XXX
532457-10-8	ELI LILLY & CO		02/03/2023	VARIOUS	900.000	305,152	XXX	32,004	329,256	(297,252)			(297,252)		32,004		273,147	273,147		XXX
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC		05/30/2023	STATE STREET BANK AND TRUST CO STSTBKUS	200.000	35,068	XXX	25,157	28,898	(3,742)			(3,742)		25,157		9,912	9,912	256	XXX
546347-10-5	LOUISIANA-PACIFIC CORP		11/29/2023	VARIOUS	12,300.000	725,973	XXX	691,602	728,160	(36,558)			(36,558)		691,602		34,371	34,371	8,016	XXX
552690-10-9	MDU RESOURCES GROUP INC		06/23/2023	VARIOUS	2,200.000	62,389	XXX	59,465	66,748	(5,539)			(5,539)		59,465		2,924	2,924	1,024	XXX
552848-10-3	MGIC INVESTMENT CORP		04/03/2023	RBC CAPITAL MARKETS, LLC	1,900.000	25,542	XXX	25,257	24,700	557			557		25,257		286	286	190	XXX
55306N-10-4	MKS INSTRUMENTS INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	300.000	30,356	XXX	22,089	25,419	(3,330)			(3,330)		22,089		8,267	8,267	132	XXX
553530-10-6	MSC INDUSTRIAL DIRECT CO INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	600.000	57,676	XXX	45,344	49,020	(3,677)			(3,677)		45,344		12,333	12,333	948	XXX
55354G-10-0	MSCI INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	46,514	XXX	15,181	46,517	(31,336)			(31,336)		15,181		31,333	31,333	276	XXX
558256-10-3	MADISON SQUARE GARDEN ENTERTAINMENT CORP		10/31/2023	CLSA AMERICAS	3,100.000	92,808	XXX	93,143							93,143		(335)	(335)		XXX
55826T-10-2	SPHERE ENTERTAINMENT CO		12/18/2023	VARIOUS	11,900.000	457,669	XXX	297,304							297,304		160,366	160,366		XXX
55933J-20-3	MAGNACHIP SEMICONDUCTOR CORP	D	12/28/2023	VARIOUS	83,500.000	722,014	XXX	811,542	784,065	27,477			27,477		811,542		(89,529)	(89,529)		XXX
559663-10-9	MAGNOLIA OIL & GAS CORP		12/01/2023	VARIOUS	11,500.000	235,919	XXX	260,013	269,675	(9,662)			(9,662)		260,013		(24,094)	(24,094)	3,013	XXX
57060D-10-8	MARKETAXESS HOLDINGS INC		06/23/2023	VARIOUS	300.000	93,129	XXX	71,737	83,667	(11,930)			(11,930)		71,737		21,392	21,392	360	XXX

