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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

PROGRESSIVE DIRECT INSURANCE COMPANY

NAIC Group Code 0155 (Current) 0155 (Prior) NAIC Company Code 16322 Employer's ID Number 34-1524319

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

Country of Domicile United States of America

Incorporated/Organized 09/29/1986 Commenced Business 01/14/1987

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

Main Administrative Office 6300 WILSON MILLS ROAD, W33 (Street and Number)
CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code), 440-461-5000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 6300 WILSON MILLS ROAD, W33 (Street and Number)
CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code), 440-395-4460 (Area Code) (Telephone Number)

Internet Website Address PROGRESSIVE.COM

Statutory Statement Contact MICHELLE CRISTEN CAVELL (Name), 440-395-4460 (Area Code) (Telephone Number)
FINANCIAL_REPORTING@PROGRESSIVE.COM (E-mail Address), 440-603-5500 (FAX Number)

OFFICERS

PRESIDENT CHARLOTTE MARIE ELEK #
TREASURER DANIEL JOSEPH WITALEC
SECRETARY MICHAEL ROBERT UTH

OTHER

ADAM PORTER BRADFORD, (VICE PRESIDENT)	MICHAEL VINCENT ESPOSITO, (VICE PRESIDENT)	CARL GORDON JOYCE, (VICE PRESIDENT)
GREGORY FRANK MISCHLICH #, (ASST. SECRETARY)	KEVIN PATRICK MCGRATH, (VICE PRESIDENT)	SANDRA LEE RIHVALSKY, (ASST. TREASURER)

DIRECTORS OR TRUSTEES

CHARLOTTE MARIE ELEK #	MICHAEL VINCENT ESPOSITO	BRIAN JACOB GURA
MEGHAN LOUISE MCARDLE FRIESEN	FREDERICK LEE STADELBAUER JR. #	

State of OHIO
County of CUYAHOGA
SS

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

Charlotte Elek	Gregory F. Mischlich	Sandra L. Rihvalsky
CHARLOTTE MARIE ELEK #	GREGORY FRANK MISCHLICH #	SANDRA LEE RIHVALSKY
PRESIDENT	ASSISTANT SECRETARY	ASSISTANT TREASURER

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

Diana M Pistone

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

DIANA M. PISTONE, NOTARY PUBLIC STATE OF OHIO

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	7,641,305,257	55.441	7,641,305,257		7,641,305,257	55.478
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	199,129,629	1.445	199,129,629		199,129,629	1.446
1.06 Industrial and miscellaneous	4,733,445,515	34.343	4,733,445,515		4,733,445,515	34.366
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	12,573,880,401	91.229	12,573,880,401		12,573,880,401	91.289
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	66,569,871	0.483	66,569,871		66,569,871	0.483
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	66,569,871	0.483	66,569,871		66,569,871	0.483
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	976,338,588	7.084	976,338,588		976,338,588	7.088
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	976,338,588	7.084	976,338,588		976,338,588	7.088
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	86,086,580	0.625	86,086,580		86,086,580	0.625
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale	24,367,814	0.177	24,367,814		24,367,814	0.177
5.04 Total real estate	110,454,394	0.801	110,454,394		110,454,394	0.802
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	5,165	0.000	5,165		5,165	0.000
6.02 Cash equivalents (Schedule E, Part 2)	28,060,957	0.204	28,060,957		28,060,957	0.204
6.03 Short-term investments (Schedule DA)	2,352,714	0.017	2,352,714		2,352,714	0.017
6.04 Total cash, cash equivalents and short-term investments	30,418,836	0.221	30,418,836		30,418,836	0.221
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	9,004,966	0.065				0.000
10. Receivables for securities	16,031,344	0.116	16,031,344		16,031,344	0.116
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	13,782,698,400	100.000	13,773,693,434		13,773,693,434	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		143,852,893
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,778,895	1,778,895
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	26,202,469	
	7.2 Totals, Part 3, Column 10		26,202,469
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	8,974,924	
	8.2 Totals, Part 3, Column 9		8,974,924
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		110,454,395
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		110,454,395

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		9,146,019
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	127,125	
	5.2 Totals, Part 3, Column 9		127,125
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		268,178
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)		9,004,966
12.	Deduct total nonadmitted amounts		9,004,966
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		11,779,917,636
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,869,552,135
3.	Accrual of discount		16,041,634
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	18,934,862	
	4.2. Part 2, Section 1, Column 15	660,440	
	4.3. Part 2, Section 2, Column 13	192,959,991	
	4.4. Part 4, Column 11	(134,131,638)	78,423,655
5.	Total gain (loss) on disposals, Part 4, Column 19		71,048,476
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,135,471,811
7.	Deduct amortization of premium		62,659,180
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	63,685	
	9.4. Part 4, Column 13		63,685
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		13,616,788,860
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		13,616,788,860

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	7,641,305,257	7,389,940,369	7,642,527,097	7,636,784,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	7,641,305,257	7,389,940,369	7,642,527,097	7,636,784,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	199,129,629	189,727,192	283,410,512	93,967,162
Industrial and Miscellaneous, SVO	8. United States	4,521,521,243	4,263,551,161	4,569,767,044	4,554,111,397
Identified Funds, Unaffiliated Bank	9. Canada	73,123,367	72,753,820	77,479,150	77,800,000
Loans, Unaffiliated Certificates of Deposit and Hybrid Securities	10. Other Countries	138,800,905	134,527,417	139,363,324	139,301,000
(unaffiliated)	11. Totals	4,733,445,515	4,470,832,398	4,786,609,518	4,771,212,397
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	12,573,880,401	12,050,499,959	12,712,547,127	12,501,963,559
PREFERRED STOCKS	14. United States	6,100,000	11,810,000	6,100,000	
Industrial and Miscellaneous	15. Canada	43,094,711	37,213,340	43,120,990	
(unaffiliated)	16. Other Countries	17,375,160	17,375,160	22,000,000	
	17. Totals	66,569,871	66,398,500	71,220,990	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	66,569,871	66,398,500	71,220,990	
COMMON STOCKS	20. United States	927,795,848	927,795,848	215,611,730	
Industrial and Miscellaneous	21. Canada	1,803,787	1,803,787	363,550	
(unaffiliated), Mutual Funds, Unit	22. Other Countries	46,738,953	46,738,953	8,517,666	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	976,338,588	976,338,588	224,492,946	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	976,338,588	976,338,588	224,492,946	
	26. Total Stocks	1,042,908,459	1,042,737,088	295,713,936	
	27. Total Bonds and Stocks	13,616,788,860	13,093,237,047	13,008,261,063	

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	636,050,010	4,821,263,056	2,211,480,311			XXX	7,668,793,377	60.8	5,387,113,749	49.9	7,668,793,377	
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	636,050,010	4,821,263,056	2,211,480,311			XXX	7,668,793,377	60.8	5,387,113,749	49.9	7,668,793,377	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	8,539,674	93,142,720	96,263,735	1,183,500		XXX	199,129,629	1.6	201,839,850	1.9	199,129,629	
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	8,539,674	93,142,720	96,263,735	1,183,500		XXX	199,129,629	1.6	201,839,850	1.9	199,129,629	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,139,687,619	1,410,765,080	571,420,058	4,902,585	1,021,468	XXX	3,127,796,810	24.8	3,501,822,479	32.4	737,970,770	2,389,826,040
6.2 NAIC 2	223,441,143	719,514,712	423,835,253	15,985,047		XXX	1,382,776,155	11.0	1,323,299,442	12.3	1,000,132,635	382,643,520
6.3 NAIC 3	44,085,154	15,772,792	81,286,587			XXX	141,144,533	1.1	276,890,485	2.6	13,687	141,130,846
6.4 NAIC 4	13,820,001	27,260,762	42,999,968			XXX	84,080,731	0.7	110,129,525	1.0	13,820,001	70,260,730
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	1,421,033,917	2,173,313,346	1,119,541,866	20,887,632	1,021,468	XXX	4,735,798,229	37.6	5,212,141,931	48.3	1,751,937,093	2,983,861,136
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						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) 1,784,277,303	6,325,170,856	2,879,164,104	6,086,085	1,021,468		10,995,719,816	87.2	XXX	XXX	8,605,893,776	2,389,826,040
12.2 NAIC 2	(d) 223,441,143	719,514,712	423,835,253	15,985,047			1,382,776,155	11.0	XXX	XXX	1,000,132,635	382,643,520
12.3 NAIC 3	(d) 44,085,154	15,772,792	81,286,587				141,144,533	1.1	XXX	XXX	13,687	141,130,846
12.4 NAIC 4	(d) 13,820,001	27,260,762	42,999,968				84,080,731	0.7	XXX	XXX	13,820,001	70,260,730
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	2,065,623,601	7,087,719,122	3,427,285,912	22,071,132	1,021,468		(b) 12,603,721,235	100.0	XXX	XXX	9,619,860,099	2,983,861,136
12.8 Line 12.7 as a % of Col. 7	16.4	56.2	27.2	0.2	0.0		100.0	XXX	XXX	XXX	76.3	23.7
13. Total Bonds Prior Year												
13.1 NAIC 1	1,191,627,879	4,904,104,823	2,985,481,604	8,235,789	1,325,983		XXX	XXX	9,090,776,078	84.2	6,213,813,838	2,876,962,240
13.2 NAIC 2	240,090,984	742,190,186	341,018,272				XXX	XXX	1,323,299,442	12.3	851,238,538	472,060,904
13.3 NAIC 3	47,625,840	90,084,823	139,179,822				XXX	XXX	276,890,485	2.6	33,222,471	243,668,014
13.4 NAIC 4		51,193,555	58,935,970				XXX	XXX	110,129,525	1.0	21,862,000	88,267,525
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	1,479,344,703	5,787,573,387	3,524,615,668	8,235,789	1,325,983		XXX	XXX	(b) 10,801,095,530	100.0	7,120,136,847	3,680,958,683
13.8 Line 13.7 as a % of Col. 9	13.7	53.6	32.6	0.1	0.0		XXX	XXX	100.0	XXX	65.9	34.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	877,457,747	5,301,576,704	2,425,669,838	1,189,487			8,605,893,776	68.3	6,213,813,838	57.5	8,605,893,776	XXX
14.2 NAIC 2	191,956,216	507,344,431	284,846,941	15,985,047			1,000,132,635	7.9	851,238,538	7.9	1,000,132,635	XXX
14.3 NAIC 3	1,336	5,717	6,634				13,687	0.0	33,222,471	0.3	13,687	XXX
14.4 NAIC 4	13,820,001						13,820,001	0.1	21,862,000	0.2	13,820,001	XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	1,083,235,300	5,808,926,852	2,710,523,413	17,174,534			9,619,860,099	76.3	7,120,136,847	65.9	9,619,860,099	XXX
14.8 Line 14.7 as a % of Col. 7	11.3	60.4	28.2	0.2			100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.6	46.1	21.5	0.1			76.3	XXX	XXX	XXX	76.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	906,819,556	1,023,594,152	453,494,266	4,896,598	1,021,468		2,389,826,040	19.0	2,876,962,240	26.6	XXX	2,389,826,040
15.2 NAIC 2	31,484,927	212,170,281	138,988,312				382,643,520	3.0	472,060,904	4.4	XXX	382,643,520
15.3 NAIC 3	44,083,818	15,767,075	81,279,953				141,130,846	1.1	243,668,014	2.3	XXX	141,130,846
15.4 NAIC 4		27,260,762	42,999,968				70,260,730	0.6	88,267,525	0.8	XXX	70,260,730
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	982,388,301	1,278,792,270	716,762,499	4,896,598	1,021,468		2,983,861,136	23.7	3,680,958,683	34.1	XXX	2,983,861,136
15.8 Line 15.7 as a % of Col. 7	32.9	42.9	24.0	0.2	0.0		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	7.8	10.1	5.7	0.0	0.0		23.7	XXX	XXX	XXX	XXX	23.7

(a) Includes $ 2,983,861,136 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations and $ .... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 27,488,120 ; NAIC 2 $ 2,352,714 ; 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	636,050,010	4,821,263,056	2,211,480,311			XXX	7,668,793,377	60.8	5,387,113,749	49.9	7,668,793,377	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	636,050,010	4,821,263,056	2,211,480,311			XXX	7,668,793,377	60.8	5,387,113,749	49.9	7,668,793,377	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	7,077,115	55,267,717	31,799,138	1,183,500		XXX	95,327,470	0.8	75,663,975	0.7	95,327,470	
5.02 Residential Mortgage-Backed Securities	9,350	32,729	4,267			XXX	46,346	0.0	53,742	0.0	46,346	
5.03 Commercial Mortgage-Backed Securities	1,453,209	37,842,274	64,460,330			XXX	103,755,813	0.8	126,122,133	1.2	103,755,813	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	8,539,674	93,142,720	96,263,735	1,183,500		XXX	199,129,629	1.6	201,839,850	1.9	199,129,629	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	281,742,884	1,015,664,123	550,771,506	15,985,048		XXX	1,864,163,561	14.8	1,755,141,163	16.2	1,438,431,054	425,732,507
6.02 Residential Mortgage-Backed Securities	36,438,903	52,953,915	3,971,024	4,902,584	1,021,468	XXX	99,287,894	0.8	158,188,777	1.5	4,694,219	94,593,675
6.03 Commercial Mortgage-Backed Securities	723,254,210	272,090,582	496,755,820			XXX	1,492,100,612	11.8	1,954,050,793	18.1	48,884,892	1,443,215,720
6.04 Other Loan-Backed and Structured Securities	379,597,920	832,604,726	68,043,516			XXX	1,280,246,162	10.2	1,344,761,198	12.5	259,926,928	1,020,319,234
6.05 Totals	1,421,033,917	2,173,313,346	1,119,541,866	20,887,632	1,021,468	XXX	4,735,798,229	37.6	5,212,141,931	48.3	1,751,937,093	2,983,861,136
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	924,870,009	5,892,194,896	2,794,050,955	17,168,548		XXX	9,628,284,408	76.4	XXX	XXX	9,202,551,901	425,732,507
12.02 Residential Mortgage-Backed Securities	36,448,253	52,986,644	3,975,291	4,902,584	1,021,468	XXX	99,334,240	0.8	XXX	XXX	4,740,565	94,593,675
12.03 Commercial Mortgage-Backed Securities	724,707,419	309,932,856	561,216,150			XXX	1,595,856,425	12.7	XXX	XXX	152,640,705	1,443,215,720
12.04 Other Loan-Backed and Structured Securities	379,597,920	832,604,726	68,043,516			XXX	1,280,246,162	10.2	XXX	XXX	259,926,928	1,020,319,234
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	2,065,623,601	7,087,719,122	3,427,285,912	22,071,132	1,021,468		12,603,721,235	100.0	XXX	XXX	9,619,860,099	2,983,861,136
12.10 Line 12.09 as a % of Col. 7	16.4	56.2	27.2	0.2	0.0		100.0	XXX	XXX	XXX	76.3	23.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	505,370,102	4,352,792,034	2,357,342,486	2,414,265		XXX	XXX	XXX	7,217,918,887	66.8	6,647,021,966	570,896,921
13.02 Residential Mortgage-Backed Securities	59,507,798	85,560,570	6,026,644	5,821,524	1,325,983	XXX	XXX	XXX	158,242,519	1.5	5,692,952	152,549,567
13.03 Commercial Mortgage-Backed Securities	495,029,086	686,582,494	898,561,346			XXX	XXX	XXX	2,080,172,926	19.3	183,148,824	1,897,024,102
13.04 Other Loan-Backed and Structured Securities	419,437,717	662,638,289	262,685,192			XXX	XXX	XXX	1,344,761,198	12.5	284,273,105	1,060,488,093
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	1,479,344,703	5,787,573,387	3,524,615,668	8,235,789	1,325,983		XXX	XXX	10,801,095,530	100.0	7,120,136,847	3,680,958,683
13.10 Line 13.09 as a % of Col. 9	13.7	53.6	32.6	0.1	0.0		XXX	XXX	100.0	XXX	65.9	34.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	869,517,731	5,670,184,648	2,645,680,974	17,168,548		XXX	9,202,551,901	73.0	6,647,021,966	61.5	9,202,551,901	XXX
14.02 Residential Mortgage-Backed Securities	907,822	3,444,648	382,109	5,986		XXX	4,740,565	0.0	5,692,952	0.1	4,740,565	XXX
14.03 Commercial Mortgage-Backed Securities	50,338,101	37,842,274	64,460,330			XXX	152,640,705	1.2	183,148,824	1.7	152,640,705	XXX
14.04 Other Loan-Backed and Structured Securities	162,471,646	97,455,282				XXX	259,926,928	2.1	284,273,105	2.6	259,926,928	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	1,083,235,300	5,808,926,852	2,710,523,413	17,174,534			9,619,860,099	76.3	7,120,136,847	65.9	9,619,860,099	XXX
14.10 Line 14.09 as a % of Col. 7	11.3	60.4	28.2	0.2			100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.6	46.1	21.5	0.1			76.3	XXX	XXX	XXX	76.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	55,352,278	222,010,248	148,369,981			XXX	425,732,507	3.4	570,896,921	5.3	XXX	425,732,507
15.02 Residential Mortgage-Backed Securities	35,540,431	49,541,996	3,593,182	4,896,598	1,021,468	XXX	94,593,675	0.8	152,549,567	1.4	XXX	94,593,675
15.03 Commercial Mortgage-Backed Securities	674,369,318	272,090,582	496,755,820			XXX	1,443,215,720	11.5	1,897,024,102	17.6	XXX	1,443,215,720
15.04 Other Loan-Backed and Structured Securities	217,126,274	735,149,444	68,043,516			XXX	1,020,319,234	8.1	1,060,488,093	9.8	XXX	1,020,319,234
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	982,388,301	1,278,792,270	716,762,499	4,896,598	1,021,468		2,983,861,136	23.7	3,680,958,683	34.1	XXX	2,983,861,136
15.10 Line 15.09 as a % of Col. 7	32.9	42.9	24.0	0.2	0.0		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	7.8	10.1	5.7	0.0	0.0		23.7	XXX	XXX	XXX	XXX	23.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	2,351,551	2,351,551			
3. Accrual of discount	1,163	1,163			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
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)	2,352,714	2,352,714			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,352,714	2,352,714			