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
571748-10-2	MARSH & MCLENNAN COS INC		08/16/2023	VARIOUS	200.000	38,078	XXX	4,826	33,096	(28,270)			(28,270)		4,826		33,252	33,252	378	XXX
574795-10-0	MASIMO CORP		05/30/2023	VARIOUS	300.000	52,528	XXX	42,365	44,385	(2,020)			(2,020)		42,365		10,163	10,163		XXX
57636Q-10-4	MASTERCARD INC		08/16/2023	VARIOUS	3,200.000	1,203,660	XXX	73,354	1,112,736	(1,039,382)			(1,039,382)		73,354		1,130,306	1,130,306	3,078	XXX
579780-20-6	MCCORMICK & CO INC/MD		05/04/2023	VARIOUS	1,400.000	117,129	XXX	117,079	116,046	1,033			1,033		117,079		49	49	741	XXX
580135-10-1	MCDONALD'S CORP		08/16/2023	VARIOUS	2,000.000	544,257	XXX	52,790	527,060	(474,271)			(474,271)		52,790		491,468	491,468	1,368	XXX
58463J-30-4	MEDICAL PROPERTIES TRUST INC		05/04/2023	VARIOUS	14,000.000	146,107	XXX	173,212	155,960	17,252			17,252		173,212		(27,105)	(27,105)	6,322	XXX
58933Y-10-5	MERCK & CO INC		08/16/2023	VARIOUS	4,700.000	505,989	XXX	172,600	521,465	(348,865)			(348,865)		172,600		333,389	333,389	7,446	XXX
594918-10-4	MICROSOFT CORP		08/16/2023	VARIOUS	22,500.000	6,859,374	XXX	1,580,850	5,395,950	(3,815,100)			(3,815,100)		1,580,850		5,278,524	5,278,524	20,608	XXX
60770K-10-7	MODERNA INC		05/04/2023	VARIOUS	700.000	102,966	XXX	108,036	125,734	(17,698)			(17,698)		108,036		(5,070)	(5,070)		XXX
60871R-20-9	MOLSON COORS BEVERAGE CO		06/20/2023	VARIOUS	22,500.000	1,382,261	XXX	826,554	1,159,200	(332,646)			(332,646)		826,554		555,706	555,706	13,489	XXX
609207-10-5	MONDELEZ INTERNATIONAL INC		04/03/2023	RBC CAPITAL MARKETS, LLC	1,400.000	98,448	XXX	91,717	93,310	(1,593)			(1,593)		91,717		6,731	6,731	1,078	XXX
61174X-10-9	MONSTER BEVERAGE CORP		05/30/2023	VARIOUS	4,800.000	268,838	XXX	220,277	487,344	(23,395)			(23,395)		220,277		48,561	48,561		XXX
615369-10-5	MOODY'S CORP		08/16/2023	SSB-CUSTODIAN SSBCUSTO	200.000	66,884	XXX	4,047	55,724	(51,677)			(51,677)		4,047		62,837	62,837	308	XXX
620076-30-7	MOTOROLA SOLUTIONS INC		05/30/2023	VARIOUS	600.000	171,038	XXX	130,399	154,626	(24,227)			(24,227)		130,399		40,639	40,639	1,056	XXX
62944T-10-5	NVR INC		05/30/2023	CABRERA CAPITAL MARKETS, INC CABRERAC	20.000	112,662	XXX	87,256	92,252	(4,995)			(4,995)		87,256		25,406	25,406		XXX
631103-10-8	NASDAQ INC		01/24/2023	INSTINET INV SERVICES LTD LONDON	300.000	18,713	XXX	19,657	18,405	1,252			1,252		19,657		(944)	(944)		XXX
636180-10-1	NATIONAL FUEL GAS CO		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	9,921	XXX	10,086	12,660	(2,574)			(2,574)		10,086		(165)	(165)	190	XXX
637417-10-6	NNN REIT INC		06/23/2023	VARIOUS	1,900.000	80,148	XXX	84,043	86,944	(2,901)			(2,901)		84,043		(3,895)	(3,895)	2,090	XXX
64110Y-10-8	NET LEASE OFFICE PROPERTIES		12/01/2023	Northern Trust Corp	0.660	11	XXX	8							8		2	2		XXX
649445-10-3	NEW YORK COMMUNITY BANCORP INC		07/31/2023	VARIOUS	92,500.000	903,984	XXX	1,068,907	795,500	273,407			273,407		1,068,907		(164,923)	(164,923)	19,159	XXX
65249B-10-9	NEWS CORP		11/07/2023	VARIOUS	22,400.000	470,116	XXX	363,728	407,680	(43,952)			(43,952)		363,728		106,387	106,387	4,480	XXX
65339F-10-1	NEXTERA ENERGY INC		08/16/2023	VARIOUS	4,100.000	306,147	XXX	19,138	342,760	(323,622)			(323,622)		19,138		287,009	287,009		XXX
654106-10-3	NIKE INC		08/16/2023	VARIOUS	6,400.000	758,213	XXX	59,750	748,864	(689,114)			(689,114)		59,750		698,463	698,463	2,074	XXX
65473P-10-5	NISOURCE INC		06/23/2023	VARIOUS	2,900.000	78,659	XXX	72,794	79,518	(6,724)			(6,724)		72,794		5,865	5,865	1,175	XXX
665859-10-4	NORTHERN TRUST CORP		05/04/2023	VARIOUS	300.000	26,162	XXX	27,618	26,547	1,071			1,071		27,618		(1,456)	(1,456)	300	XXX
666807-10-2	NORTHROP GRUMMAN CORP		02/03/2023	SSB-CUSTODIAN SSBCUSTO	400.000	176,256	XXX	14,484	218,244	(203,760)			(203,760)		14,484		161,772	161,772		XXX
670837-10-3	OGE ENERGY CORP		05/04/2023	VARIOUS	4,800.000	179,166	XXX	180,540	189,840	(9,300)			(9,300)		180,540		(1,374)	(1,374)	3,478	XXX
679580-10-0	OLD DOMINION FREIGHT LINE INC		05/04/2023	ACADEMY SECURITIES INC	200.000	62,511	XXX	59,488	56,756	2,732			2,732		59,488		3,024	3,024	80	XXX
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP		07/21/2023	VARIOUS	16,700.000	435,480	XXX	392,544	403,305	(10,761)			(10,761)		392,544		42,936	42,936	3,259	XXX
680665-20-5	OLIN CORP		01/27/2023	VARIOUS	2,100.000	129,600	XXX	103,222	111,174	(7,952)			(7,952)		103,222		26,378	26,378		XXX
68389X-10-5	ORACLE CORP		02/03/2023	SSB-CUSTODIAN SSBCUSTO	2,600.000	233,012	XXX	24,548	212,524	(187,976)			(187,976)		24,548		208,464	208,464	832	XXX
68622V-10-6	ORGANON & CO		06/23/2023	VARIOUS	993.000	24,576	XXX	13,716	103,366	(14,019)			(14,019)		13,716		10,860	10,860	295	XXX
693506-10-7	PPG INDUSTRIES INC		06/23/2023	VARIOUS	1,400.000	187,916	XXX	34,263	176,036	(141,773)			(141,773)		34,263		153,653	153,653	744	XXX
69351T-10-6	PPL CORP		05/04/2023	VARIOUS	4,000.000	113,321	XXX	112,406	116,880	(4,474)			(4,474)		112,406		915	915	1,860	XXX
693718-10-8	PACCAR INC		05/30/2023	VARIOUS	1,000.000	71,140	XXX	56,093	98,970	(9,887)			(9,887)		56,093		15,047	15,047	2,367	XXX
704326-10-7	PAYCHEX INC		01/24/2023	CREDIT SUISSE FIRST BOSTON CORPORATION F	100.000	11,831	XXX	12,243	11,556	687			687		12,243		(412)	(412)		XXX
713448-10-8	PEPSICO INC		08/16/2023	VARIOUS	2,400.000	436,371	XXX	129,559	433,584	(304,025)			(304,025)		129,559		306,812	306,812	8,073	XXX
714046-10-9	REVVITY INC		06/23/2023	VARIOUS	1,406.000	188,445	XXX	19,557	197,149	(177,592)			(177,592)		19,557		168,887	168,887	128	XXX
717081-10-3	PFIZER INC		05/30/2023	VARIOUS	9,400.000	390,939	XXX	157,277	481,656	(324,379)			(324,379)		157,277		233,662	233,662	5,002	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL INC		05/04/2023	ACADEMY SECURITIES INC	5,200.000	490,130	XXX	535,455	434,191	9,406			9,406		535,455		(45,325)	(45,325)	12,052	XXX
72346Q-10-4	PINNACLE FINANCIAL PARTNERS INC		01/24/2023	WILLIAMS CAPITAL GROUP LP WILLCAP	200.000	15,018	XXX	14,561	14,680	(120)			(120)		14,561		458	458		XXX
733174-70-0	POPULAR INC	D	07/24/2023	VARIOUS	6,000.000	367,041	XXX	224,902	397,920	(173,018)			(173,018)		224,902		142,139	142,139	8,250	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
737446-10-4	POST HOLDINGS INC		06/20/2023	VARIOUS	3,200.000	282,783	XXX	192,932	288,832	(95,900)			(95,900)		192,932		89,852	89,852		XXX
74144T-10-8	T ROWE PRICE GROUP INC		06/23/2023	VARIOUS	1,800.000	201,135	XXX	62,996	196,308	(133,313)			(133,313)		62,996		138,139	138,139	3,172	XXX
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		05/04/2023	ACADEMY SECURITIES INC	600.000	41,493	XXX	41,132	50,352	(9,221)			(9,221)		41,132		361	361	384	XXX
742718-10-9	PROCTER & GAMBLE CO/THE		06/23/2023	VARIOUS	8,000.000	1,159,265	XXX	631,050	1,212,480	(581,430)			(581,430)		631,050		528,216	528,216	11,728	XXX
743315-10-3	PROGRESSIVE CORP/THE		08/16/2023	VARIOUS	500.000	69,768	XXX	56,238	64,855	(8,617)			(8,617)		56,238		13,530	13,530	80	XXX
74340W-10-3	PROLOGIS INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	1,000.000	116,897	XXX	118,086	112,730	5,356			5,356		118,086		(1,190)	(1,190)	1,740	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP INC		05/30/2023	VARIOUS	1,600.000	95,141	XXX	92,354	98,032	(5,678)			(5,678)		92,354		2,788	2,788	912	XXX
74460D-10-9	PUBLIC STORAGE		04/03/2023	RBC CAPITAL MARKETS, LLC	100.000	30,827	XXX	29,334	28,019	1,315			1,315		29,334		1,492	1,492	300	XXX
74736K-10-1	QORVO INC		05/04/2023	VARIOUS	600.000	59,769	XXX	58,856	54,384	4,472			4,472		58,856		912	912		XXX
750236-10-1	RADIAN GROUP INC		05/25/2023	VARIOUS	23,300.000	532,193	XXX	526,701	444,331	82,370			82,370		526,701		5,492	5,492	3,848	XXX
754730-10-9	RAYMOND JAMES FINANCIAL INC		05/04/2023	ACADEMY SECURITIES INC	200.000	16,644	XXX	18,501	21,370	(2,870)			(2,870)		18,501		(1,857)	(1,857)	168	XXX
754907-10-3	RAYONIER INC		05/04/2023	ACADEMY SECURITIES INC	300.000	8,882	XXX	10,743	9,888	855			855		10,743		(1,862)	(1,862)	86	XXX
75513E-10-1	RTX CORP		05/04/2023	VARIOUS	4,500.000	435,631	XXX	424,371	454,140	(29,769)			(29,769)		424,371		11,260	11,260	2,475	XXX
758750-10-3	REGAL REXNORD CORP		05/04/2023	VARIOUS	200.000	26,254	XXX	25,869	23,996	1,873			1,873		25,869		386	386	105	XXX
758849-10-3	REGENCY CENTERS CORP		05/04/2023	SSB-CUSTODIAN SSBCUSTO	1,000.000	60,100	XXX	63,755	62,500	1,255			1,255		63,755		(3,655)	(3,655)	1,300	XXX
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/23/2023	SSB-CUSTODIAN SSBCUSTO	200.000	150,833	XXX	122,498	144,298	(21,800)			(21,800)		122,498		28,335	28,335		XXX
759509-10-2	RELIANCE STEEL & ALUMINUM CO		05/30/2023	VARIOUS	400.000	97,755	XXX	69,117	80,976	(11,859)			(11,859)		69,117		28,638	28,638	600	XXX
760759-10-0	REPUBLIC SERVICES INC		05/04/2023	ACADEMY SECURITIES INC	300.000	43,772	XXX	40,072	38,697	1,375			1,375		40,072		3,700	3,700	297	XXX
761152-10-7	RESMED INC		05/04/2023	VARIOUS	600.000	137,962	XXX	128,664	124,878	3,786			3,786		128,664		9,298	9,298	264	XXX
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		11/10/2023	VARIOUS	12,400.000	346,149	XXX	372,164	371,752	412			412		372,164		(26,015)	(26,015)	6,164	XXX
773903-10-9	ROCKWELL AUTOMATION INC		06/23/2023	VARIOUS	379.000	113,626	XXX	11,230	97,619	(86,389)			(86,389)		11,230		102,396	102,396	382	XXX
776696-10-6	ROPER TECHNOLOGIES INC		05/04/2023	VARIOUS	300.000	134,806	XXX	127,290	129,627	(2,337)			(2,337)		127,290		7,517	7,517	341	XXX
78409V-10-4	S&P GLOBAL INC		05/04/2023	VARIOUS	900.000	311,712	XXX	311,956	301,446	10,510			10,510		311,956		(244)	(244)	810	XXX
78442P-10-6	SLM CORP		12/13/2023	VARIOUS	35,756.000	566,979	XXX	343,135	593,550	(250,415)			(250,415)		343,135		223,844	223,844	9,664	XXX
80007P-86-9	SANDRIDGE ENERGY INC		09/25/2023	VARIOUS	20,700.000	326,797	XXX	275,419	352,521	(77,102)			(77,102)		275,419		51,378	51,378	35,530	XXX
806407-10-2	HENRY SCHEIN INC		05/04/2023	ACADEMY SECURITIES INC	500.000	39,552	XXX	39,313	39,935	(622)			(622)		39,313		239	239		XXX
808513-10-5	CHARLES SCHWAB CORP/THE		06/23/2023	VARIOUS	1,503.000	104,093	XXX	14,714	125,140	(110,425)			(110,425)		14,714		89,379	89,379	202	XXX
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		05/04/2023	STATE STREET BANK AND TRUST CO STSTBKUS	200.000	19,742	XXX	18,879	22,186	(3,308)			(3,308)		18,879		864	864	148	XXX
81211K-10-0	SEALED AIR CORP		06/20/2023	VARIOUS	16,100.000	660,892	XXX	818,108	803,068	15,040			15,040		818,108		(157,217)	(157,217)	4,600	XXX
816851-10-9	SEMPRA		06/23/2023	SSB-CUSTODIAN SSBCUSTO	600.000	86,250	XXX	76,110	92,724	(16,614)			(16,614)		76,110		10,140	10,140	1,401	XXX
817565-10-4	SERVICE CORP INTERNATIONAL/US		05/04/2023	STATE STREET BANK AND TRUST CO STSTBKUS	900.000	58,311	XXX	62,667	62,226	441			441		62,667		(4,356)	(4,356)	243	XXX
824348-10-6	SHERWIN-WILLIAMS CO/THE		05/04/2023	ACADEMY SECURITIES INC	500.000	113,526	XXX	115,626	118,665	(3,040)			(3,040)		115,626		(2,099)	(2,099)	303	XXX
827048-10-9	SILGAN HOLDINGS INC		05/30/2023	STATE STREET BANK AND TRUST CO STSTBKUS	400.000	18,452	XXX	16,981	20,736	(3,755)			(3,755)		16,981		1,471	1,471	72	XXX
82706C-10-8	SILICON MOTION TECHNOLOGY CORP	D	10/09/2023	VARIOUS	1,300.000	76,747	XXX	84,906							84,906		(8,159)	(8,159)		XXX
831865-20-9	A O SMITH CORP		06/23/2023	VARIOUS	1,200.000	77,028	XXX	70,651	68,688	1,963			1,963		70,651		6,377	6,377	360	XXX
842587-10-7	SOUTHERN CO/THE		08/16/2023	VARIOUS	2,100.000	146,073	XXX	131,271	149,961	(18,690)			(18,690)		131,271		14,802	14,802	2,548	XXX
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		05/08/2023	VARIOUS	11,000.000	720,396	XXX	617,552	670,120	(52,568)			(52,568)		617,552		102,844	102,844	1,848	XXX
848577-10-2	SPIRIT AIRLINES INC		12/15/2023	VARIOUS	1,100.000	16,675	XXX	18,077							18,077		(1,402)	(1,402)	220	XXX
84857L-10-1	SPIRE INC		04/04/2023	VARIOUS	10,900.000	764,984	XXX	686,202	750,574	(64,372)			(64,372)		686,202		78,782	78,782	15,696	XXX
84860W-30-0	SPIRIT REALTY CAPITAL INC		06/23/2023	VARIOUS	1,241.000	47,710	XXX	49,373	49,553	(180)			(180)		49,373		(1,664)	(1,664)	1,646	XXX
855244-10-9	STARBUCKS CORP		02/03/2023	SSB-CUSTODIAN SSBCUSTO	2,400.000	250,320	XXX	12,717	238,080	(225,363)			(225,363)		12,717		237,603	237,603		XXX
860372-10-1	STEWART INFORMATION SERVICES CORP		12/06/2023	VARIOUS	7,400.000	334,244	XXX	216,939	316,202	(99,263)			(99,263)		216,939		117,305	117,305	7,943	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
862121-10-0	STORE CAPITAL CORP		02/03/2023	CORPORATE ACTIONS	4,700.000	151,575	XXX	133,185	150,682	(17,497)			(17,497)		133,185		18,390	18,390		XXX
863667-10-1	STRYKER CORP		08/16/2023	VARIOUS	1,100.000	311,833	XXX	120,512	268,939	(148,427)			(148,427)		120,512		191,321	191,321	1,725	XXX
871607-10-7	SYNOPSYS INC		05/04/2023	VARIOUS	600.000	216,757	XXX	191,971	191,574	397			397		191,971		24,786	24,786		XXX
87162W-10-0	TD SYNNEX CORP		06/20/2023	VARIOUS	3,100.000	312,986	XXX	328,528	293,601	34,927			34,927		328,528		(15,542)	(15,542)	1,494	XXX
872540-10-9	TJX COS INC/THE		05/30/2023	VARIOUS	4,300.000	331,884	XXX	280,238	342,280	(62,042)			(62,042)		280,238		51,646	51,646	2,233	XXX
872590-10-4	T-MOBILE US INC		05/04/2023	VARIOUS	3,000.000	430,132	XXX	434,054	420,000	14,054			14,054		434,054		(3,922)	(3,922)		XXX
87612E-10-6	TARGET CORP		02/03/2023	VARIOUS	221.000	39,038	XXX	6,126	32,938	(26,812)			(26,812)		6,126		32,912	32,912		XXX
879360-10-5	TELEDYNE TECHNOLOGIES INC		05/04/2023	ACADEMY SECURITIES INC	200.000	81,617	XXX	75,605	79,982	(4,378)			(4,378)		75,605		6,012	6,012		XXX
879369-10-6	TELEFLEX INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	23,730	XXX	16,487	24,963	(8,476)			(8,476)		16,487		7,242	7,242	68	XXX
88162G-10-3	TETRA TECH INC		05/04/2023	STATE STREET BANK AND TRUST CO STSTBKUS	100.000	13,911	XXX	13,697	14,519	(822)			(822)		13,697		214	214	23	XXX
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		03/30/2023	VARIOUS	12,900.000	711,584	XXX	791,021	777,999	13,022			13,022		791,021		(79,437)	(79,437)		XXX
882508-10-4	TEXAS INSTRUMENTS INC		08/16/2023	VARIOUS	2,400.000	410,267	XXX	72,193	396,528	(324,335)			(324,335)		72,193		338,074	338,074	6,076	XXX
883556-10-2	THERMO FISHER SCIENTIFIC INC		08/16/2023	VARIOUS	1,800.000	996,022	XXX	56,687	991,242	(934,556)			(934,556)		56,687		939,335	939,335	1,170	XXX
88579Y-10-1	3M CO		06/23/2023	VARIOUS	3,900.000	411,433	XXX	189,930	467,688	(277,758)			(277,758)		189,930		221,503	221,503	7,950	XXX
892356-10-6	TRACTOR SUPPLY CO		05/30/2023	VARIOUS	300.000	64,524	XXX	54,087	67,491	(13,404)			(13,404)		54,087		10,436	10,436	618	XXX
892672-10-6	TRADEWEB MARKETS INC		05/04/2023	ACADEMY SECURITIES INC	300.000	20,903	XXX	17,235	19,479	(2,244)			(2,244)		17,235		3,668	3,668	27	XXX
89417E-10-9	TRAVELERS COS INC/THE		02/03/2023	VARIOUS	900.000	164,446	XXX	33,308	168,741	(135,433)			(135,433)		33,308		131,139	131,139		XXX
89531P-10-5	TREX CO INC		01/24/2023	BANK OF AMERICA CORPORATION.	500.000	25,900	XXX	22,381	21,165	1,216			1,216		22,381		3,519	3,519		XXX
902252-10-5	TYLER TECHNOLOGIES INC		01/24/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	100.000	32,177	XXX	25,443	32,241	(6,798)			(6,798)		25,443		6,734	6,734		XXX
902494-10-3	TYSON FOODS INC		04/03/2023	VARIOUS	1,300.000	80,071	XXX	85,149	80,925	4,224			4,224		85,149		(5,078)	(5,078)	336	XXX
902681-10-5	UGI CORP		07/05/2023	VARIOUS	10,000.000	326,976	XXX	312,944	370,700	(57,756)			(57,756)		312,944		14,032	14,032	7,947	XXX
902973-30-4	US BANCORP		05/04/2023	VARIOUS	2,000.000	67,843	XXX	86,883	87,220	(337)			(337)		86,883		(19,040)	(19,040)	1,920	XXX
907818-10-8	UNION PACIFIC CORP		08/16/2023	VARIOUS	3,700.000	771,519	XXX	50,911	766,159	(715,248)			(715,248)		50,911		720,608	720,608	4,160	XXX
912909-10-8	UNITED STATES STEEL CORP		09/26/2023	VARIOUS	34,800.000	1,044,095	XXX	749,099	871,740	(122,641)			(122,641)		749,099		294,996	294,996	2,530	XXX
91307C-10-2	UNITED THERAPEUTICS CORP		02/03/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	74.000	18,755	XXX	11,053	20,579	(9,526)			(9,526)		11,053		7,703	7,703		XXX
91324P-10-2	UNITEDHEALTH GROUP INC		08/16/2023	VARIOUS	3,600.000	1,732,297	XXX	101,543	1,908,648	(1,807,105)			(1,807,105)		101,543		1,630,754	1,630,754	5,886	XXX
91347P-10-5	UNIVERSAL DISPLAY CORP		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	27,189	XXX	21,620	21,608	12			12		21,620		5,570	5,570	140	XXX
922475-10-8	VEEVA SYSTEMS INC		01/24/2023	UBS WARBURG LLC WARBURGD	800.000	135,337	XXX	146,011	129,104	16,907			16,907		146,011		(10,674)	(10,674)		XXX
92343E-10-2	VERISIGN INC		02/03/2023	SSB-CUSTODIAN SSBCUSTO	300.000	65,319	XXX	6,761	61,632	(54,872)			(54,872)		6,761		58,559	58,559		XXX
92343V-10-4	VERIZON COMMUNICATIONS INC		06/23/2023	VARIOUS	5,700.000	205,852	XXX	226,924	1,970	499			499		226,924		(21,072)	(21,072)	3,752	XXX
92532F-10-0	VERTEX PHARMACEUTICALS INC		05/30/2023	VARIOUS	600.000	196,787	XXX	175,532	173,268	2,264			2,264		175,532		21,255	21,255		XXX
92826C-83-9	VISA INC		08/16/2023	VARIOUS	6,300.000	1,444,758	XXX	135,923	1,308,888	(1,172,966)			(1,172,966)		135,923		1,308,835	1,308,835	3,375	XXX
92840M-10-2	VISTRA CORP		12/13/2023	VARIOUS	22,600.000	701,045	XXX	380,987	524,320	(143,333)			(143,333)		380,987		320,057	320,057	9,495	XXX
928881-10-1	VONTIER CORP		10/11/2023	VARIOUS	3,400.000	108,212	XXX	86,165							86,165		22,048	22,048	170	XXX
929160-10-9	VULCAN MATERIALS CO		06/23/2023	VARIOUS	400.000	83,875	XXX	58,329	70,044	(11,715)			(11,715)		58,329		25,546	25,546	344	XXX
92936U-10-9	WP CAREY INC		05/04/2023	SSB-CUSTODIAN SSBCUSTO	2,300.000	166,083	XXX	178,322	179,745	(1,423)			(1,423)		178,322		(12,239)	(12,239)	4,904	XXX
931142-10-3	WALMART INC		05/30/2023	VARIOUS	3,000.000	435,487	XXX	178,830	425,370	(246,540)			(246,540)		178,830		256,657	256,657	3,618	XXX
931427-10-8	WALGREENS BOOTS ALLIANCE INC		04/03/2023	RBC CAPITAL MARKETS, LLC	291.000	10,321	XXX	7,385	10,872	(3,487)			(3,487)		7,385		2,937	2,937	140	XXX
94106L-10-9	WASTE MANAGEMENT INC		02/03/2023	SSB-CUSTODIAN SSBCUSTO	700.000	105,742	XXX	16,184	109,816	(93,632)			(93,632)		16,184		89,558	89,558		XXX
941848-10-3	WATERS CORP		06/23/2023	VARIOUS	500.000	162,540	XXX	17,584	171,290	(153,706)			(153,706)		17,584		144,955	144,955		XXX
942622-20-0	WATSCO INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	36,526	XXX	24,030	24,940	(910)			(910)		24,030		12,496	12,496	490	XXX
95040Q-10-4	WELLTOWER INC		06/23/2023	VARIOUS	1,700.000	127,459	XXX	115,152	111,435	3,717			3,717		115,152		12,307	12,307	1,830	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
95082P-10-5	WESCO INTERNATIONAL INC		11/03/2023	VARIOUS	3,400.000	521,095	XXX	293,050	425,680	(132,630)			(132,630)		293,050		228,045	228,045	1,125	XXX
955306-10-5	WEST PHARMACEUTICAL SERVICES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	36,699	XXX	22,474	23,535	(1,061)			(1,061)		22,474		14,226	14,226	38	XXX
957638-10-9	WESTERN ALLIANCE BANCORP		12/14/2023	VARIOUS	7,100.000	348,449	XXX	212,379							212,379		136,070	136,070	5,233	XXX
959802-10-9	WESTERN UNION CO/THE		04/03/2023	RBC CAPITAL MARKETS, LLC	2,769.000	30,606	XXX	24,430	38,129	(13,699)			(13,699)		24,430		6,176	6,176	651	XXX
96208T-10-4	WEX INC		02/10/2023	VARIOUS	2,000.000	400,656	XXX	343,274	327,300	15,974			15,974		343,274		57,382	57,382		XXX
97650W-10-8	WINTRUST FINANCIAL CORP		05/04/2023	VARIOUS	700.000	47,277	XXX	57,745	59,164	(1,419)			(1,419)		57,745		(10,468)	(10,468)	280	XXX
980745-10-3	WOODWARD INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200.000	22,829	XXX	18,751	19,322	(572)			(572)		18,751		4,079	4,079	88	XXX
98419M-10-0	XYLEM INC/NY		06/23/2023	VARIOUS	400.000	44,411	XXX	5,802	44,228	(38,426)			(38,426)		5,802		38,609	38,609	264	XXX
988498-10-1	YUM! BRANDS INC		05/30/2023	VARIOUS	600.000	78,359	XXX	68,652	76,848	(8,196)			(8,196)		68,652		9,706	9,706	605	XXX
98850P-10-9	YUM CHINA HOLDINGS INC	D	02/03/2023	VARIOUS	762.000	44,788	XXX	4,118	41,643	(37,525)			(37,525)		4,118		40,670	40,670		XXX
989207-10-5	ZEBRA TECHNOLOGIES CORP		05/04/2023	ACADEMY SECURITIES INC	100.000	26,378	XXX	25,462	25,641	(179)			(179)		25,462		915	915		XXX
98978V-10-3	ZOETIS INC		06/23/2023	VARIOUS	1,600.000	265,300	XXX	153,885	234,480	(80,595)			(80,595)		153,885		111,415	111,415	1,013	XXX
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC		01/24/2023	WILLIAMS CAPITAL GROUP LP WILLCAP	200.000	13,996	XXX	16,222	13,548	2,674			2,674		16,222		(2,226)	(2,226)		XXX
G0176J-10-9	ALLEGION PLC		05/04/2023	ACADEMY SECURITIES INC	100.000	10,722	XXX	11,281	10,526	755			755		11,281		(559)	(559)	45	XXX
G1151C-10-1	ACCENTURE PLC		08/16/2023	VARIOUS	2,100.000	624,165	XXX	240,291	560,364	(320,073)			(320,073)		240,291		383,874	383,874	3,920	XXX
G21810-10-9	CLARIVATE PLC		12/21/2023	VARIOUS	14,300.000	128,391	XXX	136,781							136,781		(8,390)	(8,390)		XXX
G29183-10-3	EATON CORP PLC		05/30/2023	VARIOUS	800.000	141,994	XXX	115,362	125,560	(10,198)			(10,198)		115,362		26,633	26,633	1,118	XXX
G3075P-10-1	ENSTAR GROUP LTD	D	09/25/2023	VARIOUS	3,555.000	868,069	XXX	734,801	821,347	(86,546)			(86,546)		734,801		133,268	133,268		XXX
G3223R-10-8	EVEREST GROUP LTD		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	100.000	34,565	XXX	26,637	33,127	(6,490)			(6,490)		26,637		7,928	7,928	330	XXX
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD	D	04/05/2023	VARIOUS	20,700.000	435,764	XXX	454,182	432,837	21,345			21,345		454,182		(18,418)	(18,418)	725	XXX
G54950-10-3	LINDE PLC		05/04/2023	VARIOUS	900.000	323,162	XXX	278,922	293,562	(14,640)			(14,640)		278,922		44,239	44,239	1,148	XXX
G5960L-10-3	MEDTRONIC PLC		05/30/2023	VARIOUS	1,200.000	103,777	XXX	108,267	93,264	15,003			15,003		108,267		(4,490)	(4,490)	1,632	XXX
G6564A-10-5	NOMAD FOODS LTD	D	11/13/2023	VARIOUS	31,800.000	573,659	XXX	548,232	548,232						548,232		25,427	25,427		XXX
G6700G-10-7	NVENT ELECTRIC PLC	D	06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	1,200.000	57,825	XXX	38,007	46,164	(8,157)			(8,157)		38,007		19,818	19,818	420	XXX
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	D	06/23/2023	VARIOUS	300.000	58,619	XXX	49,654	55,269	(5,615)			(5,615)		49,654		8,964	8,964	114	XXX
G7S00T-10-4	PENTAIR PLC	D	06/23/2023	VARIOUS	300.000	17,434	XXX	13,475	13,494	(19)			(19)		13,475		3,959	3,959	132	XXX
G9456A-10-0	GOLAR LNG LTD	D	09/13/2023	VARIOUS	4,900.000	116,271	XXX	61,661	111,671	(50,010)			(50,010)		61,661		54,610	54,610	2,450	XXX
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROUP LTD		10/04/2023	SANFORD BERNSTEIN AND CO	600.000	894,406	XXX	549,993	848,598	(298,605)			(298,605)		549,993		344,414	344,414	100	XXX
G96629-10-3	WILLIS TOWERS WATSON PLC	D	05/04/2023	VARIOUS	500.000	114,912	XXX	117,085	122,290	(5,205)			(5,205)		117,085		(2,173)	(2,173)	830	XXX
G97822-10-3	PERRIGO CO PLC		06/20/2023	VARIOUS	15,500.000	549,686	XXX	581,576	528,395	53,181			53,181		581,576		(31,890)	(31,890)	5,460	XXX
H1467J-10-4	CHUBB LTD		05/30/2023	VARIOUS	1,900.000	367,560	XXX	337,526	419,140	(81,614)			(81,614)		337,526		30,034	30,034	3,154	XXX
H84989-10-4	TE CONNECTIVITY LTD		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	96.000	12,778	XXX	3,050	11,021	(7,970)			(7,970)		3,050		9,728	9,728	110	XXX
L72967-10-9	ORION SA		12/15/2023	VARIOUS	32,200.000	780,220	XXX	520,913	573,482	(52,569)			(52,569)		520,913		259,307	259,307	1,453	XXX
Y41053-10-2	INTERNATIONAL SEAWAYS INC		03/30/2023	VARIOUS	14,000.000	609,480	XXX	358,928	518,280	(159,352)			(159,352)		358,928		250,552	250,552	13,800	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						110,494,467	XXX	69,030,963	100,327,151	(33,926,889)			(33,926,889)		69,030,963		41,463,505	41,463,505	815,204	XXX
Common Stocks: Mutual Funds Designations Assigned by the SVO																				
19766Q-78-3	COLUMBIA PYRFORD INTERNATIONAL STOCK FUND		06/16/2023	CHICAGO MUTUAL FUNDS	2,838,136.710	39,250,000	XXX	34,227,929	36,526,819	(2,298,891)			(2,298,891)		34,227,929		5,022,071	5,022,071	2,593	XXX
233203-37-1	DFA INTERNATIONAL CORE EQUITY PORTFOLIO		06/16/2023	CHICAGO MUTUAL FUNDS	2,471,500.310	36,250,000	XXX	28,521,114	33,389,969	(4,868,856)			(4,868,856)		28,521,114		7,728,886	7,728,886	31,465	XXX
552746-36-4	MFS EMERGING MARKETS DEBT FUND		06/28/2023	CHICAGO MUTUAL FUNDS	957,780.880	11,000,000	XXX	11,253,852	11,004,902	248,950			248,950		11,253,852		(253,852)	(253,852)	427,305	XXX
87234N-76-5	TCW EMERGING MARKETS INCOME FUND		01/01/2023	Post Sale Income			XXX												671	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
893509-22-4	TRANSAMERICA INTERNATIONAL EQUITY		06/16/2023	CHICAGO MUTUAL FUNDS	1,853,891.050	36,250,000	XXX	31,230,708	33,258,805	(2,028,098)			(2,028,098)		31,230,708		5,019,292	5,019,292	2,350	XXX
5319999999 – Common Stocks: Mutual Funds Designations Assigned by the SVO						122,750,000	XXX	105,233,602	114,180,496	(8,946,894)			(8,946,894)		105,233,602		17,516,398	17,516,398	464,384	XXX
Common Stocks: Closed-End Funds Designations Assigned by the SVO																				
09248X-10-0	BLACKROCK TAXABLE MUNICIPAL BOND TRUST		04/04/2023	Northern Trust Corp	1,600.000	28,810	XXX	25,852	26,944	(1,092)			(1,092)		25,852		2,957	2,957	494	XXX
09249E-10-1	BLACKROCK CORE BOND TRUST		12/18/2023	VARIOUS	101,573.000	1,041,539	XXX	1,100,271	1,054,328	45,943			45,943		1,100,271		(58,733)	(58,733)	67,969	XXX
092508-10-0	BLACKROCK CREDIT ALLOCATION INCOME TRUST		08/28/2023	VARIOUS	107,483.000	1,062,875	XXX	1,675,321	1,085,578	589,742			589,742		1,675,321		(612,446)	(612,446)	65,256	XXX
09254L-10-7	BLACKROCK MUNIHOLDINGS CALIFORNIA QUALITY FUND INC		08/17/2023	Northern Trust Corp	22,900.000	238,861	XXX	289,841	245,946	43,895			43,895		289,841		(50,980)	(50,980)	6,366	XXX
09255K-10-8	BLACKROCK ENHANCED GOVERNMENT FUND INC		11/21/2023	CORPORATE ACTIONS	8,841.000	86,111	XXX	112,372	85,581	26,791			26,791		112,372		(26,260)	(26,260)	3,956	XXX
258623-10-7	DOUBLELINE OPPORTUNISTIC CREDIT FUND		04/03/2023	Northern Trust Corp	1,019.000	14,724	XXX	20,051	15,132	4,919			4,919		20,051		(5,327)	(5,327)	336	XXX
27827X-10-1	EATON VANCE MUNICIPAL BOND FUND		08/24/2023	CAPITAL INSTITUTIONAL SERVICES, INC.	2,942.000	28,125	XXX	32,848	30,567	2,281			2,281		32,848		(4,723)	(4,723)	723	XXX
27828V-10-4	EATON VANCE SHORT DURATION DIVERSIFIED INCOME FUND		10/06/2023	VARIOUS	32,470.000	335,402	XXX	433,445	330,869	102,576			102,576		433,445		(98,043)	(98,043)	13,978	XXX
401664-10-7	GUGGENHEIM TAXABLE MUNICIPAL BOND & INVESTMENT GRADE DEBT TR		04/28/2023	Northern Trust Corp	12,987.000	217,489	XXX	200,058	212,467	(12,409)			(12,409)		200,058		17,431	17,431	6,403	XXX
410123-10-3	JOHN HANCOCK INCOME SECURITIES TRUST		10/06/2023	Northern Trust Corp	1,200.000	12,030	XXX	19,176	12,780	6,396			6,396		19,176		(7,146)	(7,146)	332	XXX
46131J-10-3	INVESCO MUNICIPAL TRUST		08/24/2023	Northern Trust Corp	12,500.000	112,624	XXX	134,996	123,750	11,246			11,246		134,996		(22,372)	(22,372)	3,290	XXX
46131M-10-6	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS		08/18/2023	Northern Trust Corp	26,000.000	243,470	XXX	289,609	261,300	28,309			28,309		289,609		(46,139)	(46,139)	6,760	XXX
46132C-10-7	INVESCO MUNICIPAL OPPORTUNITY TRUST		08/24/2023	Northern Trust Corp	10,000.000	89,999	XXX	106,422	99,100	7,322			7,322		106,422		(16,423)	(16,423)	2,623	XXX
46132E-10-3	INVESCO ADVANTAGE MUNICIPAL INCOME TRUST II		08/24/2023	Northern Trust Corp	36,206.000	298,323	XXX	335,362	311,010	24,352			24,352		335,362		(37,038)	(37,038)	7,617	XXX
46132L-10-7	INVESCO BOND FUND		12/27/2023	VARIOUS	21,664.000	331,112	XXX	443,778	339,692	104,087			104,087		443,778		(112,666)	(112,666)	15,501	XXX
46135X-10-8	INVESCO HIGH INCOME 2023 TARGET TERM FUND		09/11/2023	CAPITAL INSTITUTIONAL SERVICES, INC.	63,798.000	461,228	XXX	544,012	512,936	31,077			31,077		544,012		(82,784)	(82,784)	18,023	XXX
46136K-10-5	INVESCO HIGH INCOME 2024 TARGET TERM FUND		10/12/2023	VARIOUS	64,649.000	447,813	XXX	638,286	522,364	115,922			115,922		638,286		(190,473)	(190,473)	18,126	XXX
55273C-10-7	MFS INTERMEDIATE INCOME TRUST		08/28/2023	MISCHLER FINANCIAL GROUP, INC.	4,715.000	12,763	XXX	17,351	13,013	4,338			4,338		17,351		(4,589)	(4,589)	703	XXX
64124P-10-1	NEUBERGER BERMAN MUNICIPAL FUND INC		10/31/2023	Northern Trust Corp	0.317	3	XXX	3							3					XXX
670657-10-5	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND		12/21/2023	CAPITAL INSTITUTIONAL SERVICES, INC.	66,300.000	703,779	XXX	1,014,440	753,831	260,609			260,609		1,014,440		(310,660)	(310,660)	20,678	XXX
67066V-10-1	NUVEEN QUALITY MUNICIPAL INCOME FUND		08/28/2023	VARIOUS	30,000.000	326,209	XXX	465,876	354,000	111,876			111,876		465,876		(139,667)	(139,667)	8,970	XXX
67070X-10-1	NUVEEN MUNICIPAL CREDIT INCOME FUND		12/26/2023	VARIOUS	32,217.773	385,573	XXX	411,471	369,873	24,488			24,488		411,471		(25,898)	(25,898)	4,410	XXX
67071L-10-6	NUVEEN AMT-FREE MUNICIPAL CREDIT INCOME FUND		08/28/2023	Northern Trust Corp	30,000.000	336,184	XXX	358,779	364,200	(5,421)			(5,421)		358,779		(22,595)	(22,595)	8,950	XXX
67072C-10-5	NUVEEN PREFERRED & INCOME SECURITIES FUND		05/17/2023	VARIOUS	96,001.000	605,248	XXX	965,516	652,807	312,709			312,709		965,516		(360,268)	(360,268)	15,242	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
67073B-10-6	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND		12/05/2023	VARIOUS	276,215.250	1,741,695	XXX	2,733,129	2,010,846	722,283			722,283		2,733,129		(991,434)	(991,434)	53,070	XXX
67075A-10-6	NUVEEN PREFERRED & INCOME TERM FUND		04/06/2023	MISCHLER FINANCIAL GROUP, INC.	13,900.000	243,647	XXX	257,974	258,262	(288)			(288)		257,974		(14,327)	(14,327)	4,796	XXX
72200X-10-4	PIMCO STRATEGIC INCOME FUND INC		12/29/2023	VARIOUS	232,653.000	1,318,483	XXX	1,646,767	1,149,306	497,462			497,462		1,646,767		(328,285)	(328,285)	70,762	XXX
957664-10-5	WESTERN ASSET PREMIER BOND FUND		09/12/2023	VARIOUS	64,207.000	699,689	XXX	917,367	683,162	234,205			234,205		917,367		(217,678)	(217,678)	29,529	XXX
95766R-10-4	WESTERN ASSET INFLATION-LINKED OPPORTUNITIES & INCOME FUND		08/24/2023	CAPITAL INSTITUTIONAL SERVICES, INC.	372,183.000	3,432,305	XXX	5,019,900	3,398,031	1,621,870			1,621,870		5,019,900		(1,587,595)	(1,587,595)	66,925	XXX
95790A-10-1	WESTERN ASSET INVESTMENT GRADE DEFINED OPPORTUNITY TRUST INC		03/24/2023	Northern Trust Corp	3,600.000	60,446	XXX	62,362	58,608	3,754			3,754		62,362		(1,915)	(1,915)	701	XXX
5719999999 – Common Stocks: Closed-End Funds Designations Assigned by the SVO						14,916,560	XXX	20,272,638	15,336,284	4,919,241			4,919,241		20,272,638		(5,356,078)	(5,356,078)	522,488	XXX
5989999997 – Subtotals - Common Stocks - Part 4						248,161,027	XXX	194,537,202	229,843,931	(37,954,543)			(37,954,543)		194,537,202		53,623,825	53,623,825	1,802,076	XXX
5989999998 – Summary Item from Part 5 for Common Stocks						6,495,707	XXX	7,119,868							7,119,868		(624,162)	(624,162)	50,276	XXX
5989999999 – Subtotals - Common Stocks						254,656,734	XXX	201,657,070	229,843,931	(37,954,543)			(37,954,543)		201,657,070		52,999,663	52,999,663	1,852,352	XXX
5999999999 – Subtotals - Preferred and Common Stocks						283,896,286	XXX	229,728,917	257,402,531	(38,619,534)	(238,437)		(38,857,971)		229,090,349		54,805,937	54,805,937	2,771,546	XXX
6009999999 – Totals						646,959,317	XXX	606,803,812	567,053,482	(34,835,977)	(1,145,176)	173,412	(36,154,566)		595,399,861		51,645,711	51,645,711	11,131,368	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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds: U.S. Governments																				
912810-TN-8	US TREASURY N/B 3.625 15/02/53		03/31/2023	ICBC FINANCIAL SERVICES LLC - FI BROKER	12/05/2023	VARIOUS	900,000	887,344	797,778	887,451		107		107			(89,673)	(89,673)	19,159	4,236
91282C-FW-6	US TREASURY N/B 4.5 15/11/25		08/18/2023	ICBC FINANCIAL SERVICES LLC - FI BROKER	08/23/2023	VARIOUS	4,400,000	4,393,754	4,367,496	4,392,372		(1,382)		(1,382)			(24,876)	(24,876)	72,171	61,410
0109999999 – Bonds: U.S. Governments							5,300,000	5,281,098	5,165,274	5,279,823		(1,275)		(1,275)			(114,549)	(114,549)	91,330	65,646
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3130AW-C5-7	FEDERAL HOME LOAN BANK 6.25 21/06/28		05/30/2023	PERSHING LLC	08/21/2023	VARIOUS	5,000,000	5,000,000	5,000,000	5,000,000									52,083	
3134GY-SL-7	FREDDIE MAC 5.05 22/05/26		05/17/2023	D. A. DAVIDSON & CO. INC. DADAVINC	11/22/2023	VARIOUS	4,500,000	4,500,000	4,500,000	4,500,000									108,575	
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							9,500,000	9,500,000	9,500,000	9,500,000									160,658	
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
00827B-AB-2	AFFIRM HOLDINGS INC 0 15/11/26		03/31/2023	VARIOUS	06/01/2023	J.P. MORGAN SECURITIES LLC-514105	813,000	540,504	549,791	557,360		16,856		16,856			(7,569)	(7,569)		
009066-AB-7	AIRBNB INC 0 15/03/26		03/16/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	07/17/2023	BANK OF AMERICA CORPORATION.	530,000	459,160	471,965	466,386		7,226		7,226			5,579	5,579		
013817-AJ-0	ARCONIC INC 5.9 01/02/27		04/25/2023	SUNTRUST ROBINSON HUMPHREY, INC.	06/21/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	633,000	649,616	640,913	648,991		(626)		(626)			(8,078)	(8,078)	14,731	8,922
018802-AB-4	ALLIANT ENERGY CORP 3.875 15/03/26		06/28/2023	VARIOUS	12/28/2023	BARCLAYS CAPITAL INC BARCUS31	1,020,000	1,041,170	1,012,945	1,036,525		(4,645)		(4,645)			(23,580)	(23,580)	32,938	9,537
03969A-AR-1	ARDAGH PKG FIN/HLDGS USA 5.25 15/08/27		01/30/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	06/20/2023	BARCLAYS BANK PLC NY BARCNY	300,000	248,250	258,000	251,854		3,604		3,604			6,146	6,146	9,494	3,325
053773-BG-1	AVIS BUDGET CAR/FINANCE 4.75 01/04/28		02/06/2023	PERSHING LLC	03/23/2023	BARCLAYS BANK PLC NY BARCNY	500,000	447,500	442,500	448,653		1,153		1,153			(6,153)	(6,153)	11,611	8,378
05464C-AB-7	AXON ENTERPRISE INC 0.5 15/12/27		07/07/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	12/27/2023	JEFFERIES & COMPANY JEFFERIE	275,000	287,423	345,868	286,116		(1,307)		(1,307)			59,752	59,752	741	99
07317Q-AJ-4	BAYTEX ENERGY CORP 8.5 30/04/30	A	04/13/2023	RBC CAPITAL MARKETS, LLC	04/13/2023	OPPENHEIMER AND CO, INC	25,000	24,677	25,125	24,679		1		1			446	446		
090043-AB-6	BILL.COM HOLDINGS INC 0 01/12/25		02/02/2023	BARCLAYS BANK PLC BARCLABP	05/02/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	271,000	285,843	248,014	271,000		(14,843)		(14,843)			(22,986)	(22,986)		
12769G-AB-6	CAESARS ENTERTAIN INC 7 15/02/30		01/23/2023	CREDIT SUISSE FIRST BOSTON CORPORATION F	01/24/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	175,000	175,000	176,531	175,000							1,531	1,531		
143658-BU-5	CARNIVAL CORP 5.75 01/12/27		03/23/2023	BARCLAYS BANK PLC BARCLABP	05/22/2023	VARIOUS	231,000	237,906	263,133	237,716		(191)		(191)			25,417	25,417	6,758	4,760
156504-AL-6	CENTURY COMMUNITIES 6.75 01/06/27		03/02/2023	J.P. MORGAN SECURITIES INC JPMORG4	07/31/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	500,000	487,094	501,875	488,168		1,074		1,074			13,707	13,707	22,594	8,808
207410-AH-4	CONMED CORP 2.25 15/06/27		07/27/2023	JEFFERIES & COMPANY JEFFERIE	09/06/2023	BANK OF AMERICA CORPORATION.	240,000	250,200	237,600	249,942		(258)		(258)			(12,342)	(12,342)	1,245	690
222070-AE-4	COTY INC 5 15/04/26		05/25/2023	VARIOUS	12/05/2023	VARIOUS	400,000	386,688	391,610	388,933		2,246		2,246			2,676	2,676	12,703	2,208