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	54,708,592	53,915,342	793,250	
2. Cost of cash equivalents acquired	366,613,027	351,923,480	14,689,547	
3. Accrual of discount	1,349,298	1,349,298		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	394,609,960	379,700,000	14,909,960	
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)	28,060,957	27,488,120	572,837	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	28,060,957	27,488,120	572,837	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Campus I - North Bldg. - 6300 Wilson Mills Road		Mayfield Village	OH	10/01/2007		80,935,002		27,035,797	27,035,797	3,077,591	3,152,469		(6,230,060)		12,998,342	5,933,140
Colorado Springs Call Center - 12710 Voyager Parkway		Colorado Springs	CO	10/01/2007		44,787,394		25,424,585	25,424,585	1,202,945			(1,202,945)		4,853,097	2,495,325
Delta Warehouse Building - 650 Alpha Drive		Mayfield Village	OH	10/01/2007		2,870,243		2,367,597	2,367,597	102,679			(102,679)		619,646	427,133
Discovery Training Center - 6671 Beta Drive		Mayfield Village	OH	10/01/2007		9,434,047		1,240,700	1,240,700	326,980			(326,980)		1,195,051	818,464
Omega North Office Building - 603 Alpha Drive		Highland Heights	OH	05/31/2018		36,179,733		28,405,341	28,405,341	2,660,595			(2,660,595)		5,850,372	1,885,477
Omega West Office Building - 624 Alpha Drive		Highland Heights	OH	10/01/2007		3,864,458		1,612,560	1,612,560	108,765			(108,765)		611,197	440,322
0299999. Property occupied by the reporting entity - Administrative						178,070,877		86,086,580	86,086,580	7,479,555	3,152,469		(10,632,024)		26,127,705	11,999,861
0399999. Total Property occupied by the reporting entity						178,070,877		86,086,580	86,086,580	7,479,555	3,152,469		(10,632,024)		26,127,705	11,999,861
Alpha North Office Building - 747 Alpha Drive		Highland Heights	OH	10/01/2007	10/21/2022	30,723,865		15,917,688	15,917,688	1,439,429	23,050,000		(24,489,429)		3,767,258	2,013,577
Alpha South PPA Center - 755 Alpha Drive		Highland Heights	OH	10/01/2007	01/01/2023	3,681,549		1,501,481	1,501,481	55,940			(55,940)		325,180	229,391
Eastmark Office Building - 6055 Parkland Boulevard		Mayfield Heights	OH	10/01/2007	01/01/2023	8,076,381		3,227,078	3,227,078						274,328	474,033
Omega East Office Building - 625 Alpha Drive		Highland Heights	OH	10/01/2007	08/15/2022	7,768,366		3,721,566	3,721,566						181,149	343,346
0599999. Properties held for sale						50,250,161		24,367,813	24,367,813	1,495,369	23,050,000		(24,545,369)		4,547,915	3,060,347
0699999 - Totals						228,321,038		110,454,393	110,454,393	8,974,924	26,202,469		(35,177,393)		30,675,620	15,060,208

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Campus I Home Office Complex - 6300 Wilson Mills Road	Highland Heights	OH	10/01/2007					955,169
Delta Warehouse Building - 650 Alpha Drive	Mayfield Village	OH	10/01/2007					49,084
Discovery Training Center - 6671 Beta Drive	Mayfield Village	OH	10/01/2007					133,163
Omega North Office Building - 603 Alpha Drive	Highland Heights	OH	05/31/2018					603,648
Alpha Annex Office Building & Parking Garage - 747 Alpha Drive	Highland Heights	OH	10/01/2007					37,831
0199999. Acquired by Purchase								1,778,895
0399999 - Totals								1,778,895

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC		CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	3.D	08/11/2016	1	4,030,125	4,030,125	4,030,125								99.990
2599999. Joint Venture Interests - Other - Unaffiliated									4,030,125	4,030,125	4,030,125								XXX
000000-00-0	GADSEN, AL, LLC		GADSEN	AL	MEIGHAN BLVD, LLC	3.D	10/18/2006		4,794,197	4,974,841	4,974,841	127,125					114,676		100.000
2699999. Joint Venture Interests - Other - Affiliated									4,794,197	4,974,841	4,974,841	127,125					114,676		XXX
6099999. Total - Unaffiliated									4,030,125	4,030,125	4,030,125								XXX
6199999. Total - Affiliated									4,794,197	4,974,841	4,974,841	127,125					114,676		XXX
6299999 - Totals									8,824,322	9,004,966	9,004,966	127,125					114,676		XXX

1.

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

SCHEDULE 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
6299999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016	01/06/2023	77,333							77,333	77,333				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016	06/21/2023	61,502							61,502	61,502				
000000-00-0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016	10/21/2023	39,680							39,680	39,680				
2599999. Joint Venture Interests - Other - Unaffiliated							178,515							178,515	178,515				
000000-00-0	GADSDEN, AL, LLC	GADSDEN	AL	MEIGHAN BLVD, LLC	10/18/2006	06/30/2023	89,663							89,663	89,663				
2699999. Joint Venture Interests - Other - Affiliated							89,663							89,663	89,663				
6099999. Total - Unaffiliated							178,515							178,515	178,515				
6199999. Total - Affiliated							89,663							89,663	89,663				
6299999 - Totals							268,178							268,178	268,178				