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
226373-AQ-1	CRESTWOOD MID PARTNER LP 5.625 01/05/27		01/12/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	12/12/2023	BARCLAYS BANK PLC NY BARCNY	525,000	502,688	517,020	506,889		4,202		4,202			10,131	10,131	33,059	6,234
26210C-AD-6	DROPBOX INC 0 01/03/28		03/14/2023	JEFFERIES & COMPANY JEFFERIE	08/09/2023	VARIOUS	550,000	464,616	522,475	469,606		4,990		4,990			52,869	52,869		
29355A-AH-0	ENPHASE ENERGY INC 0 01/03/26		01/24/2023	VARIOUS	09/15/2023	WELLS FARGO BANK, N.A.	628,000	682,186	551,358	628,000		(54,186)		(54,186)			(76,642)	(76,642)		
298736-AL-3	EURONET WORLDWIDE INC 0.75 15/03/49		02/08/2023	BNP PARIBAS, NEW YORK BRANCH	09/08/2023	VARIOUS	600,000	594,931	552,900	595,026		95		95			(42,126)	(42,126)	4,296	1,813
30212P-BE-4	EXPEDIA GROUP INC 0 15/02/26		02/07/2023	VARIOUS	06/23/2023	VARIOUS	1,000,000	904,893	878,835	916,967		12,075		12,075			(38,132)	(38,132)		
345397-C9-2	FORD MOTOR CREDIT CO LLC 6.8 12/05/28		04/05/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	11/07/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	275,000	275,344	275,385	275,309		(35)		(35)			76	76	11,064	57
345397-ZR-7	FORD MOTOR CREDIT CO LLC 5.113 03/05/29		04/18/2023	J.P. MORGAN SECURITIES INC JPMORG4	11/14/2023	BARCLAYS BANK PLC NY BARCNY	600,000	564,000	553,620	566,856		2,856		2,856			(13,236)	(13,236)	31,786	14,231
34965K-AA-5	FORTREA HOLDINGS INC 7.5 01/07/30		06/12/2023	BARCLAYS BANK PLC NY BARCNY	12/01/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	250,000	250,000	249,688	250,000							(313)	(313)	8,229	
366651-AG-2	GARTNER INC 3.625 15/06/29		04/06/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	12/18/2023	WELLS FARGO BANK, N.A.	725,000	654,313	652,500	661,097		6,784		6,784			(8,597)	(8,597)	26,646	8,451
40637H-AF-6	HALOZYME THERAPEUTICS IN 1 15/08/28		07/14/2023	VARIOUS	07/18/2023	CITIGROUP GLOBAL MARKETS INC/SMITH BARNE	500,000	446,100	491,593	448,876		2,776		2,776			42,717	42,717	2,153	661
410345-AL-6	HANESBRANDS INC 4.875 15/05/26		06/29/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	08/23/2023	BARCLAYS BANK PLC NY BARCNY	275,000	256,781	257,125	257,609		828		828			(484)	(484)	3,724	1,788
47010B-AM-6	JAGUAR LAND ROVER AUTOMO 5.5 15/07/29	D	02/08/2023	VARIOUS	03/23/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	300,000	247,375	234,750	248,192		817		817			(13,442)	(13,442)	3,300	1,085
477839-AB-0	JOHN BEAN TECHNOLOGIES C 0.25 15/05/26		04/20/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	10/11/2023	WELLS FARGO BANK N.A.	320,000	294,022	285,812	297,809		3,787		3,787			(11,998)	(11,998)	729	353
49803X-AB-9	KITE REALTY GROUP LP 0.75 01/04/27		03/14/2023	BARCLAYS BANK PLC BARCLABP	05/02/2023	BARCLAYS BANK PLC BARCLABP	126,000	115,356	115,824	115,674		317		317			151	151	559	433
50187T-AH-9	LGI HOMES INC 8.75 15/12/28		11/17/2023	WELLS FARGO BANK, N.A.	11/17/2023	WELLS FARGO BANK, N.A.	100,000	100,000	100,250	100,000							250	250		
527298-BR-3	LEVEL 3 FINANCING INC 4.25 01/07/28		01/18/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	04/12/2023	J.P. MORGAN SECURITIES INC JPMORG4	400,000	332,000	206,000	334,340		2,340		2,340			(128,340)	(128,340)	4,864	897
538034-AZ-2	LIVE NATION ENTERTAINMEN 3.125 15/01/29		02/27/2023	VARIOUS	05/05/2023	VARIOUS	739,000	754,965	740,439	754,270		(695)		(695)			(13,831)	(13,831)	7,128	534
596278-AB-7	MIDDLEBY CORP 1 01/09/25		08/31/2023	OPPENHEIMER AND CO, INC	10/13/2023	Mizuho Securities USA	410,000	504,813	442,038	499,313		(5,499)		(5,499)			(57,275)	(57,275)	524	46
61774T-SJ-2	MORGAN STANLEY FIN LLC 0.25 27/01/28		01/23/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	11/30/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	1,444,000	1,480,100	1,324,466	1,444,000		(36,100)		(36,100)			(119,534)	(119,534)	1,747	
654744-AC-5	NISSAN MOTOR CO 4.345 17/09/27		04/25/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	06/21/2023	RBC CAPITAL MARKETS, LLC	1,500,000	1,387,500	1,373,190	1,390,939		3,439		3,439			(17,749)	(17,749)	17,259	7,242
66977W-AT-6	NOVA CHEMICALS CORP 8.5 15/11/28	A	11/09/2023	RBC CAPITAL MARKETS, LLC	11/09/2023	ROBERT W. BAIRD LIMITED ROBERTWB	25,000	24,997	25,406	24,997							409	409		

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
682189-AT-2	ON SEMICONDUCTOR CORP 0.5 01/03/29		02/24/2023	CITIGROUP GLOBAL MARKETS INC	06/21/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	464,000	462,470	505,878	462,547		77		77			43,331	43,331	741	
68245X-AJ-8	1011778 BC / NEW RED FIN 4.375 15/01/28	A	07/25/2023	RBC CAPITAL MARKETS, LLC	09/21/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	500,000	463,125	451,250	464,223		1,098		1,098			(12,973)	(12,973)	7,717	4,375
69331C-AK-4	PG&E CORP 4.25 01/12/27		11/30/2023	J.P. MORGAN SECURITIES LLC-514105	12/27/2023	BARCLAYS CAPITAL INC BARCUS31	507,000	509,366	528,514	509,331		(35)		(35)			19,183	19,183	1,496	
76774L-AB-3	RITCHIE BROS AUCTIONEERS 6.75 15/03/28	A	03/01/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	03/01/2023	CANTOR FITZGERALD & CO 7311 CANTORFI	50,000	50,000	50,250	50,000							250	250		
78351M-AA-0	RYAN SPECIALTY GROUP 4.375 01/02/30		05/09/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	09/27/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	500,000	448,750	436,250	451,132		2,382		2,382			(14,882)	(14,882)	14,462	6,076
78410G-AG-9	SBA COMMUNICATIONS CORP 3.125 01/02/29		04/14/2023	MERRIL LYNCH, P, F SMITH INC NEW YORK M	11/07/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	200,000	174,000	172,000	176,148		2,148		2,148			(4,148)	(4,148)	4,826	1,337
78573N-AH-5	SABRE GLBL INC 11.25 15/12/27		01/18/2023	BARCLAYS BANK PLC NY BARCNY	03/22/2023	OPPENHEIMER AND CO, INC	300,000	319,125	282,750	318,974		(151)		(151)			(36,224)	(36,224)	10,125	4,008
80007R-AE-5	SANDS CHINA LTD 5.9 08/08/28		03/30/2023	UBS WARBURG LLC WARBURGD	08/22/2023	CREDIT_SUISSE_NY	1,400,000	1,374,500	1,295,700	1,376,364		1,864		1,864			(80,664)	(80,664)	65,466	22,912
830867-AB-3	DELTA AIR LINES/SKYMILES 4.75 20/10/28		04/14/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	06/20/2023	BARCLAYS BANK PLC NY BARCNY	825,000	800,250	798,188	801,208		958		958			(3,020)	(3,020)	16,546	9,579
83417M-AD-6	SOLAR EDGE TECHNOLOGIES 0 15/09/25		07/26/2023	BANK OF AMERICA CORPORATION.	11/01/2023	VARIOUS	240,000	271,566	208,933	240,000		(31,566)		(31,566)			(31,067)	(31,067)		
842587-DN-4	SOUTHERN CO 3.875 15/12/25		03/03/2023	VARIOUS	12/13/2023	VARIOUS	1,066,000	1,062,391	1,077,303	1,063,319		928		928			13,984	13,984	22,644	88
844741-BG-2	SOUTHWEST AIRLINES CO 1.25 01/05/25		07/07/2023	BANK OF AMERICA CORPORATION.	11/22/2023	J.P. MORGAN SECURITIES LLC-514105	245,000	285,731	238,061	277,081		(8,650)		(8,650)			(39,020)	(39,020)	1,752	595
848637-AD-6	SPLUNK INC 1.125 15/09/25		07/07/2023	J.P. MORGAN SECURITIES LLC-514105	09/22/2023	VARIOUS	285,000	284,525	304,498	284,567		42		42			19,931	19,931	1,697	1,033
852060-AD-4	SPRINT CAPITAL CORP 6.875 15/11/28		03/30/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	06/13/2023	VARIOUS	1,500,000	1,605,000	1,604,250	1,602,858		(2,142)		(2,142)			1,392	1,392	53,281	39,531
86614R-AP-2	SUMMIT MATERIALS LLC/FIN 7.25 15/01/31		11/30/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	11/30/2023	JEFFERIES & COMPANY JEFFERIE	50,000	50,000	50,250	50,000							250	250		
90353T-AL-4	UBER TECHNOLOGIES INC 0.875 01/12/28		11/21/2023	BARCLAYS BANK PLC BARCLABP	11/30/2023	VARIOUS	491,000	491,000	491,675	491,000							675	675		
92840V-AH-5	VISTRA OPERATIONS CO LLC 4.375 01/05/29		05/09/2023	MORGAN STANLEY & CO INC. NEW YORK MORGST	12/12/2023	CITIGROUP GLOBAL MARKETS INC.CP AND CD	150,000	132,750	135,188	134,168		1,418		1,418			1,020	1,020	4,065	182
94973V-BG-1	ANTHEM INC 2.75 15/10/42		01/11/2023	PERSHING LLC.	03/08/2023	PERSHING LLC.	41,000	281,056	280,296	276,775		(4,281)		(4,281)			3,522	3,522	454	266
97717P-AE-4	WISDOMTREE INC 5.75 15/08/28		08/02/2023	VARIOUS	09/19/2023	OPPENHEIMER AND CO, INC	1,006,000	1,019,717	1,053,096	1,019,443		(273)		(273)			33,653	33,653	22,397	11,081
98139A-AC-9	WORKIVA INC 1.25 15/08/28		09/28/2023	VARIOUS	12/07/2023	BANK OF AMERICA CORPORATION.	505,000	501,692	495,409	501,848		156		156			(6,439)	(6,439)	1,999	313
98954M-AG-6	ZILLOW GROUP INC 1.375 01/09/26		11/30/2023	VARIOUS	12/19/2023	VARIOUS	213,000	238,089	287,622	237,647		(442)		(442)			49,975	49,975	883	721
98980A-AA-3	ZTO EXPRESS KY INC 1.5 01/09/27	D	02/16/2023	BANK OF AMERICA CORPORATION.	03/21/2023	NOMURA SECURITIES INTERNATIONAL FIXED IN	385,000	398,856	404,235	398,438		(418)		(418)			5,796	5,796	3,239	2,759