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-3P-3	US TREASURY NOTES				1.A	9,678,125	97.5330	9,753,300	10,000,000	9,949,608		49,159			2.250	2.766	JD	618	225,000	02/05/2018	12/31/2024
912828-3V-0	US TREASURY NOTES				1.A	6,870,938	97.6560	6,835,920	7,000,000	6,978,158		19,546			2.500	2.794	JJ	73,234	175,000	02/16/2018	01/31/2025
912828-3W-8	US TREASURY NOTES				1.A	7,944,375	95.5900	7,647,200	8,000,000	7,974,944		5,621			2.750	2.831	FA	83,098	220,000	03/05/2018	02/15/2028
912828-4V-9	US TREASURY NOTES				1.A	45,306,109	95.6990	37,389,599	39,070,000	42,898,693		(811,845)			2.875	0.716	FA	424,276	1,123,263	01/05/2021	08/15/2028
912828-6A-3	US TREASURY NOTES				1.A	25,137,891	96.8550	24,213,750	25,000,000	25,043,741		(20,342)			2.625	2.538	JJ	274,626	656,250	02/26/2019	01/31/2026
912828-6B-1	US TREASURY NOTES				1.A	258,799,175	94.1480	214,704,514	228,050,000	247,884,951		(3,769,109)			2.625	0.884	FA	2,261,134	5,986,313	02/05/2021	02/15/2029
912828-6F-2	US TREASURY NOTES				1.A	16,006,207	96.5080	15,344,772	15,900,000	15,934,924		(15,643)			2.500	2.394	FA	134,320	397,500	04/01/2019	02/28/2026
912828-6G-0	US TREASURY NOTES				1.A	40,271,875	99.5290	39,811,600	40,000,000	40,008,306		(57,851)			2.375	2.229	FA	321,016	950,000	03/25/2019	02/29/2024
912828-6L-9	US TREASURY NOTES				1.A	31,802,773	95.9300	30,937,425	32,250,000	32,096,310		65,424			2.250	2.469	MS	184,380	725,625	04/23/2019	03/31/2026
912828-6S-4	US TREASURY NOTES				1.A	115,069,273	96.1050	109,944,120	114,400,000	114,634,914		(97,722)			2.375	2.283	AO	462,786	2,717,000	05/24/2019	04/30/2026
912828-6Z-8	US TREASURY NOTES				1.A	30,403,711	98.3320	29,499,600	30,000,000	30,042,843		(85,315)			1.750	1.461	JD	1,442	525,000	09/03/2019	06/30/2024
912828-G3-8	US TREASURY NOTES				1.A	24,242,188	97.7620	24,440,500	25,000,000	24,885,547		127,563			2.250	2.784	MN	72,630	562,500	08/27/2018	11/15/2024
912828-J2-7	US TREASURY NOTES				1.A	4,724,609	97.0590	4,852,950	5,000,000	4,950,806		42,459			2.000	2.896	FA	37,772	100,000	04/20/2018	02/15/2025
912828-P4-6	US TREASURY NOTES				1.A	28,168,359	94.7620	28,428,600	30,000,000	29,406,850		268,333			1.625	2.588	FA	184,137	487,500	02/25/2019	02/15/2026
912828-XT-2	US TREASURY NOTES				1.A	15,058,895	98.6680	14,701,532	14,900,000	14,913,680		(33,243)			2.000	1.773	MN	26,055	298,000	06/27/2019	05/31/2024
912828-Y8-7	US TREASURY NOTES				1.A	20,245,313	98.1130	19,622,600	20,000,000	20,029,756		(50,722)			1.750	1.491	JJ	146,467	350,000	08/22/2019	07/31/2024
912828-YB-0	US TREASURY NOTES				1.A	59,315,332	88.9730	52,328,580	58,814,000	59,155,832		(57,872)			1.625	1.517	FA	360,995	955,728	03/17/2021	08/15/2029
912828-YY-0	US TREASURY NOTES				1.A	30,405,859	97.0490	29,114,700	30,000,000	30,084,568		(83,585)			1.750	1.464	JD	1,442	525,000	01/27/2020	12/31/2024
912828-ZC-7	US TREASURY NOTES				1.A	20,562,500	96.0510	19,210,200	20,000,000	20,132,869		(113,477)			1.125	0.551	FA	76,030	225,000	03/10/2020	02/28/2025
912828-ZF-0	US TREASURY NOTES				1.A	20,086,719	95.0820	19,016,400	20,000,000	20,021,984		(17,550)			0.500	0.411	MS	25,410	100,000	04/27/2020	03/31/2025
912828-ZL-7	US TREASURY NOTES				1.A	56,588,320	94.6330	53,467,645	56,500,000	56,523,938		(17,930)			0.375	0.343	AO	36,089	211,875	05/27/2020	04/30/2025
912828-ZW-3	US TREASURY NOTES				1.A	24,958,008	93.9260	23,481,500	25,000,000	24,987,219		8,506			0.250	0.284	JD	172	62,500	07/20/2020	06/30/2025
91282C-AU-5	US TREASURY NOTES				1.A	24,805,664	87.9100	21,977,500	25,000,000	24,891,626		27,850			0.500	0.615	AO	21,291	125,000	11/20/2020	10/31/2027
91282C-AV-3	US TREASURY NOTES				1.A	58,601,563	82.1520	49,291,200	60,000,000	59,004,468		138,470			0.875	1.127	MN	67,788	525,000	02/08/2021	11/15/2030
91282C-BC-4	US TREASURY NOTES				1.A	67,903,789	92.6760	63,019,680	68,000,000	67,960,787		19,487			0.375	0.404	JD	701	255,000	01/19/2021	12/31/2025
91282C-BJ-9	US TREASURY NOTES				1.A	135,256,250	88.1640	121,225,500	137,500,000	136,159,946		319,924			0.750	0.994	JJ	431,556	1,031,250	02/24/2021	01/31/2028
91282C-BL-4	US TREASURY NOTES	SD			1.A	34,463,047	83.4730	30,050,280	36,000,000	34,859,774		149,970			1.125	1.597	FA	152,976	405,000	05/04/2021	02/15/2031
91282C-BP-5	US TREASURY NOTES				1.A	69,490,430	89.3910	62,573,700	70,000,000	69,689,179		71,991			1.125	1.235	FA	266,106	787,500	03/19/2021	02/29/2028
91282C-BR-1	US TREASURY NOTES				1.A	102,918,953	99.0040	102,172,128	103,200,000	103,180,640		94,532			0.250	0.342	MS	76,549	258,000	04/05/2021	03/15/2024
91282C-BS-9	US TREASURY NOTES				1.A	39,937,500	89.6720	35,868,800	40,000,000	39,960,888		8,852			1.250	1.274	MS	127,049	500,000	04/27/2021	03/31/2028
91282C-BT-7	US TREASURY NOTES				1.A	82,605,941	92.7770	77,097,687	83,100,000	82,873,956		99,008			0.750	0.872	MS	158,367	623,250	04/16/2021	03/31/2026
91282C-BW-0	US TREASURY NOTES				1.A	99,756,055	92.5160	92,516,000	100,000,000	99,883,911		49,033			0.750	0.800	AO	127,747	750,000	05/18/2021	04/30/2026
91282C-BZ-3	US TREASURY NOTES				1.A	15,996,563	89.5200	14,323,200	16,000,000	15,997,786		478			1.250	1.253	AO	34,066	200,000	05/25/2021	04/30/2028
91282C-CB-5	US TREASURY NOTES				1.A	53,450,195	85.7770	44,604,040	52,000,000	53,106,581		(142,326)			1.625	1.320	MN	109,107	845,000	08/03/2021	05/15/2031
91282C-CC-3	US TREASURY NOTES				1.A	47,626,430	98.2030	46,842,831	47,700,000	47,690,694		24,960			0.250	0.303	MN	15,398	119,250	06/02/2021	05/15/2024
91282C-CE-9	US TREASURY NOTES				1.A	45,191,219	89.3320	40,378,064	45,200,000	45,194,289		1,222			1.250	1.253	MN	49,399	565,000	06/25/2021	05/31/2028
91282C-CF-6	US TREASURY NOTES				1.A	12,515,836	92.3090	11,630,934	12,600,000	12,558,269		17,023			0.750	0.889	MN	8,262	94,500	06/28/2021	05/31/2026
91282C-CP-4	US TREASURY NOTES				1.A	5,464,551	91.5980	5,037,890	5,500,000	5,481,348		7,126			0.625	0.758	JJ	14,385	34,375	08/17/2021	07/31/2026
91282C-CR-0	US TREASURY NOTES				1.A	29,768,945	87.9570	26,387,100	30,000,000	29,845,823		32,608			1.000	1.115	JJ	125,543	300,000	08/13/2021	07/31/2028
91282C-CS-8	US TREASURY NOTES				1.A	29,449,805	82.7460	24,823,800	30,000,000	29,566,442		53,401			1.250	1.451	FA	141,644	375,000	11/09/2021	08/15/2031
91282C-CV-1	US TREASURY NOTES				1.A	4,005,781	88.2890	3,531,560	4,000,000	4,003,923		(817)			1.125	1.103	FA	15,206	45,000	09/21/2021	08/31/2028
91282C-CW-9	US TREASURY NOTES				1.A	17,227,359	91.6800	15,952,320	17,400,000	17,305,661		34,746			0.750	0.957	FA	44,098	130,500	09/24/2021	08/31/2026
91282C-CX-7	US TREASURY NOTES				1.A	24,441,621	96.8440	23,726,780	24,500,000	24,486,154		19,561			0.375	0.456	MS	27,260	91,875	09/20/2021	09/15/2024
91282C-DF-5	US TREASURY NOTES				1.A	49,874,609	89.0040	44,502,000	50,000,000	49,910,839		17,558			1.375	1.413	AO	117,102	687,500	11/22/2021	10/31/2028
91282C-DG-3	US TREASURY NOTES				1.A	25,050,781	92.2770	23,069,250	25,000,000	25,029,142		(10,107)			1.125	1.083	AO	47,905	281,250	11/08/2021	10/31/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-DL-2	US TREASURY NOTES				1.A	95,671,289	89.4260	84,954,700	95,000,000	95,481,296		(94,040)			1.500	1.393	MN	124,590	1,425,000	12/22/2021	11/30/2028
91282C-DN-8	US TREASURY NOTES				1.A	144,364,453	96.4340	139,829,300	145,000,000	144,790,146		217,346			1.000	1.153	JD	67,350	1,450,000	01/12/2022	12/15/2024
91282C-DP-3	US TREASURY NOTES				1.A	97,360,547	88.7150	88,093,995	99,300,000	97,885,812		269,119			1.375	1.673	JD	3,751	1,365,375	01/12/2022	12/31/2028
91282C-DQ-1	US TREASURY NOTES				1.A	256,973,438	92.3050	239,993,000	260,000,000	258,146,134		600,327			1.250	1.494	JD	8,929	3,250,000	01/12/2022	12/31/2026
91282C-DS-7	US TREASURY NOTES				1.A	19,773,438	96.3300	19,266,000	20,000,000	19,918,668		77,122			1.125	1.521	JJ	103,940	225,000	02/07/2022	01/15/2025
91282C-DW-8	US TREASURY NOTES				1.A	14,760,938	90.1950	13,529,250	15,000,000	14,822,152		32,918			1.750	1.996	JJ	109,851	262,500	02/14/2022	01/31/2029
91282C-DY-4	US TREASURY NOTES				1.A	38,891,797	85.9730	34,389,200	40,000,000	39,068,618		102,083			1.875	2.186	FA	283,288	750,000	04/11/2022	02/15/2032
91282C-DZ-1	US TREASURY NOTES				1.A	69,301,172	96.5040	67,552,800	70,000,000	69,728,033		237,190			1.500	1.851	FA	396,603	1,050,000	03/11/2022	02/15/2025
91282C-EA-5	US TREASURY NOTES				1.A	8,642,910	99.3930	8,647,191	8,700,000	8,695,040		29,243			1.500	1.843	FA	44,098	130,500	03/29/2022	02/29/2024
91282C-EB-3	US TREASURY NOTES				1.A	49,591,797	90.6480	45,324,000	50,000,000	49,691,580		55,968			1.875	2.001	FA	316,793	937,500	03/11/2022	02/28/2029
91282C-EC-1	US TREASURY NOTES				1.A	64,378,207	93.7420	61,588,494	65,700,000	64,834,267		259,666			1.875	2.309	FA	416,265	1,231,875	03/28/2022	02/28/2027
91282C-ED-9	US TREASURY NOTES				1.A	58,762,500	96.6290	57,977,400	60,000,000	59,482,375		416,749			1.750	2.481	MS	311,538	1,050,000	04/11/2022	03/15/2025
91282C-EE-7	US TREASURY NOTES				1.A	19,857,813	92.8400	18,568,000	20,000,000	19,890,636		19,195			2.375	2.486	MS	120,697	475,000	04/04/2022	03/31/2029
91282C-EF-4	US TREASURY NOTES				1.A	14,801,367	95.5740	14,336,100	15,000,000	14,866,860		38,518			2.500	2.787	MS	95,287	375,000	04/11/2022	03/31/2027
91282C-EH-0	US TREASURY NOTES				1.A	55,818,594	97.5510	54,628,560	56,000,000	55,918,727		60,230			2.625	2.739	AO	313,279	1,470,000	04/26/2022	04/15/2025
91282C-EM-9	US TREASURY NOTES				1.A	50,375,000	95.1210	47,560,500	50,000,000	50,293,876		(50,662)			2.875	2.755	AO	244,849	1,437,500	05/24/2022	04/30/2029
91282C-EP-2	US TREASURY NOTES				1.A	133,015,460	92.6640	125,096,400	135,000,000	133,280,448		175,108			2.875	3.047	MN	501,150	3,881,250	08/03/2022	05/15/2032
91282C-ES-6	US TREASURY NOTES				1.A	68,406,641	94.4100	66,087,000	70,000,000	68,726,688		212,464			2.750	3.117	MN	168,306	1,925,000	06/24/2022	05/31/2029
91282C-ET-4	US TREASURY NOTES				1.A	367,140,234	95.7110	358,916,250	375,000,000	369,435,689		1,519,542			2.625	3.086	MN	860,656	9,843,750	06/27/2022	05/31/2027
91282C-EV-9	US TREASURY NOTES				1.A	65,970,117	96.7850	62,910,250	65,000,000	65,785,167		(129,612)			3.250	3.010	JD	5,804	2,112,500	07/25/2022	06/30/2029
91282C-FA-4	US TREASURY NOTES				1.A	109,370,763	98.8200	108,702,000	110,000,000	109,804,908		323,734			3.000	3.307	JJ	1,380,978	3,300,000	08/29/2022	07/31/2024
91282C-FB-2	US TREASURY NOTES				1.A	188,255,078	95.9920	182,384,800	190,000,000	188,706,539		335,514			2.750	2.951	JJ	2,186,549	5,225,000	08/29/2022	07/31/2027
91282C-FC-0	US TREASURY NOTES				1.A	58,338,086	93.6410	56,184,600	60,000,000	58,635,802		220,698			2.625	3.071	JJ	659,103	1,575,000	08/22/2022	07/31/2029
91282C-FE-6	US TREASURY NOTES				1.A	84,358,203	98.0080	83,306,800	85,000,000	84,637,075		212,643			3.125	3.396	FA	1,003,312	2,656,250	09/12/2022	08/15/2025
91282C-FF-3	US TREASURY NOTES				1.A	47,232,031	91.5780	45,789,000	50,000,000	47,528,108		239,490			2.750	3.411	FA	519,361	1,375,000	11/07/2022	08/15/2032
91282C-FH-9	US TREASURY NOTES				1.A	58,612,109	97.1880	58,312,800	60,000,000	58,948,142		259,284			3.125	3.640	FA	633,585	1,875,000	09/20/2022	08/31/2027