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
98980G-AB-8	ZSCALER INC. 0.125 01/07/25		07/06/2023	J.P. MORGAN SECURITIES LLC-514105	08/18/2023	Mizuho Securities USA	245,000	281,851	273,175	279,750		(2,101)		(2,101)			(6,575)	(6,575)	43	8
BP1721-83-9	MEITUAN 0 27/04/28		03/23/2023	VARIOUS	08/09/2023	VARIOUS	800,000	653,500	662,800	663,477		9,977		9,977			(677)	(677)		
BY5255-37-1	LENOVO GROUP LTD 2.5 26/08/29		03/30/2023	MORGAN GUARANTY EUROCEAR OP CENTER	07/19/2023	MORGAN GUARANTY EUROCEAR OP CENTER	500,000	560,045	581,395	554,762		(5,283)		(5,283)			26,633	26,633	5,035	1,285
ZJ7643-36-5	LG CHEM LTD 1.25 18/07/28		07/11/2023	HSBC SECS NEW YORK HSBCSENY	11/06/2023	VARIOUS	600,000	600,000	573,750	600,000							(26,250)	(26,250)	2,177	
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)							30,273,000	29,677,364	29,159,257	29,602,154		(75,210)		(75,210)			(442,897)	(442,897)	510,929	196,699
2509999998 – Subtotals - Bonds							45,073,000	44,458,462	43,824,530	44,381,976		(76,485)		(76,485)			(557,446)	(557,446)	762,917	262,344
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
65339F-73-9	NEXTERA ENERGY INC 6.219 01/09/23		01/26/2023	BANK OF AMERICA CORPORATION.	08/23/2023	BANK OF AMERICA CORPORATION.	2,400.000	115,430	112,067	115,430							(3,363)	(3,363)	3,600	
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								115,430	112,067	115,430							(3,363)	(3,363)	3,600	
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
48251W-40-1	KKR & CO INC 6 15/09/23		04/11/2023	VARIOUS	09/08/2023	VARIOUS	2,751.000	172,049	199,820	172,049							27,772	27,772	(1,072)	
65473P-12-1	NISOURCE INC 7.75 01/03/24		08/31/2023	J.P. MORGAN SECURITIES LLC-514105	09/18/2023	BANK OF AMERICA CORPORATION.	4,950.000	490,620	493,671	490,985		365		365			2,687	2,687		
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								662,668	693,492	663,034		365		365			30,458	30,458	(1,072)	
4509999998 – Subtotals – Preferred Stocks								778,099	805,559	778,464		365		365			27,095	27,095	2,528	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00507V-10-9	ACTIVISION BLIZZARD INC		06/23/2023	VARIOUS	10/13/2023	CORPORATE ACTIONS	3,600.000	294,848	342,000	294,848							47,153	47,153	3,564	
02156K-10-3	ALTICE USA INC		05/19/2023	VARIOUS	06/20/2023	ROBERT W. BAIRD LIMITED ROBERTWB	127,407.000	575,525	326,554	575,525							(248,971)	(248,971)		
03748R-74-7	APARTMENT INVESTMENT AND MANAGEMENT CO		06/14/2023	B.RILEY & CO. LLC	12/18/2023	HEIGHT SECURITIES LLC	2,100.000	17,742	15,756	17,742							(1,986)	(1,986)		
04546C-20-5	ASSERTIO HOLDINGS INC		08/14/2023	VARIOUS	11/09/2023	VARIOUS	61,800.000	287,658	81,744	287,658							(205,914)	(205,914)		
05990K-10-6	BANC OF CALIFORNIA INC		04/17/2023	VARIOUS	09/25/2023	VARIOUS	45,600.000	681,872	545,525	681,872							(136,347)	(136,347)	6,480	
114340-10-2	AZENTA INC		05/10/2023	VARIOUS	08/15/2023	VARIOUS	3,500.000	134,758	198,798	134,758							64,041	64,041		
147528-10-3	CASEY'S GENERAL STORES INC		04/18/2023	VARIOUS	09/25/2023	STATE STREET BANK & TRUST COMPANY / ISHA	1,500.000	341,484	418,261	341,484							76,778	76,778	1,215	
197236-10-2	COLUMBIA BANKING SYSTEM INC		03/09/2023	STIFEL NICOLAUS AND CO	12/06/2023	VARIOUS	7,600.000	221,673	160,277	221,673							(61,396)	(61,396)	8,389	
25470M-10-9	DISH NETWORK CORP		04/25/2023	BARCLAYS CAPITAL INC BARCUS31	06/20/2023	RAYMOND JAMES AND ASSOCIATES RAYMONJS	500.000	3,535	3,229	3,535							(306)	(306)		
384313-50-8	GRAFTECH INTERNATIONAL LTD		02/03/2023	VARIOUS	12/21/2023	VARIOUS	148,000.000	819,617	469,698	819,617							(349,919)	(349,919)	2,849	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	08/16/2023	INSTINET INV SERVICES LTD LONDON	1,800.000	65,003	27,333	65,003							(37,670)	(37,670)		
497266-10-6	KIRBY CORP		01/19/2023	LIQUIDNET INC	09/25/2023	VARIOUS	4,300.000	259,086	360,535	259,086							101,449	101,449		
55933J-20-3	MAGNACHIP SEMICONDUCTOR CORP	D	09/18/2023	LIQUIDNET INC	12/28/2023	NEEDHAM AND COMPANY LLC	7,300.000	55,571	55,901	55,571							330	330		
65339F-10-1	NEXTERA ENERGY INC		06/23/2023	GOLDMAN SACHS AND COMPANY GOLSACOM	08/16/2023	SSB-CUSTODIAN SSBCUSTO	200.000	14,835	13,512	14,835							(1,323)	(1,323)		
74915M-10-0	QURATE RETAIL INC		03/01/2023	VARIOUS	06/20/2023	INSTINET INV SERVICES LTD LONDON	18,867.000	32,966	17,361	32,966							(15,605)	(15,605)		