91282C-FJ-5	US TREASURY NOTES				1.A	51,002,051	96.0430	50,422,575	52,500,000	51,251,005		194,824			3.125	3.592	FA	554,387	1,640,625	09/20/2022	08/31/2029
91282C-FL-0	US TREASURY NOTES				1.A	24,726,563	99.7970	24,949,250	25,000,000	24,768,168		34,928			3.875	4.057	MS	246,158	968,750	10/11/2022	09/30/2029
91282C-FM-8	US TREASURY NOTES				1.A	64,775,781	100.6330	65,411,450	65,000,000	64,823,086		41,742			4.125	4.203	MS	681,301	2,681,250	10/24/2022	09/30/2027
91282C-FY-2	US TREASURY NOTES	SD			1.A	61,853,359	99.8090	60,883,490	61,000,000	61,734,957		(109,703)			3.875	3.646	MN	206,667	2,363,750	12/08/2022	11/30/2029
91282C-FZ-9	US TREASURY NOTES				1.A	203,334,785	99.7890	202,072,725	202,500,000	203,168,352		(156,933)			3.875	3.783	MN	686,066	7,846,875	12/27/2022	11/30/2027
91282C-GB-1	US TREASURY NOTES				1.A	25,000,977	99.8240	24,956,000	25,000,000	25,000,916		(61)			3.875	3.874	JD	2,661	968,750	01/03/2023	12/31/2029
91282C-GC-9	US TREASURY NOTES				1.A	202,566,406	99.8360	199,672,000	200,000,000	202,110,752		(455,655)			3.875	3.589	JD	21,291	7,750,000	01/24/2023	12/31/2027
91282C-GH-8	US TREASURY NOTES				1.A	89,063,672	98.4220	88,579,800	90,000,000	89,218,950		155,278			3.500	3.731	JJ	1,318,207	1,575,000	02/06/2023	01/31/2028
91282C-GJ-4	US TREASURY NOTES				1.A	4,963,086	97.8010	4,890,050	5,000,000	4,967,310		4,224			3.500	3.620	JJ	73,234	87,500	01/30/2023	01/31/2030
91282C-GP-0	US TREASURY NOTES				1.A	69,324,414	100.3280	68,223,040	68,000,000	69,127,408		(197,006)			4.000	3.567	FA	919,121	1,360,000	03/20/2023	02/29/2028
91282C-GQ-8	US TREASURY NOTES				1.A	146,694,531	100.4730	145,685,850	145,000,000	146,517,758		(176,773)			4.000	3.807	FA	1,959,890	2,900,000	03/17/2023	02/28/2030
91282C-GS-4	US TREASURY NOTES				1.A	65,253,125	98.4490	63,991,850	65,000,000	65,229,217		(23,908)			3.625	3.561	MS	598,719	1,178,125	04/27/2023	03/31/2030
91282C-GT-2	US TREASURY NOTES				1.A	100,307,680	98.9100	98,910,000	100,000,000	100,265,497		(42,183)			3.625	3.556	MS	921,107	1,812,500	04/27/2023	03/31/2028
91282C-GU-9	US TREASURY NOTES				1.A	119,373,633	99.1210	118,945,200	120,000,000	119,587,877		214,245			3.875	4.157	MS	1,181,557	2,325,000	04/24/2023	03/31/2025
91282C-GV-7	US TREASURY NOTES				1.A	179,950,602	99.0700	178,326,000	180,000,000	179,958,095		7,493			3.750	3.759	AO	1,438,525	3,375,000	05/11/2023	04/15/2026
91282C-GX-3	US TREASURY NOTES				1.A	368,709,962	99.1020	366,677,400	370,000,000	369,098,406		388,444			3.875	4.062	AO	2,442,102	7,168,750	05/22/2023	04/30/2025
91282C-GZ-8	US TREASURY NOTES				1.A	79,977,824	97.7380	78,190,400	80,000,000	79,976,610		(1,215)			3.500	3.504	AO	476,923	1,400,000	05/24/2023	04/30/2030
91282C-HA-2	US TREASURY NOTES				1.A	204,755,915	98.4100	201,740,500	205,000,000	204,776,538		20,622			3.500	3.526	AO	1,222,115	3,587,500	05/24/2023	04/30/2028
91282C-HB-0	US TREASURY NOTES				1.A	19,800,781	98.8400	19,768,000	20,000,000	19,838,969		38,187			3.625	3.983	MN	93,613	362,500	05/22/2023	05/15/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-HE-4	US TREASURY NOTES				1.A	19,864,844	98.9410	19,788,200	20,000,000	19,878,736		13,892			3.625	3.775	MN	63,388	362,500	06/02/2023	05/31/2028
91282C-HJ-3	US TREASURY NOTES				1.A	173,419,639	99.1020	173,428,500	175,000,000	173,483,334		63,695			3.750	3.902	JD	18,029	3,281,250	12/21/2023	06/30/2030
91282C-HK-0	US TREASURY NOTES				1.A	194,653,555	100.4730	195,922,350	195,000,000	194,710,228		56,673			4.000	4.036	JD	21,429	3,900,000	12/21/2023	06/30/2028
91282C-HQ-7	US TREASURY NOTES				1.A	64,314,223	101.0310	65,670,150	65,000,000	64,358,559		44,336			4.125	4.364	JJ	1,122,045		08/25/2023	07/31/2028
91282C-HW-4	US TREASURY NOTES				1.A	39,405,469	101.2540	40,501,600	40,000,000	39,426,761		21,293			4.125	4.374	FA	557,555		09/13/2023	08/31/2030
91282C-HX-2	US TREASURY NOTES				1.A	66,938,500	102.1410	68,025,906	66,600,000	66,942,799		4,299			4.375	4.249	FA	984,591		12/21/2023	08/31/2028
91282C-HZ-7	US TREASURY NOTES				1.A	99,150,586	104.2420	104,242,000	100,000,000	99,167,051		16,465			4.625	4.769	MS	1,175,205		10/23/2023	09/30/2030
91282C-JA-0	US TREASURY NOTES				1.A	149,292,969	103.2190	154,828,500	150,000,000	149,312,618		19,649			4.625	4.732	MS	1,762,807		10/23/2023	09/30/2028
91282C-JF-9	US TREASURY NOTES				1.A	116,409,961	104.3830	120,040,450	115,000,000	116,365,279		(44,682)			4.875	4.596	AO	954,911		11/07/2023	10/31/2028
91282C-JG-7	US TREASURY NOTES				1.A	350,535,156	105.7660	364,892,700	345,000,000	350,425,077		(110,079)			4.875	4.603	AO	2,864,732		11/21/2023	10/31/2030
91282C-JM-4	US TREASURY NOTES				1.A	58,233,984	102.8280	59,640,240	58,000,000	58,231,024		(2,961)			4.375	4.307	MN	221,858		12/12/2023	11/30/2030
91282C-JN-2	US TREASURY NOTES				1.A	21,399,641	102.3280	21,386,552	20,900,000	21,398,567		(1,074)			4.375	3.837	MN	79,945		12/27/2023	11/30/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						7,642,527,097	XXX	7,389,940,369	7,636,784,000	7,641,305,257		2,046,848			XXX	XXX	XXX	43,117,685	136,157,929	XXX	XXX
0109999999. Total - U.S. Government Bonds						7,642,527,097	XXX	7,389,940,369	7,636,784,000	7,641,305,257		2,046,848			XXX	XXX	XXX	43,117,685	136,157,929	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
20775C-LA-0	CONN ST FIN AUTH HSG MTG				1.A FE	615,000	99.3800	611,187	615,000	615,000					2.250	2.250	MN	1,768	13,838	08/05/2016	05/15/2024
20775C-LB-8	CONN ST FIN AUTH HSG MTG				1.A FE	500,000	98.1840	490,920	500,000	500,000					2.400	2.400	MN	1,533	12,000	08/05/2016	05/15/2025
45129Y-V4-5	IDAHO ST HSG & FIN ASSN SF MTG			2	1.B FE	22,132,655	100.3300	21,741,511	21,670,000	22,057,984		(72,533)			5.500	5.058	JJ	595,925	625,721	12/16/2022	01/01/2053
47770V-BR-0	JOBSOHIO BEVERAGE SYS STWD LIQ				1.D FE	5,000,000	99.1740	4,958,700	5,000,000	5,000,000					4.433	4.433	JJ	110,825	92,354	01/19/2023	01/01/2033
56052F-CE-3	MAINE ST HSG AUTH MTGE PURCHAS			2	1.B FE	215,121	99.3680	203,704	205,000	207,210		(1,186)			3.500	2.243	MN	917	7,175	08/07/2015	11/15/2035
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN DE			2	1.B FE	1,729,302	98.5440	1,645,685	1,670,000	1,679,498		(8,048)			3.500	2.526	MS	19,483	58,450	08/25/2016	09/01/2047
59333P-5J-3	MIAMI-DADE CNTY FL			2	1.F FE	6,196,778	84.1920	5,194,646	6,170,000	6,187,869		(2,867)			2.649	2.594	AO	40,861	163,443	10/27/2020	10/01/2032
60416S-BU-3	MINNESOTA ST HSG FIN AGY			2	1.B FE	110,287	100.0000	105,000	105,000	105,000		(922)			3.000	1.677	JJ	1,575	3,150	05/15/2013	07/01/2031
61212R-5G-7	MONTANA ST BRD HSG			2	1.B FE	216,300	99.8960	209,782	210,000	210,684		(624)			3.000	2.206	JD	525	6,300	09/11/2015	12/01/2043
64971X-EN-4	NEW YORK CITY NY TRANSITIONALF			2	1.A FE	13,393,046	96.1850	11,393,113	11,845,000	12,749,922		(186,903)			3.730	1.978	FA	184,091	441,819	06/23/2020	08/01/2029
64971X-SY-5	NEW YORK CITY NY TRANSITIONALF				1.A FE	20,785,000	88.9590	18,490,128	20,785,000	20,785,000					1.550	1.550	MN	53,695	322,168	09/16/2020	05/01/2028
708796-5R-4	PENNSYLVANIA HSG FIN			2	1.B FE	1,338,788	99.5870	1,244,838	1,250,000	1,265,553		(11,738)			4.000	2.059	AO	12,500	50,000	05/11/2017	04/01/2039
83712D-XJ-0	SOUTH CAROLINA HSG			2	1.A FE	1,019,654	99.8160	948,252	950,000	962,026		(8,661)			4.000	2.355	JJ	19,000	38,000	01/12/2017	01/01/2047
88258M-AA-3	TEXAS NATURAL GAS SECURITIZTN				1.A FE	20,000,000	101.9140	20,382,800	20,000,000	20,000,000					5.102	5.103	MS	340,133	447,842	03/10/2023	04/01/2035
917436-8L-4	UTAH HSG CORP SF			2	1.C FE	3,048,782	96.0370	2,828,290	2,945,000	3,001,724		(8,886)			3.875	2.975	JJ	57,059	114,119	09/13/2019	01/01/2050
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						96,300,713	XXX	90,448,556	93,920,000	95,327,470		(302,368)			XXX	XXX	XXX	1,439,890	2,396,379	XXX	XXX
313921-6F-0	FNW 2001-W3 A			4	1.A FE	10,603	97.4690	9,878	10,135	10,076		(6)			7.000	5.448	MON	59	506	10/24/2001	09/01/2041
31392C-MS-0	FNW 2002-W1 2A			4	1.B FE	38,843	96.9590	35,901	37,027	36,270		26			4.664	5.703	MON	144	1,768	12/01/2005	02/25/2042
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						49,446	XXX	45,779	47,162	46,346		20			XXX	XXX	XXX	203	2,274	XXX	XXX
3137F8-2T-9	FHLMC 2020-K122 X1 IO			4	1.A FE	7,940,044	4.7280	5,031,770		5,502,940		(822,363)			0.969	2.188	MON	85,959	976,880	12/09/2020	11/25/2030
3137F9-YZ-8	FHMS 2021-K124 X1 IO			4	1.A FE	10,954,888	3.9300	6,812,245		7,700,329		(1,146,246)			0.809	1.903	MON	116,896	1,312,700	02/03/2021	12/25/2030
3137F9-ZA-2	FHMS 2021-K125 X1 IO			4	1.A FE	6,466,449	3.1920	4,069,339		4,552,637		(684,827)			0.673	2.103	MON	71,512	791,282	02/18/2021	01/25/2031
3137FB-TC-0	FHMS 2017-K728 X1 IO			4	1.A FE	2,686,049	0.2420	265,511				(502,901)			0.587	0.001	MON	53,673	486,106	11/02/2017	08/25/2024
3137FE-ZW-3	FHMS 2018-K076 X1 IO			4	1.A FE	4,906,476	0.5550	2,044,058		1,700,513		(855,044)			0.257	14.480	MON	78,907	662,262	05/24/2018	04/25/2028
3137FH-PL-1	FHMS 2018-K080 X1 IO			4	1.A FE	4,329,046	0.6240	1,987,291		1,972,133		(525,804)			0.260	5.812	MON	68,983	576,291	09/13/2018	07/25/2028
3137FJ-XX-2	FHMS 2018-K083 X1 IO			4	1.A FE	3,699,469	0.3410	1,840,827		1,773,057		(399,102)			0.174	7.372	MON	78,483	516,417	11/02/2018	09/25/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137FK-JE-7	FHMS 2018-K085 X1 IO			4	1.A FE	4,493,570	0.4080	1,963,561		1,523,723		(325,112)			0.210	19.361	MON	84,078	619,075	11/30/2018	10/25/2028
3137FK-SK-3	FHMS 2018-K086 X1 IO			4	1.A FE	9,755,029	1.0840	4,683,935		4,792,578		(1,090,657)			0.384	4.587	MON	138,113	1,306,294	12/20/2018	11/25/2028
3137FL-6G-4	FHMS 2019-K088 X1 IO			4	1.A FE	4,394,688	2.2400	2,232,881		2,317,568		(466,281)			0.654	4.015	MON	54,298	583,790	03/04/2019	01/25/2029
3137FL-6R-0	FHMS 2019-K089 X1 IO			4	1.A FE	11,378,170	2.3600	5,799,923		5,962,973		(1,184,861)			0.687	4.430	MON	140,667	1,478,861	03/14/2019	01/25/2029
3137FL-N5-9	FHMS 2019-K734 X1 IO			4	1.A FE	2,907,524	0.9140	695,456		650,810		(479,258)			0.784	12.501	MON	49,690	535,421	04/12/2019	02/25/2026
3137FL-NB-6	FHMS 2019-K091 X1 IO			4	1.A FE	5,223,720	2.5210	2,736,188		2,834,209		(548,647)			0.706	4.133	MON	63,820	674,419	04/23/2019	03/25/2029
3137FM-CT-7	FHMS 2019-K093 X1 IO			4	1.A FE	6,274,615	4.0320	3,199,602		3,496,376		(580,976)			1.083	1.929	MON	71,589	825,181	06/14/2019	05/25/2029
3137FM-U2-6	FHMS 2019-K094 X1 IO			4	1.A FE	8,909,763	3.9050	4,712,979		4,626,389		(992,106)			1.013	6.262	MON	101,931	1,129,021	07/10/2019	06/25/2029
3137FN-WZ-9	FHMS 2019-K736 X1 IO			4	1.A FE	11,969,511	2.4840	3,945,207		4,053,470		(1,921,920)			1.408	3.232	MON	186,309	2,124,861	09/06/2019	07/25/2026
3137FN-X7-0	FHMS 2019-K097 X1 IO			4	1.A FE	6,653,108	4.9170	3,564,553		3,812,037		(697,342)			1.219	2.965	MON	73,658	829,834	09/11/2019	07/25/2029
3137FP-HM-0	FHMS 2019-K098 X1 IO			4	1.A FE	15,820,018	5.2260	8,579,047		9,147,420		(1,655,016)			1.266	2.745	MON	173,229	1,961,372	10/03/2019	08/25/2029