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
80007P-86-9	SANDRIDGE ENERGY INC		02/02/2023	VARIOUS	09/25/2023	BTIG, INC.	5,900.000	92,976	90,521	92,976							(2,455)	(2,455)	12,390	
82706C-10-8	SILICON MOTION TECHNOLOGY CORP	D	01/12/2023	NEEDHAM AND COMPANY LLC	06/21/2023	COWEN AND COMPANY, LLC	1,500.000	98,390	105,226	98,390							6,836	6,836		
848577-10-2	SPIRIT AIRLINES INC		10/18/2023	VARIOUS	12/15/2023	STEPHENS IN 4153608	10,900.000	178,701	165,238	178,701							(13,462)	(13,462)	2,180	
88162F-10-5	TETRA TECHNOLOGIES INC		11/02/2023	VARIOUS	12/14/2023	VARIOUS	46,900.000	202,815	273,323	202,815							70,508	70,508		
912909-10-8	UNITED STATES STEEL CORP		05/04/2023	VARIOUS	09/26/2023	VARIOUS	6,800.000	153,311	217,764	153,311							64,453	64,453	680	
L72967-10-9	ORION SA		08/03/2023	VARIOUS	12/15/2023	VARIOUS	3,800.000	87,202	100,828	87,202							13,626	13,626	97	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								4,619,565	3,989,384	4,619,565							(630,182)	(630,182)	37,844	
Common Stocks: Exchange Traded Funds																				
26924G-78-9	ETFMG SIT ULTRA SHORT ETF		05/16/2023	Northern Trust Corp	07/28/2023	Northern Trust Corp	51,800.000	2,500,303	2,506,323	2,500,303							6,020	6,020	12,432	
5819999999 – Common Stocks: Exchange Traded Funds								2,500,303	2,506,323	2,500,303							6,020	6,020	12,432	
5989999998 – Subtotals - Common Stocks								7,119,868	6,495,707	7,119,868							(624,162)	(624,162)	50,276	
5999999999 – Subtotals - Preferred and Common Stocks								7,897,967	7,301,265	7,898,332		365		365			(597,067)	(597,067)	52,804	
6009999999 – Totals								52,356,429	51,125,796	52,280,308		(76,120)		(76,120)			(1,154,513)	(1,154,513)	815,721	262,344

SCHEDULE D - PART 6 - SECTION 1

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks, U.S. Property & Casualty Insurer										
38704#-10-5	Grange Indemnity Ins Co		10322			66,086,649			1,000.000	
38704@-10-7	Grange Insurance Company of MI		11136			49,941,708			1,000.000	
38708#-10-1	Grange Property & Casualty Ins		11982			50,045,278			1,000.000	
89840#-10-3	Trustgard Insurance Company		40118			83,195,717			2,000,000.000	
1199999 – Common Stocks, U.S. Property & Casualty Insurer						249,269,352			XXX	XXX
1899999 – Subtotals – Common Stocks						249,269,352			XXX	XXX
1999999 – Totals – Preferred and Common Stocks						249,269,352			XXX	XXX

SCHEDULE D - PART 6 - SECTION 2

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

NONE

(E-17) Schedule DA - Part 1

NONE

(E-18) Schedule DB - Part A - Section 1

NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part D - Section 1

NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-24) Schedule DB - Part E

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
and not included on Schedules A, B, BA, D DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Date
Cash Equivalents (Schedule E, Part 2 type)						
665279-10-5	NORTHERN INSTITUTIONAL LIQUID ASSET PORT	LS	1.A	15,263,932	15,263,932	01/24/2024
9709999999 – Cash Equivalents (Schedule E, Part 2 type)				15,263,932	15,263,932	XXX
9999999999 – Totals				15,263,932	15,263,932	XXX

General Interrogatories:

1. Total activity for the year Fair Value $(9,939,514) Book/Adjusted Carrying Value $(9,939,514)

2. Average balance for the year Fair Value $22,865,974 Book/Adjusted Carrying Value $22,865,974

3. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
3A	1A $15,263,932	1B $	1C $	1D $	1E $	1F $	1G $
3B	2A $	2B $	2C $				
3C	3A $	3B $	3C $				
3D	4A $	4B $	4C $				
3E	5A $	5B $	5C $				
3F	6 $						

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Date
9999999999 – Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ Book/Adjusted Carrying Value $

2. Average balance for the year Fair Value $ Book/Adjusted Carrying Value $

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 *
Open Depositories						
PNC Bank - Operating – Pittsburgh, Pennsylvania					7,135,116	XXX
Huntington National Bank - Payroll – Columbus, Ohio					128,769	XXX
Fifth Third Bank - Lockbox – Cincinnati OH					20,000,000	XXX
FHLB of Cincinnati – Cincinnati OH		4.800			534,028	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories					27,797,913	XXX
0399999 – Total Cash on Deposit					27,797,913	XXX
0599999 – Total Cash					27,797,913	XXX

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

1. January	35,982,806	4. April	25,722,647	7. July	21,780,795	10. October	28,616,595
2. February	53,969,296	5. May	20,798,476	8. August	24,423,192	11. November	33,975,534
3. March	319,912	6. June	11,599,835	9. September	23,943,476	12. December	27,797,913

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	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
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO		12/31/2023		XXX	36,829,254	269,976	2,471,822
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						36,829,254	269,976	2,471,822
All Other Money Market Mutual Funds								
60934N-58-3	FEDERATED HERMES INSTITUTIONAL PRIME VALUE OBLIGATIONS FUND		12/29/2023		XXX	25,837,284		702,127
61747C-71-5	MSILF PRIME PORTFOLIO		11/30/2023		XXX	25,718,011		706,793
8309999999 – All Other Money Market Mutual Funds						51,555,295		1,408,920
8609999999 – Total Cash Equivalents						88,384,549	269,976	3,880,742

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
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						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Property & Casualty; State Deposit	198,888	190,078		
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						
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						
33.	New York NY						
34.	North Carolina NC	B	Property & Casualty; State Deposit	349,250	326,020		
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty; State Deposit	2,541,716	2,397,027		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Property & Casualty; State Deposit	248,610	237,598		
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.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Totals	XXX	XXX	3,338,464	3,150,723		
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						