3137FQ-3C-5	FHMS 2019-K 100 X1 IO			4	1.A FE	19,837,855	3.1150	11,138,434		11,683,060		(2,075,208)			0.772	3.348	MON	230,073	2,514,981	11/06/2019	09/25/2029
3137FW-G9-5	FHMS 2020-K115 X1 IO			4	1.A FE	8,563,156	6.6970	5,181,600		5,699,211		(898,262)			1.426	2.370	MON	91,941	1,058,487	09/30/2020	06/25/2030
3137FW-HV-5	FHMS 2020-K116 X1 IO			4	1.A FE	13,538,229	7.1870	8,343,273		8,680,739		(1,488,383)			1.527	3.586	MON	147,690	1,703,604	09/24/2020	07/25/2030
3137FX-Z5-0	FHMS 2021-K127 X1 IO			4	1.A FE	8,971,062	1.7630	5,709,329		6,226,140		(1,013,407)			0.419	2.729	MON	113,161	1,187,760	03/17/2021	01/25/2031
3137H5-DZ-7	FHMS 2022-K747 X1 IO				1.A FE	7,387,914	0.5690	4,695,848		5,047,501		(1,236,966)			0.213	2.351	MON	146,238	1,341,154	01/20/2022	11/25/2028
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						187,060,353	XXX	99,232,857		103,755,813		(21,590,689)			XXX	XXX	XXX	2,420,898	25,196,053	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						283,410,512	XXX	189,727,192	93,967,162	199,129,629		(21,893,037)			XXX	XXX	XXX	3,860,991	27,594,706	XXX	XXX
00287Y-BV-0	ABBVIE INC			2	1.G FE	19,976,200	95.8900	19,178,000	20,000,000	19,989,205		3,405			2.950	2.969	MN	65,556	590,000	11/12/2019	11/21/2026
00914A-AH-5	AIR LEASE CORP			2	2.B FE	3,842,560	96.7900	3,871,600	4,000,000	3,847,237		4,677			3.375	6.077	JJ	67,500		12/12/2023	07/01/2025
00914A-AL-6	AIR LEASE CORP			2	2.B FE	9,933,600	99.3780	9,937,800	10,000,000	9,997,272		21,909			0.700	0.921	FA	26,444	70,000	01/19/2021	02/15/2024
010392-FX-1	ALABAMA POWER CO			2	1.E FE	9,993,100	88.7050	8,870,500	10,000,000	9,993,965		608			3.050	3.058	MS	89,806	305,000	03/02/2022	03/15/2032
01400E-AD-5	ALCON FINANCE CORP			2	2.B FE	9,984,300	86.6830	8,668,300	10,000,000	9,989,350		1,490			2.600	2.618	MN	24,556	260,000	05/18/2020	05/27/2030
023608-AH-5	AMEREN CORPORATION			2	2.B FE	2,223,122	97.7740	2,141,251	2,190,000	2,197,966		(12,690)			2.500	1.907	MS	16,121	54,750	02/01/2022	09/15/2024
023608-AJ-1	AMEREN CORPORATION			2	2.B FE	10,243,646	91.2380	9,028,912	9,896,000	10,175,371		(36,501)			3.500	3.037	JJ	159,710	346,360	02/04/2022	01/15/2031
023608-AL-6	AMEREN CORPORATION			2	2.B FE	7,498,575	91.5830	6,868,725	7,500,000	7,498,989		277			1.950	1.954	MS	43,063	146,250	11/15/2021	03/15/2027
023608-AQ-5	AMEREN CORPORATION			2	2.B FE	14,966,100	100.4480	15,067,200	15,000,000	14,966,015		(85)			5.000	5.050	JJ	20,833		12/18/2023	01/15/2029
025816-BR-9	AMERICAN EXPRESS CO			2	1.F FE	21,506,601	98.2770	19,797,902	20,145,000	20,373,775		(303,555)			3.000	1.460	AO	102,404	604,350	03/06/2020	10/30/2024
025816-CP-2	AMERICAN EXPRESS CO			2	1.F FE	9,275,800	95.6270	9,562,700	10,000,000	9,302,707		26,907			3.300	5.618	MN	53,167		11/07/2023	05/03/2027
02665W-EC-1	AMERICAN HONDA FINANCE				1.G FE	7,995,360	100.2620	8,020,960	8,000,000	7,996,659		1,299			4.750	4.771	JJ	178,389	190,000	01/10/2023	01/12/2026
02665W-EQ-0	AMERICAN HONDA FINANCE				1.G FE	18,837,465	101.7190	19,179,117	18,855,000	18,837,518		53			5.800	5.850	AO	264,284		10/02/2023	10/03/2025
03027X-BH-2	AMERICAN TOWER CORP				2.C FE	24,956,250	99.8060	24,951,500	25,000,000	24,999,437		13,946			0.600	0.656	JJ	69,167	150,000	11/17/2020	01/15/2024
036752-AV-5	ELEVANCE HEALTH INC			2	2.B FE	4,998,700	100.6990	5,034,950	5,000,000	4,998,653		261			5.350	5.361	AO	56,472	253,382	10/26/2022	10/15/2025
03740L-AD-4	AON CORP/AON GLOBAL HOLD			2	2.A FE	9,991,100	94.4660	9,446,600	10,000,000	9,994,398		1,501			2.850	2.867	MN	26,125	285,000	02/23/2022	05/28/2027
04316J-AF-6	ARTHUR J GALLAGHER & CO			2	2.B FE	5,988,300	109.3130	6,558,780	6,000,000	5,987,760		(540)			6.500	6.528	FA	63,917		10/30/2023	02/15/2034
04636N-AA-1	ASTRAZENECA FINANCE LLC			2	1.F FE	9,987,400	92.5330	9,253,300	10,000,000	9,993,807		2,507			1.200	1.226	MN	11,000	120,000	05/25/2021	05/28/2026
053332-AZ-5	AUTOZONE INC			2	2.B FE	9,475,647	96.0750	9,109,832	9,482,000	9,477,384		571			4.000	4.008	AO	80,070	379,280	03/26/2020	04/15/2030
053332-BC-5	AUTOZONE INC			2	2.B FE	19,980,400	99.3090	19,861,800	20,000,000	19,983,098		2,698			4.500	4.522	FA	375,000	460,000	01/23/2023	02/01/2028
05369A-AH-4	AVIATION CAPITAL GROUP			2	2.C FE	6,819,120	99.4460	5,966,760	6,000,000	6,195,711		(220,774)			5.500	1.717	JD	14,667	330,000	02/16/2021	12/15/2024
05369A-AK-7	AVIATION CAPITAL GROUP			2	2.C FE	3,963,800	92.6840	3,707,360	4,000,000	3,984,263		7,306			1.950	2.144	JJ	32,717	78,000	02/22/2021	01/30/2026
06368L-WU-6	BANK OF MONTREAL			2	1.F FE	9,819,700	103.6320	10,363,200	10,000,000	9,826,256		6,556			5.717	6.143	MS	152,453		10/04/2023	09/25/2028
06406R-BT-3	BANK OF NY MELLON CORP			2	1.E FE	15,000,000	106.2190	15,932,850	15,000,000	15,000,000					6.317	6.317	AO	173,718		10/18/2023	10/25/2029
071813-CL-1	BAXTER INTERNATIONAL INC.			2	2.B FE	9,999,800	91.6210	9,162,100	10,000,000	9,999,937					1.915	1.915	FA	79,792	191,500	11/16/2021	02/01/2027
075887-CQ-0	BECTON DICKINSON & CO			2	2.B FE	10,000,000	100.4260	10,042,600	10,000,000	10,000,000					4.693	4.693	FA	179,898	234,650	02/06/2023	02/13/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
094234-AA-9	BLOOMIN' BRANDS INC/OSI			2	4.A FE	34,954,438	92.2530	31,873,412	34,550,000	31,873,412	2,893,040	(79,634)			5.125	4.858	AO	373,812	1,770,688	04/13/2021	04/15/2029
099724-AL-0	BORGWARNER INC			2	2.A FE	9,971,900	92.7150	9,271,500	10,000,000	9,985,388		3,929			2.650	2.694	JJ	132,500	265,000	06/16/2020	07/01/2027
10112R-AZ-7	BOSTON PROPERTIES LP			2	2.B FE	10,352,800	97.2020	9,720,200	10,000,000	10,059,732		(73,884)			3.200	2.433	JJ	147,556	320,000	11/14/2019	01/15/2025
11120V-AA-1	BRIXMOR OPERATING PART			2	2.B FE	5,771,095	97.8450	5,919,623	6,050,000	5,995,415		47,834			3.850	4.711	FA	97,052	232,925	11/05/2018	02/01/2025
11120V-AF-0	BRIXMOR OPERATING PART			2	2.B FE	4,277,455	98.6720	4,193,560	4,250,000	4,251,876		(6,029)			3.650	3.503	JD	6,894	155,125	05/29/2019	06/15/2024
115236-AE-1	BROWN & BROWN INC			2	2.C FE	4,982,200	91.2050	4,560,250	5,000,000	4,984,592		1,512			4.200	4.244	MS	60,667	210,000	03/14/2022	03/17/2032
1248EP-CE-1	CCO HOLDINGS LLC			2	3.C FE	9,525,000	90.1480	9,014,800	10,000,000	9,014,800	712,270	40,930			4.500	5.093	FA	170,000	450,000	03/12/2020	08/15/2030
125523-AH-3	THE CIGNA GROUP			2	2.A FE	5,490,000	99.1940	4,959,700	5,000,000	5,353,592		(72,265)			4.375	2.709	AO	46,181	218,750	01/27/2022	10/15/2028
125523-CP-3	THE CIGNA GROUP			2	2.A FE	4,508,650	92.6690	4,633,450	5,000,000	4,564,833		56,183			1.250	5.493	MS	18,403	31,250	09/07/2023	03/15/2026
14448C-AN-4	CARRIER GLOBAL CORP			2	2.B FE	5,115,450	96.9050	4,845,250	5,000,000	5,025,465		(24,092)			2.242	1.745	FA	42,349	112,100	03/02/2020	02/15/2025
15189T-AW-7	CENTERPOINT ENERGY INC			2	2.B FE	11,481,535	97.8700	11,255,050	11,500,000	11,497,083		3,784			2.500	2.534	MS	95,833	287,500	03/12/2020	09/01/2024
161175-AY-0	CCO SAFARI II LLC			2	2.C FE	27,874,186	99.0490	26,927,461	27,186,000	27,482,909		(223,260)			4.908	4.028	JJ	585,605	1,334,289	02/07/2022	07/23/2025
16411Q-AP-6	CHENIERE ENERGY PARTNERS			2	2.C FE	7,483,050	102.6740	7,700,550	7,500,000	7,483,858		808			5.950	5.980	JD	1,240	234,281	06/06/2023	06/30/2033
172967-MX-6	CITIGROUP INC			2	1.G FE	10,000,000	98.3030	9,830,300	10,000,000	10,000,000					0.981	0.981	MN	16,350	98,100	04/27/2021	05/01/2025
20030N-ED-9	COMCAST CORP			2	1.G FE	14,967,600	100.4280	15,064,200	15,000,000	14,972,071		4,471			4.550	4.591	JJ	439,833		05/01/2023	01/15/2029
21036P-BC-1	CONSTELLATION BRANDS INC			2	2.C FE	9,634,700	100.1460	10,014,600	10,000,000	9,680,217		45,517			4.650	5.404	MN	59,417	465,000	03/08/2023	11/15/2028
210518-DS-2	CONSUMERS ENERGY CO			2	1.E FE	9,981,400	100.6320	10,063,200	10,000,000	9,984,788		3,388			4.650	4.689	MS	155,000	298,375	01/03/2023	03/01/2028
22822V-AB-7	CROWN CASTLE INC			2	2.B FE	6,967,805	98.5000	6,619,200	6,720,000	6,843,239		(65,031)			4.450	3.408	FA	112,971	299,040	11/15/2021	02/15/2026
22822V-AS-0	CROWN CASTLE INC			2	2.B FE	7,480,200	94.3420	7,075,650	7,500,000	7,493,855		3,915			1.350	1.404	JJ	46,688	101,250	06/04/2020	07/15/2025
22822V-BD-2	CROWN CASTLE INC			2	2.B FE	9,993,100	102.2510	10,225,100	10,000,000	9,992,714		(386)			5.600	5.615	JD	38,889		12/04/2023	06/01/2029
22966R-AC-0	CUBESMART LP			2	2.B FE	5,095,150	97.2660	4,863,300	5,000,000	5,026,889		(15,773)			4.000	3.656	MN	25,556	200,000	05/21/2019	11/15/2025
22966R-AE-6	CUBESMART LP			2	2.B FE	10,327,115	96.8730	8,621,697	8,900,000	9,736,313		(160,295)			4.375	2.324	FA	147,097	389,375	03/09/2020	02/15/2029
233853-AN-0	DAIMLER TRUCKS FINAN NA				2.A FE	9,991,400	99.9370	9,993,700	10,000,000	9,995,093		3,693			5.200	5.246	JJ	236,889	257,111	01/11/2023	01/17/2025
244199-BH-7	DEERE & CO			2	1.F FE	9,986,400	97.5010	9,750,100	10,000,000	9,996,133		2,733			2.750	2.779	AO	58,056	275,000	03/25/2020	04/15/2025
24906P-AA-7	DENTSPLY SIRONA INC			2	2.B FE	7,484,100	88.4020	6,630,150	7,500,000	7,489,108		1,483			3.250	3.275	JD	20,313	243,750	05/20/2020	06/01/2030
257375-AN-5	DOMINION ENERGY GAS HLDG			2	2.A FE	14,990,250	97.3880	14,608,200	15,000,000	14,997,975		2,018			2.500	2.514	MN	47,917	375,000	11/18/2019	11/15/2024
25746U-DE-6	DOMINION ENERGY INC			2	2.B FE	9,984,100	97.6310	9,763,100	10,000,000	9,995,576		3,274			3.300	3.335	MS	97,167	330,000	03/17/2020	03/15/2025
25746U-DG-1	DOMINION ENERGY INC			2	2.B FE	7,820,605	92.0620	7,272,898	7,900,000	7,846,887		7,440			3.375	3.495	AO	66,656	266,625	03/31/2020	04/01/2030
26442C-BG-8	DUKE ENERGY CAROLINAS			2	1.F FE	6,995,730	87.1660	6,101,620	7,000,000	6,996,286		378			2.850	2.857	MS	58,742	199,500	03/01/2022	03/15/2032
26442U-AQ-7	DUKE ENERGY PROGRESS LLC			2	1.F FE	4,998,800	103.0670	5,153,350	5,000,000	4,998,517		(283)			5.250	5.253	MS	77,292	135,625	03/06/2023	03/15/2033
29379V-BH-5	ENTERPRISE PRODUCTS OPER			2	1.G FE	20,639,530	98.4690	19,201,455	19,500,000	20,073,065		(297,001)			3.700	2.091	FA	272,567	721,500	01/26/2022	02/15/2026
294429-AS-4	EQUIFAX INC			2	2.B FE	2,994,300	89.5290	2,685,870	3,000,000	2,996,141		530			3.100	3.122	MN	11,883	93,000	04/22/2020	05/15/2030
29444U-BQ-8	EQUINIX INC			2	2.B FE	2,932,826	92.3860	3,036,728	3,287,000	2,963,327		30,501			1.450	5.962	MN	6,090	23,831	10/02/2023	05/15/2026
29444U-BU-9	EQUINIX INC			2	2.B FE	5,968,440	92.8380	5,570,280	6,000,000	5,972,839		2,691			3.900	3.964	AO	49,400	234,000	03/31/2022	04/15/2032
30040W-AW-8	EVERSOURCE ENERGY			2	2.A FE	9,988,700	104.7250	10,472,500	10,000,000	9,988,109		(591)			5.950	5.978	FA	84,292		11/08/2023	02/01/2029
303075-AA-3	FACTSET RESEARCH SYSTEMS INC			2	2.C FE	11,979,480	93.6330	11,235,960	12,000,000	11,986,377		3,963			2.900	2.937	MS	116,000	348,000	02/15/2022	03/01/2027
303250-AF-1	FAIR ISAAC CORP			2	3.B FE	8,116,693	94.6360	7,422,301	7,843,000	7,422,301	371,271	(66,571)			4.000	3.105	JD	13,943	313,720	10/27/2020	06/15/2028
337738-AS-7	FISERV INC			2	2.B FE	9,983,200	98.5040	9,850,400	10,000,000	9,998,224		3,479			2.750	2.786	JJ	137,500	275,000	06/10/2019	07/01/2024
33834D-AA-2	FIVE CORNERS FND TR II			2	1.G FE	13,000,000	88.4230	11,494,990	13,000,000	13,000,000					2.850	2.850	MN	47,342	370,500	05/19/2020	05/15/2030
340711-AY-6	FLORIDA GAS TRANSMISSION			2	2.B FE	4,613,041	85.6310	3,959,577	4,624,000	4,616,585		1,035			2.550	2.577	JJ	58,956	117,912	06/10/2020	07/01/2030
341081-FK-8	FLORIDA POWER & LIGHT CO				1.D FE	1,635,305	99.0630	1,547,364	1,562,000	1,562,000		(33,121)			3.250	0.921	JD	4,230	50,765	11/15/2021	06/01/2024
34354P-AF-2	FLOWSERVE CORP			2	2.C FE	29,923,650	88.3350	26,500,500	30,000,000	29,944,721		6,977			3.500	3.530	AO	262,500	1,050,000	09/24/2020	10/01/2030
35805B-AC-2	FRESENIUS MED CARE III			2	2.C FE	16,992,393	90.3370	15,843,303	17,538,000	17,200,753		109,932			1.875	2.563	JD	27,403	328,838	01/27/2022	12/01/2026
361841-AK-5	GLP CAPITAL LP / FIN II			2	2.C FE	8,395,102	100.8980	7,678,338	7,610,000	8,075,198		(106,152)			5.750	4.096	JD	36,465	437,575	03/07/2023	06/01/2028
36264F-AL-5	GSK CONSUMER HEALTHCARE			2	2.B FE	4,955,522	94.5750	4,728,750	5,000,000	4,962,863		6,418			3.375	3.531	MS	45,469	168,750	10/28/2022	03/24/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36267V-AF-0	GE HEALTHCARE HLDG LLC			2	2.B FE	23,438,990	103.5050	24,371,287	23,546,000	23,447,814		8,824			5.650	5.769	MN	169,989	665,175	10/24/2023	11/15/2027
370334-CW-2	GENERAL MILLS INC			2	2.B FE	8,849,880	103.6400	9,327,600	9,000,000	8,853,579		3,699			5.500	5.892	AO	101,750		10/31/2023	10/17/2028
37331N-AN-1	GEORGIA-PACIFIC LLC			2	1.G FE	8,910,600	91.3820	9,138,200	10,000,000	8,968,971		58,371			0.950	5.655	MN	12,139	47,500	11/07/2023	05/15/2026
37940X-AA-0	GLOBAL PAYMENTS INC			2	2.C FE	29,992,500	96.8990	29,069,700	30,000,000	29,997,899		1,400			2.650	2.655	FA	300,333	795,000	08/07/2019	02/15/2025
38141G-ZK-3	GOLDMAN SACHS GROUP INC			2	1.F FE	25,028,250	92.7010	23,175,250	25,000,000	25,017,710		(5,392)			2.640	2.616	FA	232,833	660,000	01/28/2022	02/24/2028
40139L-AG-8	GUARDIAN LIFE GLOB FUND				1.B FE	2,497,700	94.3640	2,359,100	2,500,000	2,499,305		463			1.100	1.119	JD	611	27,500	06/16/2020	06/23/2025
404119-CK-3	HCA - THE HEALTHCARE COMPANY			2	2.C FE	24,380,627	89.4170	22,354,250	25,000,000	24,404,026		23,399			3.625	3.961	MS	266,840	453,125	08/07/2023	03/15/2032
444859-BZ-4	HUMANA INC			2	2.B FE	19,966,000	104.5270	20,905,400	20,000,000	19,965,123		(877)			5.750	5.788	JD	166,111		11/02/2023	12/01/2028
446150-BC-7	HUNTINGTON BANCSHARES INC			2	2.A FE	7,134,992	103.1130	7,327,210	7,106,000	7,134,818		(174)			6.208	6.103	FA	159,301		12/08/2023	08/21/2029
44891A-CQ-8	HYUNDAI CAPITAL AMERICA				2.A FE	9,992,800	101.4680	10,146,800	10,000,000	9,992,293		(507)			6.250	6.289	MN	100,694		10/30/2023	11/03/2025
49271V-AL-4	KEURIG DR PEPPER INC				2.B FE	19,999,400	99.0060	19,801,200	20,000,000	19,999,890		167			0.750	0.751	MS	44,167	150,000	03/01/2021	03/15/2024
50077L-BF-2	KRAFT HEINZ FOODS CO			2	2.B FE	24,544,340	97.9560	22,448,577	22,917,000	24,230,205		(166,328)			4.250	3.316	MS	324,657	973,973	01/31/2022	03/01/2031
50212Y-AF-1	LPL HOLDINGS INC			2	2.C FE	30,662,500	90.5530	27,709,218	30,600,000	30,643,653	4,636,250	(7,187)			4.375	4.344	MN	171,063	1,338,750	05/21/2021	05/15/2031
502431-AP-4	L3HARRIS TECH INC				2.B FE	19,973,800	102.0750	20,415,000	20,000,000	19,975,815		2,015			5.400	5.443	JJ	453,000		07/27/2023	01/15/2027
526107-AG-2	LENNOX INTERNATIONAL INC			2	2.B FE	9,989,600	102.6870	10,268,700	10,000,000	9,989,229		(371)			5.500	5.524	MS	161,944		09/07/2023	09/15/2028
539830-BZ-1	LOCKHEED MARTIN CORPORATION			2	1.G FE	8,438,783	100.5300	8,498,806	8,454,000	8,439,953		1,171			4.450	4.491	MN	48,070	177,651	05/23/2023	05/15/2028
55336V-AG-5	MPLX LP			2	2.B FE	2,036,560	99.4290	1,988,580	2,000,000	2,004,837		(6,903)			4.875	4.507	JD	8,125	97,500	12/21/2018	12/01/2024
55903V-BC-6	WARNERMEDIA HOLDINGS INC			2	2.C FE	25,100,726	91.5200	22,880,000	25,000,000	25,093,733		(6,993)			4.279	4.223	MS	314,982	534,875	04/28/2023	03/15/2032
571748-BF-8	MARSH & MCLENNAN COS INC			2	1.G FE	12,493,125	99.5870	12,448,375	12,500,000	12,498,613		650			3.875	3.885	MS	142,622	484,375	01/08/2019	03/15/2024
571903-AP-8	MARRIOTT INTERNATIONAL INC			2	2.B FE	14,926,855	97.6550	13,934,392	14,269,000	14,564,036		(191,073)			3.750	2.339	AO	133,772	535,088	02/07/2022	10/01/2025
571903-BL-6	MARRIOTT INTERNATIONAL INC			2	2.B FE	8,885,880	100.6500	9,058,500	9,000,000	8,897,969		12,089			4.900	5.146	AO	93,100	242,550	03/23/2023	04/15/2029
573284-AN-6	MARTIN MARIETTA MATERIALS			2	2.B FE	6,323,466	99.2430	5,656,851	5,700,000	5,745,815		(179,737)			4.250	1.063	JJ	120,452	242,250	09/28/2020	07/02/2024
573874-AP-9	MARVELL TECHNOLOGY INC			2	2.C FE	4,179,193	103.3200	4,443,793	4,301,000	4,182,556		3,363			5.750	6.388	FA	70,757		10/24/2023	02/15/2029
581557-BT-1	MCKESSON CORP			2	2.A FE	11,975,280	101.7460	12,209,520	12,000,000	11,977,909		2,629			4.900	4.945	JJ	320,133		06/07/2023	07/15/2028
59217G-CT-4	MET LIFE GLOB FUNDING I				1.D FE	14,177,981	99.9610	13,219,842	13,225,000	13,232,060		(254,741)			3.600	1.649	JJ	224,825	476,100	03/11/2020	01/11/2024
609207-AX-3	MONDELEZ INTERNTL INC			2	2.B FE	5,780,175	81.4810	6,111,075	7,500,000	5,846,998		66,823			1.500	5.264	FA	45,938		08/23/2023	02/04/2031
61747Y-EV-3	MORGAN STANLEY			2	1.E FE	15,000,000	104.7540	15,713,100	15,000,000	15,000,000					6.296	6.296	AO	191,503	944,400	10/14/2022	10/18/2028
626738-AF-5	MURPHY OIL USA INC			2	3.B FE	10,829,786	87.0810	9,498,795	10,908,000	9,498,795	508,639	7,201			3.750	3.839	FA	154,530	409,050	07/07/2021	02/15/2031
62954H-BE-7	NXP BV/NXP FDG/NXP USA			2	2.A FE	4,705,786	98.7100	4,717,351	4,779,000	4,706,229		443			4.400	4.888	JD	17,523		12/20/2023	06/01/2027
631103-AG-3	NASDAQ INC			2	2.B FE	4,823,300	97.4620	4,873,100	5,000,000	4,938,297		22,896			3.850	4.377	JD	535	192,500	06/20/2018	06/30/2026
63111X-AJ-0	NASDAQ INC			2	2.B FE	9,997,200	103.8850	10,388,500	10,000,000	9,997,287		87			5.550	5.552	FA	282,125		06/22/2023	02/15/2034
637639-AE-5	NATIONAL SECS CLEARING			2	1.B FE	22,768,441	92.5770	23,445,125	25,325,000	23,563,321		794,880			0.750	4.549	JD	12,663	189,938	01/24/2023	12/07/2025
637639-AH-8	NATIONAL SECS CLEARING			2	1.B FE	4,998,450	102.0590	5,102,950	5,000,000	4,998,484		281			5.100	5.107	MN	28,333	255,000	11/14/2022	11/21/2027
641062-BF-0	NESTLE HOLDINGS INC			2	1.D FE	9,997,400	102.7660	10,276,600	10,000,000	9,997,027		(373)			5.000	5.006	MS	148,611	250,000	03/07/2023	03/14/2028
64110L-AX-4	NETFLIX INC				2.B FE	17,268,750	108.7260	16,308,900	15,000,000	16,742,024	1,588,553	(285,880)			6.375	3.953	MN	122,188	956,250	02/14/2022	05/15/2029
65339K-BS-8	NEXTERA ENERGY CAPITAL				2.A FE	14,997,000	100.9460	15,141,900	15,000,000	14,995,668		(1,332)			5.749	5.762	MS	287,450	50,304	08/07/2023	09/01/2025
65339K-CM-0	NEXTERA ENERGY CAPITAL			2	2.A FE	19,958,600	100.9440	20,188,800	20,000,000	19,964,482		5,882			4.900	4.946	FA	334,833	541,722	02/06/2023	02/28/2028
67103H-AM-9	O'REILLY AUTOMOT			2	2.B FE	14,993,100	102.3960	15,359,400	15,000,000	14,992,266		(834)			5.750	5.767	MN	98,229		11/13/2023	11/20/2026
678858-BX-8	OKLAHOMA G&E CO			2	1.G FE	9,969,200	103.9670	10,396,700	10,000,000	9,971,486		2,286			5.400	5.440	JJ	249,000	285,000	01/03/2023	01/15/2033
68902V-AH-0	OTIS WORLDWIDE CORP			2	2.B FE	16,456,624	96.1320	15,573,384	16,200,000	16,262,381		(52,066)			2.056	1.724	AO	79,567	333,072	03/11/2020	04/05/2025
693475-BH-7	PNC FINANCIAL SERVICES GROUP I			2	1.G FE	10,000,000	99.9490	9,994,900	10,000,000	10,000,000					5.671	5.671	AO	99,243	567,100	10/25/2022	10/28/2025
695114-CW-6	PACIFICORP			2	1.F FE	9,982,000	86.6510	8,665,100	10,000,000	9,987,572		1,638			2.700	2.720	MS	79,500	270,000	04/06/2020	09/15/2030
701094-AM-6	PARKER HANNIFIN CORP			2	2.A FE	17,049,670	98.6870	16,776,790	17,000,000	17,004,023		(10,480)			2.700	2.636	JD	21,675	459,000	06/05/2019	06/14/2024
70450Y-AH-6	PAYPAL HOLDINGS INC			2	1.G FE	2,497,325	87.4070	2,185,175	2,500,000	2,498,205		253			2.300	2.312	JD	4,792	57,500	05/11/2020	06/01/2030
718547-AB-8	PHILLIPS 66 CO			2	2.A FE	15,635,908	97.3060	15,568,960	16,000,000	15,783,482		147,574			2.450	3.906	JD	17,422	392,000	04/28/2023	12/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718547-AF-9	PHILLIPS 66 CO			2	2.A FE	10,375,806	96.4120	10,221,600	10,602,000	10,417,571		41,765			3.550	4.225	AO	94,093	188,186	04/28/2023	10/01/2026
74153W-CS-6	PRICOA GLOB FUND				1.D FE	9,994,800	101.1280	10,112,800	10,000,000	9,994,886		86			5.100	5.112	MN	43,917	255,000	05/22/2023	05/30/2028
74251V-AM-4	PRINCIPAL FINANCIAL GROUP			2	1.G FE	4,513,872	95.2280	4,570,944	4,800,000	4,518,591		4,719			3.100	5.327	MN	19,013		12/08/2023	11/15/2026
75513E-BX-8	RTX Corp			2	2.A FE	5,515,450	97.9640	4,898,200	5,000,000	5,086,363		(121,652)			3.150	0.692	JD	7,000	157,500	06/08/2020	12/15/2024
75513E-CG-4	RTX Corp			2	2.A FE	4,904,160	99.5070	4,459,904	4,482,000	4,486,607		(118,174)			3.200	0.552	MS	42,230	143,424	06/08/2020	03/15/2024
75951A-AQ-1	RELIANCE STAND LIFE II				1.E FE	5,000,000	89.3750	4,468,750	5,000,000	5,000,000					1.512	1.512	MS	19,530	75,600	09/21/2021	09/28/2026
760759-AU-4	REPUBLIC SERVICES INC			2	2.A FE	6,328,496	98.0990	6,136,092	6,255,000	6,271,594		(30,357)			2.500	2.002	FA	59,075	156,375	02/09/2022	08/15/2024
771196-CE-0	ROCHE HOLDING INC			2	1.C FE	15,000,000	102.1920	15,328,800	15,000,000	15,000,000					5.265	5.265	MN	105,300		11/06/2023	11/13/2026
78016E-ZD-2	ROYAL BANK OF CANADA				1.E FE	9,975,100	96.6410	9,664,100	10,000,000	9,982,812		4,651			3.625	3.679	MN	57,396	362,500	04/12/2022	05/04/2027
78403D-AN-0	SBA TOWER TRUST			2	1.F FE	9,532,031	96.5670	9,656,700	10,000,000	9,667,797		135,766			2.836	6.224	MON	12,604	116,591	07/19/2023	01/15/2025
824348-AV-8	SHERWIN-WILLIAMS CO			2	2.B FE	7,619,880	98.9350	7,914,800	8,000,000	7,968,004		73,460			3.125	4.091	JD	20,833	250,000	12/24/2018	06/01/2024
85208N-AD-2	SPRINT SPECTRUM / SPEC I			2	1.F FE	7,144,828	99.1340	6,739,873	6,798,750	6,848,769		(163,583)			4.738	1.373	MJSD	9,843	322,125	12/20/2021	03/20/2025
853496-AG-2	STANDARD INDUSTRIES INC			2	3.B FE	28,100,000	91.8390	25,714,920	28,000,000	25,714,920	2,909,405	(12,245)			4.375	4.320	JJ	564,861	1,225,000	09/24/2020	07/15/2030
857477-CD-3	STATE STREET CORP			2	1.E FE	10,000,000	101.4530	10,145,300	10,000,000	10,000,000					5.272	5.272	FA	216,738		07/31/2023	08/03/2026
863667-BA-8	STRYKER CORP			2	2.A FE	9,976,600	94.5510	9,455,100	10,000,000	9,993,074		4,680			1.150	1.198	JD	5,111	115,000	05/26/2020	06/15/2025
87264A-CZ-6	T-MOBILE USA INC			2	2.B FE	9,979,100	101.3430	10,134,300	10,000,000	9,981,247		2,147			4.950	4.998	MS	145,750	297,000	02/06/2023	03/15/2028
87612G-AC-5	TARGA RESOURCES CORP			2	2.C FE	8,111,465	105.2840	8,552,219	8,123,000	8,113,073		1,608			6.125	6.141	MS	146,496	339,981	01/03/2023	03/15/2033
883556-CT-7	THERMO FISHER SCIENTIFIC INC			2	1.G FE	9,996,000	101.8700	10,187,000	10,000,000	9,996,317		730			4.800	4.809	MN	53,333	480,000	11/14/2022	11/21/2027
891906-AC-3	TOTAL SYSTEM SERVICES INC			2	2.C FE	1,494,151	99.1280	1,471,060	1,484,000	1,487,305		(1,541)			4.800	4.682	AO	17,808	71,232	12/27/2018	04/01/2026
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP			1	1.E FE	15,578,265	101.2800	15,698,400	15,500,000	15,564,608		(13,657)			4.625	4.510	JJ	336,533	358,438	01/24/2023	01/12/2028
89788M-AQ-5	TRUIST FINANCIAL CORP			2	1.G FE	14,198,489	108.0030	15,121,500	14,001,000	14,196,552		(1,937)			7.161	6.811	AO	178,242		12/08/2023	10/30/2029
91159H-HN-3	US BANCORP			2	1.F FE	17,934,737	93.8700	16,342,767	17,410,000	17,624,261		(83,804)			2.375	1.864	JJ	182,624	413,488	03/10/2020	07/22/2026
91324P-DX-7	UNITEDHEALTH GRP INC			2	1.F FE	9,521,055	86.4300	8,299,009	9,602,000	9,548,351		7,778			2.000	2.094	MN	24,538	192,040	05/13/2020	05/15/2030
91324P-EU-2	UNITEDHEALTH GRP INC			2	1.F FE	8,683,644	99.8370	8,685,819	8,700,000	8,685,008		1,364			4.250	4.288	JJ	170,496	109,898	03/23/2023	01/15/2029
92564R-AA-3	VICI PROPERTIES / NOTE			2	2.C FE	3,116,250	96.2360	2,887,080	3,000,000	3,028,946		(30,713)			4.250	3.171	JD	10,625	127,500	01/22/2021	12/01/2026
92564R-AB-1	VICI PROPERTIES / NOTE			2	2.C FE	1,505,625	94.2250	1,413,375	1,500,000	1,503,974		(920)			4.625	4.549	JD	5,781	69,375	02/14/2022	12/01/2029
92564R-AH-8	VICI PROPERTIES / NOTE			2	2.C FE	16,351,000	96.7920	16,067,472	16,600,000	16,440,554		54,351			4.500	4.886	MS	249,000	747,000	04/28/2022	09/01/2026
929160-AS-8	VULCAN MATERIALS CO			2	2.B FE	16,392,910	98.8450	15,212,246	15,390,000	15,539,784		(144,682)			4.500	3.501	AO	173,138	692,550	11/29/2017	04/01/2025
929160-AZ-2	VULCAN MATERIALS CO			2	2.B FE	9,972,200	93.0130	9,301,300	10,000,000	9,980,987		2,568			3.500	3.533	JD	29,167	350,000	05/07/2020	06/01/2030
94106L-BV-0	WASTE MANAGEMENT INC			2	1.G FE	14,897,100	102.3390	15,350,850	15,000,000	14,903,122		6,022			4.875	5.018	FA	300,625		07/27/2023	02/15/2029
98138H-AH-4	WORKDAY INC			2	2.B FE	1,341,375	95.9740	1,385,865	1,444,000	1,350,614		9,239			3.700	5.119	AO	13,357	26,714	05/19/2023	04/01/2029
98956P-AV-4	ZIMMER BIOMET HLDGS INC			2	2.B FE	12,496,750	85.4390	10,679,875	12,500,000	12,497,194		297			2.600	2.603	MN	33,403	325,000	11/15/2021	11/24/2031
286181-AD-4	ELEMENT FLEET MANAGEMENT		A	2	2.B FE	9,998,500	97.1650	9,716,500	10,000,000	9,999,431		276			3.850	3.853	JD	17,111	385,000	05/28/2020	06/15/2025
68245X-AM-1	1011778 BC / NEW RED FIN		A	2	4.B FE	42,800,000	89.6900	38,387,320	42,800,000	38,387,320	3,727,452				4.000	4.000	AO	361,422	1,712,000	10/14/2020	10/15/2030
78016F-ZU-1	ROYAL BANK OF CANADA		A		1.E FE	14,970,300	104.7650	15,714,750	15,000,000	14,975,219		5,546			6.000	6.046	MN	150,000	915,000	10/20/2022	11/01/2027
89352H-BA-6	TRANS-CANADA PIPELINES		A	2	2.A FE	4,991,800	95.1210	4,756,050	5,000,000	4,994,254		751			4.100	4.120	AO	43,278	205,000	04/02/2020	04/15/2030
89352H-BC-2	TRANS-CANADA PIPELINES		A	2	2.A FE	4,718,550	83.5840	4,179,200	5,000,000	4,767,143		25,979			2.500	3.180	AO	27,431	125,000	02/04/2022	10/12/2031
00185A-AK-0	AON PLC		D	2	2.A FE	9,708,467	97.9550	9,881,700	10,088,000	9,733,078		24,610			3.875	5.803	JD	17,374	195,455	11/08/2023	12/15/2025
00217G-AB-9	APTIV PLC / APTIV CORP		D	2	2.B FE	14,940,000	88.3400	13,251,000	15,000,000	14,949,421		5,269			3.250	3.297	MS	162,500	487,500	02/09/2022	03/01/2032
00774M-AN-5	AERCAP IRELAND CAP/GLOBA		D	2	2.B FE	7,076,250	101.2670	7,088,690	7,000,000	7,024,930		(15,730)			6.500	6.242	JJ	209,806	455,000	06/04/2020	07/15/2025
00774M-AS-4	AERCAP IRELAND CAP/GLOBA		D	2	2.B FE	24,697,600	92.8630	23,215,750	25,000,000	24,870,992		60,057			1.750	2.004	JJ	183,507	437,500	01/29/2021	01/30/2026
067316-AE-9	BACARDI LTD		D	2	2.C FE	29,922,300	98.5890	29,576,700	30,000,000	29,981,630		11,726			4.450	4.493	MN	170,583	1,335,000	04/24/2018	05/15/2025
478375-AG-3	JOHNSON CONTROLS INTL PL		D	2	2.B FE	9,262,471	98.9240	8,850,730	8,947,000	8,965,021		(68,966)			3.625	2.832	JJ	161,263	324,329	06/18/2019	07/02/2024
62947Q-BA-5	NXP BV/NXP FUNDING LLC		D	2	2.A FE	8,797,586	99.8070	8,250,047	8,266,000	8,288,304		(266,120)			4.875	1.612	MS	134,323	402,968	01/25/2022	03/01/2024
716973-AA-0	PFE		D		1.F FE	14,991,450	99.6720	14,950,800	15,000,000	14,993,283		1,832			4.650	4.680	MN	81,375	348,750	05/16/2023	05/19/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
86803U-AD-3	SUNTORY HOLDINGS LTD		D	2	2.A FE	19,967,200	97.3100	19,462,000	20,000,000	19,994,246		6,739			2.250	2.285	AO	93,750	450,000	10/09/2019	10/16/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,881,863,198	XXX	1,820,340,099	1,877,210,750	1,861,810,847	17,346,880	(1,886,555)			XXX	XXX	XXX	18,663,907	48,937,839	XXX	XXX
12530B-AA-7	CFMT 2021-HB7 A			4	1.A FE	8,734,963	96.5410	8,432,832	8,734,975	8,734,972		1			1.151	1.154	MON	1,676	100,557	10/22/2021	10/27/2031
20753Y-CH-3	CAS 2022-R04 1M1				1.A	18,408,113	100.9430	18,581,702	18,408,113	18,404,182		(130,796)			7.337	6.323	MON	22,511	1,279,900	04/04/2022	03/25/2042
22540V-G6-3	CSFB 2002-9 1A1			4	3.A FM	15,259	90.9360	13,686	15,050	13,686	(639)	530			7.000	6.028	MON	88	1,054	04/02/2002	03/25/2040
35564K-ED-7	STACR 2021-DNA3 M1			4	1.A	2,982,512	99.7130	2,973,952	2,982,512	2,995,046		(10,249)			6.087	4.728	MON	3,026	169,676	04/19/2021	10/25/2033
35564K-RE-1	STACR 2022-DNA2 M1A				1.A	37,928,521	100.0000	37,928,521	37,928,521	38,044,417		(223,142)			6.637	5.598	MON	41,958	2,368,688	02/07/2022	02/25/2042
3622N6-AG-4	GSR 2007-AR2 4A1			4	1.A FM	129,894	96.2870	128,492	133,447	129,894		(12,745)			6.334	5.767	MON	704	6,662	09/12/2007	02/25/2051
45660L-DG-1	INDX 2005-AR1 4A1			4	1.A FM	33,563	97.6480	42,947	43,981	43,966		779			3.932	4.455	MON	144	1,657	05/30/2006	03/25/2035
46590Y-AA-2	JPMMT 2017-5 A1			4	1.A	2,903,170	98.5620	2,849,411	2,890,983	2,992,236		1,638			3.684	2.954	MON	8,874	99,229	06/07/2019	10/26/2048
46591N-BU-0	JPMMT 2020-LTV1 B2A				1.A	9,389,422	85.1030	7,926,279	9,313,748	9,347,571		(8,236)			3.495	3.417	MON	27,123	328,053	02/04/2022	06/25/2050
46628K-AT-7	JPMMT 2006-A3 6A1			4	1.A FM	175,592	95.6500	173,057	180,928	189,328		(27)			4.528	4.300	MON	683	7,757	11/14/2006	08/25/2034
46647H-AA-2	JPMMT 2016-5 A1			4	1.A	2,738,943	99.3000	2,766,033	2,785,531	2,917,166		(9,367)			7.023	3.646	MON	16,302	179,263	05/22/2019	12/25/2046
46651F-AD-3	JPMMT 2019-HYB1 A2			4	1.A	2,778,165	98.9140	2,676,855	2,706,245	3,062,546		(15,584)			4.863	3.130	MON	10,966	124,677	08/13/2019	10/25/2049
71085P-AW-3	PCHLT 2004-2 M2			4	1.A FM	2,689,178	95.5740	4,266,809	4,464,403	4,108,793		57,732			6.460	7.122	MON	4,807	175,222	09/07/2007	11/25/2041
74969T-AA-8	RBIT 2021-HB1 A			4	1.A FE	8,095,530	96.2430	7,791,391	8,095,540	8,095,536		2			1.259	1.262	MON	1,698	102,201	11/17/2021	11/25/2031
855541-AB-4	STARM 2007-S1 2A1			4	1.A FM	210,156	97.1710	232,520	239,289	208,555		(11,531)			6.137	5.643	MON	1,224	11,844	09/13/2007	01/25/2037
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						97,212,981	XXX	96,784,487	98,923,266	99,287,894	(639)	(360,995)			XXX	XXX	XXX	141,784	4,956,440	XXX	XXX
055522-AA-4	BLOX 2021-BLOX A			4	1.A	56,050,000	92.9270	52,085,584	56,050,000	56,050,000		(800,117)			6.227	4.220	MON	164,817	3,287,076	08/18/2021	09/15/2026
056054-AF-6	BX TRUST 2019-XL C			4	1.A	36,843,037	99.4550	36,646,681	36,847,500	36,846,434		(19,361)			6.726	6.832	MON	117,032	2,372,645	09/25/2020	10/15/2036
056054-AG-4	BX TRUST 2019-XL D			4	1.A	28,262,500	99.3930	28,090,947	28,262,500	28,261,623		(14,712)			6.926	7.038	MON	92,440	1,877,168	03/05/2020	10/15/2036
05606F-AN-3	BX TRUST 2019-OC11 E			4	1.A	38,840,375	84.2980	32,111,637	38,093,000	38,620,715		(86,483)			4.075	3.752	MON	129,372	1,523,251	06/22/2021	12/09/2041
056083-AA-6	BXP 2017-GM A			4	1.A	6,600,088	93.0590	5,744,532	6,173,000	6,385,054		(60,302)			3.379	2.319	MON	17,382	208,586	05/28/2020	06/13/2039
056083-AG-3	BXP 2017-GM B			4	1.A	1,429,027	91.2510	1,222,763	1,340,000	1,390,684		(17,090)			3.539	2.119	MON	3,952	46,530	10/26/2021	06/13/2039
05608K-AJ-9	BX TRUST 2021-VINO E			4	3.B FE	38,459,484	95.1080	36,661,517	38,547,249	36,661,517	662,448	2,107			7.428	7.498	MON	135,217	2,734,766	05/03/2021	05/15/2038
05608R-AJ-4	BX TRUST 2021-ARIA D			4	1.A	58,705,000	95.2520	56,198,680	59,000,000	58,994,420		70,859			7.371	7.506	MON	205,375	4,145,001	10/13/2021	10/15/2036
05609J-AA-0	BXHPP 2021-FILM A			4	1.A	7,338,000	94.2560	6,916,505	7,338,000	7,338,000		(96,807)			6.126	4.052	MON	21,228	422,862	08/17/2021	08/15/2036
05609R-AG-9	BX TRUST 2021-BXMF B			4	1.A	30,657,924	97.9220	30,325,806	30,969,349	31,318,504		62,457			6.518	5.138	MON	95,322	1,907,817	10/28/2021	10/15/2026
05609T-AE-0	BX TRUST 2022-VAMF C				1.A	19,950,000	97.0230	19,404,600	20,000,000	19,997,414		9,392			6.942	7.097	MON	65,562	1,331,536	01/20/2022	01/15/2039
12433E-AN-1	BX TRUST 2022-LBA6 E				1.A	39,590,000	96.2580	38,108,542	39,590,000	39,586,386	3,581,949	(33,549)			8.062	8.113	MON	150,718	3,085,341	01/21/2022	01/15/2039
12433X-AG-4	BX TRUST 2020-VIVA D			4	2.B	55,735,119	83.2790	45,628,564	54,790,000	55,461,639		(107,780)			3.667	3.387	MON	167,431	1,971,365	07/09/2021	03/09/2044
12433X-AJ-8	BX TRUST 2020-VIVA E			4	3.B FE	50,880,338	79.7070	41,643,388	52,245,585	41,643,388	4,608,054	130,098			3.667	3.967	MON	159,656	1,879,816	06/30/2021	03/11/2044
12433Y-AN-7	BX TRUST 2020-VKNG E			4	1.A	13,650,000	97.7770	13,346,561	13,650,000	13,649,508		(7,487)			7.576	7.709	MON	48,836	996,582	09/18/2020	10/15/2037
12477B-AG-9	CAMB 2021-CX2 C			4	1.A	58,984,663	77.7000	46,620,000	60,000,000	59,170,242		84,090			2.864	3.018	MON	143,179	1,685,813	10/22/2021	11/10/2046
12482H-AL-8	CAMB 2019-LIFE D			4	1.A	10,200,623	98.8740	10,086,137	10,201,000	10,202,959		(1,782)			7.159	7.488	MON	34,486	698,729	03/05/2020	12/15/2037
12482H-AN-4	CAMB 2019-LIFE E				1.A	5,242,000	98.0470	5,139,624	5,242,000	5,243,027		(925)			7.559	7.900	MON	18,711	380,316	12/20/2021	12/15/2037
12598E-AF-9	COMM 2020-SBX C			4	1.E	15,255,458	85.0830	12,634,826	14,850,000	15,011,066		(81,581)			2.056	1.490	MON	25,443	305,316	11/15/2021	01/10/2038
12654Y-AJ-8	CPTS 2019-CPT D			4	1.D	64,722,622	69.5020	43,388,014	62,427,000	63,985,145		(256,696)			3.097	2.577	MON	161,098	1,896,796	11/16/2021	11/13/2039
12656K-AL-1	COMM 2020-CX E			4	1.F	13,675,781	72.5730	10,885,950	15,000,000	14,038,188		118,527			2.773	3.804	MON	34,662	408,115	10/27/2020	11/10/2046
12659D-AA-8	COMM 2022-HC A				1.A	57,678,105	87.5820	49,045,920	56,000,000	57,030,784		(338,680)			2.819	2.176	MON	131,553	1,578,640	01/12/2022	01/10/2039
23305J-AJ-1	DBUBS 2017-BRBK D			4	1.A	16,917,343	83.4260	14,349,272	17,200,000	17,152,472		38,898			3.648	3.858	MON	52,283	615,593	06/03/2021	10/10/2034
29429M-AA-1	CGCMT 2019-SMRT A			4	1.A	82,913,299	99.8410	79,366,631	79,493,025	79,493,025		(1,398,863)			4.149	2.325	MON	274,847	3,298,166	12/08/2021	01/10/2024
29429M-AC-7	CGCMT 2019-SMRT X IO			4	1.B FE	6,518,475	0.0040	10,440				(1,141,894)			0.671	0.001	MON	145,860	1,509,511	01/10/2019	01/10/2024

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44421G-AA-1	HY 2019-30HY A			4	1.A	51,390,333	88.6980	40,858,734	46,065,000	49,415,417		(577,708)			3.228	1.834	MON	123,915	1,486,978	07/17/2020	07/10/2039
44421L-AA-0	HY 2016-10HY A			4	1.A	39,130,866	93.0360	35,115,677	37,744,182	38,417,191		(258,986)			2.835	2.112	MON	89,171	1,070,048	12/21/2021	08/10/2038
44421M-AE-0	HY 2019-55HY B			4	1.A	4,438,426	84.0630	3,588,649	4,269,000	4,395,783		(20,348)			3.041	2.447	MON	10,818	127,373	11/02/2021	12/10/2041
46592F-AE-3	JPMCC 2021-2NU B			4	1.C FE	15,432,142	75.9370	11,390,550	15,000,000	15,254,292		(62,284)			2.146	1.669	MON	26,821	315,798	01/13/2021	01/05/2040
46652W-AG-8	JPMCC 2021-410T C			4	1.A	128,379,962	73.7360	92,907,360	126,000,000	127,426,386		(350,813)			2.662	2.322	MON	279,536	3,291,313	02/25/2021	03/05/2042
55282F-AC-3	MFTII 2019-B3B4 B			4	1.F FE	50,049,486	62.0850	32,489,081	52,330,000	50,893,920		217,965			3.857	4.376	MON	140,156	1,980,271	05/21/2020	06/10/2044
55293B-AD-7	MHP 2021-STOR B			4	1.A	11,357,875	97.8280	11,113,261	11,360,000	11,371,978		(120,933)			6.376	4.252	MON	34,204	683,468	12/30/2021	07/15/2038
55293D-AA-9	MHP 2022-MHIL A				1.A FE	68,083,563	97.9300	66,955,762	68,371,043	68,413,918		(692,447)			6.176	4.482	MON	199,414	4,021,343	01/07/2022	01/15/2027
55316P-AA-5	MKT 2020-525M A			4	1.A	46,349,170	76.8560	34,585,200	45,000,000	45,854,309		(134,087)			2.694	2.357	MON	101,025	1,212,300	10/29/2020	02/12/2040
61763X-BK-1	MSBAM 2014-C18 300C			4	1.G	35,607,344	60.2620	21,091,700	35,000,000	35,064,890		(99,801)			4.490	4.232	MON	74,210	1,593,326	05/13/2020	08/15/2031
61763X-BM-7	MSBAM 2014-C18 300D			4	4.B	26,448,438	55.2800	13,820,000	25,000,000	13,820,000	(7,607,578)	(434,422)			5.279	3.519	MON	113,645	1,338,080	04/30/2021	08/15/2031
682413-AC-3	ONP 2021-PARK B			4	1.A	33,000,000	93.1140	30,727,620	33,000,000	33,196,692		(15,123)			6.426	3.574	MON	100,146	2,024,724	02/10/2021	03/15/2036
74824D-AL-4	QCMT 2013-QCA D			4	3.C	12,762,695	89.4010	11,175,125	12,500,000	11,175,125	343,748	(52,123)			3.590	3.114	MON	37,396	440,307	07/02/2019	01/11/2037
78449R-AN-5	SLG 2021-OVA F			4	1.A	71,868,397	70.9560	55,700,460	78,500,000	73,277,075		575,990			2.851	3.883	MON	186,477	2,237,729	06/29/2021	07/15/2041
78457J-AG-7	SMRT 2022-MINI B				1.A	51,760,000	97.4990	50,465,482	51,760,000	51,760,000		(632,011)			6.712	4.903	MON	164,056	3,325,317	01/21/2022	01/15/2024
85236W-CE-4	SREIT 2021-MFP2 A			4	1.A	67,721,540	98.5890	67,020,802	67,980,000	68,831,442		83,499			6.298	4.905	MON	202,170	4,035,914	11/24/2021	11/15/2036
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,528,879,498	XXX	1,294,668,584	1,513,188,433	1,492,100,612	1,588,621	(6,521,313)			XXX	XXX	XXX	4,479,622	69,351,626	XXX	XXX
00218G-AB-8	ARIFL 2023-A A2				1.A FE	11,273,194	99.8090	11,251,995	11,273,527	11,273,340		146			5.410	5.473	MON	27,107	421,846	03/30/2023	02/17/2032
04016G-BF-4	ARES 2016-40A A3RR			4	1.B FE	14,500,000	98.5980	14,296,710	14,500,000	14,500,000		(401,663)			7.055	6.168	JAJO	218,818	927,080	11/10/2021	01/15/2029
055979-AB-4	BMWLT 2023-2 A2				1.A FE	14,999,162	100.2830	15,042,450	15,000,000	14,973,314		(25,847)			5.950	6.304	MON	14,875	183,458	10/03/2023	08/25/2025
05682Q-AU-0	BCC 2017-1A BR			4	1.C FE	15,000,000	99.1340	14,870,100	15,000,000	15,000,000		(671,584)			7.177	5.958	JAJO	218,314	984,322	05/06/2021	07/20/2030
08179H-AE-0	BSP 2017-12A A1R			4	1.A FE	11,757,852	99.9480	11,751,738	11,757,852	11,757,852		(333,362)			6.605	5.095	JAJO	166,120	698,259	10/04/2021	10/15/2030
08180E-BL-7	BSP 2013-IIIA A2R2			4	1.A FE	30,000,000	99.8340	29,950,200	30,000,000	30,000,000		(1,176,263)			7.327	5.453	JAJO	445,752	2,014,269	04/20/2021	07/20/2029
12510H-AD-2	CAUTO 2020-1A A4			4	1.E FE	37,510,716	95.7110	35,907,976	37,517,083	37,507,689		(1,938)			3.190	3.211	MON	53,191	1,196,795	01/15/2020	02/15/2050
12549B-AY-4	CIFC 2013-2A A1L2			4	1.A FE	28,697,616	99.8030	28,641,082	28,697,616	28,697,616		(1,227,032)			6.657	4.999	JAJO	397,979	1,732,809	04/13/2021	10/18/2030
12549B-BA-5	CIFC 2013-2A A2L2			4	1.C FE	10,000,000	99.2920	9,929,200	10,000,000	10,000,000		(476,525)			7.157	5.838	JAJO	149,097	654,511	04/13/2021	10/18/2030
12660D-AB-3	CNH 2022-A A2				1.A FE	1,878,336	99.7130	1,872,987	1,878,378	1,878,374		16			2.390	2.404	MON	1,995	44,893	03/24/2022	08/15/2025
12664J-AB-6	CNH 2022-C A2				1.A FE	14,217,981	99.8770	14,200,538	14,218,026	14,217,961		39			5.420	5.482	MON	34,250	770,617	11/17/2022	07/15/2026
13876G-AJ-7	CANYC 2017-1A AR			4	1.A FE	31,186,569	99.7980	31,123,573	31,186,569	31,186,569		(1,064,673)			6.655	5.225	JAJO	443,951	1,867,830	08/03/2021	07/15/2030
14044E-AB-4	COPAR 2023-2 A2A				1.A FE	12,498,896	100.4800	12,560,000	12,500,000	12,498,828		(69)			5.910	5.982	MON	32,833	131,333	10/04/2023	10/15/2026
14318X-AB-1	CARMX 2023-4 A2A				1.A FE	7,999,458	100.7840	8,062,720	8,000,000	7,999,362		(95)			6.080	6.154	MON	21,618	77,013	10/12/2023	12/15/2026
14576A-AA-0	CARM 2020-1A A1			4	1.A FE	8,771,368	85.2810	7,483,408	8,775,000	8,772,875		271			2.010	2.025	MON	7,839	176,378	11/18/2020	12/15/2050
165183-CJ-1	CFII 2020-1A A1			4	1.A FE	2,778,103	99.3130	2,758,054	2,777,132	2,777,201		(133)			0.870	0.851	MON	1,074	24,161	05/12/2021	08/16/2032
165183-CU-6	CFII 2023-1A A1				1.A FE	27,515,248	100.2630	27,588,385	27,516,018	27,515,286		39			5.650	5.719	MON	69,096	993,252	04/19/2023	05/15/2035
17295F-AD-6	CITZN 2023-2 A3				1.A FE	11,499,385	101.4180	11,663,070	11,500,000	11,499,329		(56)			5.830	5.901	MON	29,798	167,612	09/06/2023	02/15/2028
20267T-AA-0	CBSLT 2016-A A1			4	1.A FE	84,374	95.2650	78,996	82,923	83,725		(163)			3.320	2.897	MON	46	2,753	11/08/2016	05/25/2040
20267T-AB-8	CBSLT 2016-A A2			4	1.A FE	844,659	100.6470	850,124	844,659	843,600		(2,442)			7.670	7.848	MON	1,080	62,125	04/15/2016	05/25/2040
20267V-AA-5	CBSLT 2017-AGS A1			4	1.A FE	1,067,001	93.7830	1,000,849	1,067,197	1,067,065		42			2.550	2.570	MON	454	27,214	06/02/2017	05/25/2041
20268K-AB-6	CBSLT 2017-BGS A2			4	1.A FE	1,738,713	97.4920	1,695,106	1,738,713	1,738,713		(87,382)			6.120	2.374	MON	1,774	100,634	10/19/2017	09/25/2042
23291Y-AD-7	DLLAA 2021-1A A4				1.A FE	14,730,560	93.6200	14,979,200	16,000,000	14,834,442		103,882			1.030	6.067	MON	6,409	27,467	11/07/2023	02/19/2030
232989-AB-9	DLLMT 2023-1A A2				1.A FE	19,998,144	100.0140	20,002,800	20,000,000	19,998,946		802			5.780	5.858	MON	35,322	661,489	05/17/2023	11/20/2025
233046-AN-1	DNKN 2021-1A A2I				2.B FE	2,068,490	90.8770	2,140,099	2,354,940	2,083,750		15,260			2.045	6.570	FMAN	5,485	12,040	11/03/2023	11/20/2051
233258-AB-8	DLLAD 2023-1A A2				1.A FE	32,349,652	99.6610	32,241,734	32,351,406	32,346,662		(2,990)			5.190	5.256	MON	51,304	1,487,814	01/25/2023	04/20/2026
24702E-AB-6	DEFT 2023-3 A2				1.A FE	18,998,947	100.6120	19,116,280	19,000,000	18,998,821		(126)			6.100	6.175	MON	28,975	206,044	10/10/2023	04/23/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24702H-AE-3	DEFT 2023-1 A3				1.A FE	14,999,394	100.7750	15,116,250	15,000,000	14,996,552		(2,842)			5.650	5.735	MON	21,188	640,333	03/14/2023	09/28/2028
25267T-AN-1	SHINE 2021-1A A			4	1.F FE	52,000,000	88.0950	45,809,400	52,000,000	52,000,000					2.305	2.316	MON	36,624	1,198,600	11/10/2021	11/20/2051
25755T-AJ-9	DPABS 2018-1A A2I			4	2.A FE	5,469,105	97.1540	5,537,778	5,700,000	5,541,754		72,648			4.116	5.793	JAJO	43,012	175,959	02/01/2023	07/25/2048
25755T-AL-4	DPABS 2019-1A A2			4	2.A FE	3,230,011	91.2340	2,861,817	3,136,788	3,209,978		(11,037)			3.668	3.222	JAJO	21,094	115,057	01/26/2022	10/25/2049
25755T-AP-5	DPABS 2021-1A A2II			4	2.A FE	29,250,000	85.7260	25,074,855	29,250,000	29,250,000					3.151	3.163	JAJO	168,972	921,668	04/08/2021	04/25/2051
26245E-AJ-8	DRSLF 2017-47A A1R			4	1.A FE	12,003,978	99.9390	11,996,656	12,003,978	12,003,978		(435,866)			6.635	4.240	JAJO	170,367	717,635	04/15/2021	04/15/2028
26245E-AL-3	DRSLF 2017-47A A2R			4	1.A FE	33,000,000	100.1100	33,036,300	33,000,000	33,000,000		(1,388,427)			6.925	5.329	JAJO	488,823	2,069,606	04/15/2021	04/15/2028
268571-AB-2	ELFI 2018-A A2			4	1.A FE	658,292	95.4830	628,629	658,367	658,328		10			3.430	3.459	MON	376	22,582	04/11/2018	08/25/2042
26857L-AA-0	ELFI 2020-A A			4	1.A FE	4,846,539	87.8790	4,260,419	4,848,052	4,846,541		213			1.730	1.748	MON	1,398	83,871	06/18/2020	08/25/2045
29374E-AB-2	EFF 2021-1 A2			4	1.A FE	2,268,106	98.9110	2,243,517	2,268,218	2,268,206		25			0.440	0.443	MON	305	9,980	02/17/2021	12/21/2026
29374G-AB-7	EFF 2022-4 A2				1.A FE	13,060,291	100.2990	13,101,472	13,062,415	13,061,267		909			5.760	5.839	MON	22,990	752,395	11/16/2022	10/22/2029
29374L-AB-6	EFF 2023-3 A2				1.A FE	20,999,630	102.2120	21,464,520	21,000,000	20,999,387		(243)			6.400	6.483	MON	41,067	205,333	10/18/2023	03/20/2030
29375N-AB-1	EFF 2023-2 A2				1.A FE	14,497,500	100.2700	14,539,150	14,500,000	14,498,120		620			5.560	5.634	MON	24,634	447,889	05/23/2023	04/22/2030
362541-AB-0	GMALT 2023-1 A2A				1.A FE	5,891,523	99.9220	5,887,409	5,892,004	5,891,842		319			5.270	5.337	MON	9,488	262,207	02/08/2023	06/20/2025
379930-AB-6	GMCAR 2023-4 A2A				1.A FE	19,998,094	100.5360	20,107,200	20,000,000	19,998,207		113			5.890	5.965	MON	49,083	212,694	10/03/2023	11/16/2026
39154T-BQ-0	GALC 2021-2 A3				1.A FE	17,525,122	97.5420	18,448,441	18,913,331	18,436,940		813,220			0.670	6.126	MON	5,632	126,719	11/21/2022	07/15/2025
41285J-AB-4	HDMOT 2023-A A2A				1.A FE	19,385,665	99.8080	19,348,943	19,386,165	19,385,913		249			5.320	5.382	MON	45,838	836,535	02/13/2023	06/15/2026
437927-AB-2	HAROT 2023-2 A2				1.A FE	34,997,904	99.9960	34,998,600	35,000,000	34,998,732		828			5.410	5.477	MON	84,156	1,025,646	05/23/2023	04/15/2026
448978-AB-2	HALST 2022-C A2A				1.A FE	3,321,769	99.7950	3,315,010	3,321,820	3,321,805		31			4.340	4.381	MON	6,407	144,167	09/12/2022	01/15/2025
46591H-AU-4	CACLN 2020-2 B			4	1.C FE	182,468	99.6120	181,760	182,468	182,468					0.840	0.841	MON	26	1,533	11/17/2020	02/25/2028
46591H-BR-0	CACLN 2021-1 B			4	1.C FE	2,253,057	98.2030	2,212,570	2,253,057	2,253,057					0.875	0.877	MON	329	19,714	03/16/2021	09/25/2028
466365-AD-5	JACK 2022-1A A2I				2.B FE	72,375,000	91.9870	66,575,591	72,375,000	72,375,000					3.445	3.460	FMAN	249,332	2,493,319	02/02/2022	02/26/2052
48128U-2M-0	CACLN 2021-2 B			4	1.C FE	3,901,859	97.7550	3,814,263	3,901,859	3,901,859					0.889	0.891	MON	578	34,688	07/13/2021	12/26/2028
500945-AB-6	KCOT 2023-2A A2				1.A FE	12,499,355	100.3010	12,537,625	12,500,000	12,499,490		135			5.610	5.680	MON	31,167	270,760	07/18/2023	07/15/2026
50184K-BL-1	LCM 13A AR3			4	1.A FE	5,213,091	99.9300	5,209,441	5,213,091	5,213,091		(126,196)			6.528	4.038	JAJO	69,957	308,558	11/29/2021	07/19/2027
551925-AA-8	MTLRF 2023-1A A2				1.A FE	12,999,536	100.2200	13,028,600	13,000,000	12,999,631		95			6.090	6.171	MON	35,187	261,701	08/08/2023	07/15/2030
55317R-AB-8	MMAF 2022-A A2				1.A FE	4,889,804	99.4970	4,865,467	4,890,064	4,890,037		107			2.770	2.790	MON	6,773	135,455	04/04/2022	02/13/2025
56578J-AL-6	MCLO 2017-10A A1AR			4	1.A FE	16,370,705	99.8980	16,354,007	16,370,705	16,370,705		(388,696)			6.641	4.995	FMAN	141,944	1,013,500	12/07/2021	11/15/2029
58768P-AB-0	MBART 2022-1 A2				1.A FE	6,303,389	99.9220	6,298,875	6,303,792	6,303,674		267			5.260	5.325	MON	14,737	331,579	11/15/2022	10/15/2025
58768P-AC-8	MBART 2022-1-A3				1.A FE	24,995,055	100.1380	25,034,500	25,000,000	24,997,233		2,065			5.210	5.276	MON	57,889	1,302,500	11/15/2022	08/16/2027
58769F-AC-9	MBART 2023-2 A3				1.A FE	18,998,376	102.8250	19,536,750	19,000,000	18,998,376					5.950	6.028	MON	50,244	157,014	10/19/2023	11/15/2028
606940-AB-0	MMAF 2022-B A2				1.A FE	12,409,203	99.8710	12,394,797	12,410,807	12,410,276		937			5.570	5.645	MON	42,245	691,282	11/01/2022	09/09/2025
62432L-AL-5	MVEW 2017-2A AR			4	1.A FE	30,308,370	99.8600	30,265,938	30,308,370	30,308,370		(973,929)			6.695	5.033	JAJO	434,043	1,827,491	07/29/2021	01/16/2031
64131Q-AJ-9	NEUB 2017-26A AR			4	1.A FE	22,050,789	99.7570	21,997,205	22,050,789	22,050,789		(609,770)			6.577	5.489	JAJO	302,126	1,313,577	10/22/2021	10/18/2030
671026-AA-0	OSD 2021-23A A			4	1.A FE	17,696,348	99.5860	17,631,901	17,705,201	18,262,777		88,492			6.534	5.486	JAJO	244,242	1,040,297	12/01/2021	04/17/2031
67571A-AA-3	OCTL 2021-1A A			4	1.A FE	2,394,021	98.4940	2,358,185	2,394,242	2,393,984		295			0.930	0.967	MON	680	22,266	04/27/2021	03/22/2027
67571Q-AB-6	OCTL 2023-2A A2				1.A FE	7,668,287	100.1920	7,683,346	7,668,623	7,668,369		82			5.880	5.956	MON	13,778	258,024	05/17/2023	06/20/2031
67590E-BJ-2	OCT15 2013-1A BRR			4	1.C FE	11,000,000	99.1560	10,907,160	11,000,000	11,000,000		(431,406)			7.158	6.106	JAJO	161,860	721,343	07/20/2021	07/19/2030
69701Y-AA-0	PSTAT 2021-1A A1				1.A FE	3,063,419	99.8940	3,062,622	3,065,872	3,152,346		27,416			6.577	5.275	JAJO	40,890	182,536	02/10/2022	04/20/2029
732916-AD-3	PFAST 2023-2A A3				1.A FE	17,998,837	102.1470	18,386,460	18,000,000	17,998,899		62			5.790	5.860	MON	26,054	121,590	11/01/2023	01/22/2029
73328Q-AB-0	PFAST 2023-1A A2				1.A FE	12,127,272	99.8800	12,113,643	12,128,196	12,127,507		234			5.420	5.483	MON	16,433	379,801	05/17/2023	12/22/2026
80286P-AB-7	SDART 2023-5 A2				1.A FE	13,199,872	100.3700	13,248,840	13,200,000	13,199,561		(311)			6.310	6.384	MON	37,018	131,879	10/11/2023	07/15/2027
80287G-AB-6	SDART 2023-1 A2				1.A FE	6,780,984	99.9270	6,776,309	6,781,260	6,781,179		195			5.360	5.426	MON	16,153	323,089	01/18/2023	05/15/2026
83390U-AF-4	SOFI 2020-C AFX			4	1.A FE	3,345,575	90.9580	3,040,800	3,343,082	3,345,398		(267)			1.950	1.927	MON	2,896	65,190	05/27/2020	02/15/2046
863162-AA-1	STRAS 2021-1A A			4	1.A FE	23,451,602	99.6070	23,359,438	23,451,602	23,451,602		(582,411)			6.477	5.204	JAJO	308,031	1,372,487	11/15/2021	12/29/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87230A-AW-6	TFLAT 2016-1A AR3				1.A FE	39,003,330	99.6510	38,867,208	39,003,330	39,003,330		(821,927)			6.503	6.198	JAJO	535,444	2,294,933	01/14/2022	01/17/2032
87342R-AC-8	BELL 2016-1A A23			4	2.B FE	21,957,224	98.4520	21,708,666	22,050,000	21,851,060		69,581			4.970	5.409	FMAN	109,588	1,095,885	01/19/2023	05/25/2046
891941-AB-2	TAOT 2023-B A2A				1.A FE	26,449,754	99.8510	26,410,954	26,450,365	26,449,970		216			5.280	5.341	MON	62,069	783,636	05/16/2023	05/15/2026
89238F-AB-9	TAOT 2022-B A2A				1.A FE	924,138	99.8630	922,912	924,178	924,171		64			2.350	2.378	MON	964	21,718	04/07/2022	01/15/2025
89239F-AD-4	TAOT 2023-D A3				1.A FE	9,998,922	101.9510	10,195,100	10,000,000	9,998,915		(6)			5.540	5.606	MON	24,621	47,706	11/07/2023	08/15/2028
90291V-AB-6	USAOT 2023-A-A2				1.A FE	14,998,961	100.2280	15,034,200	15,000,000	14,998,820		(140)			5.830	5.899	MON	38,866	218,625	09/07/2023	07/15/2026
92348K-BK-8	VZMT 2023-1 C				1.E FE	20,430,572	99.2100	20,273,564	20,435,000	20,431,313		742			4.980	5.037	MON	31,094	915,897	01/20/2023	01/22/2029
92558E-AJ-1	VIBR 2017-6A AR			4	1.A FE	3,423,978	99.8860	3,420,074	3,423,978	3,423,977		(149,977)			6.582	3.044	MJSD	7,511	214,223	05/17/2021	06/20/2029
92916M-AG-6	VOYA 2017-1A A2R			4	1.A FE	30,000,000	99.3670	29,810,100	30,000,000	30,000,000		(1,335,856)			7.164	5.732	JAJO	453,747	1,954,321	04/30/2021	04/17/2030
96328D-BX-1	WHLS 2021-1A A			4	1.A FE	6,806,840	99.4990	6,772,737	6,806,840	6,806,840		(159,772)			5.752	2.121	MON	13,051	367,760	04/26/2021	08/20/2029
96328G-BG-1	WFLF 2023-2A A				1.A FE	26,996,501	101.2070	27,325,890	27,000,000	26,983,218		(13,282)			6.460	6.581	MON	62,984	261,630	10/19/2023	08/18/2038
97314C-AC-4	WINDR 2013-2A BR2			4	1.C FE	10,000,000	99.5650	9,956,500	10,000,000	10,000,000		(392,900)			7.227	6.129	JAJO	150,554	661,607	07/20/2021	10/18/2030
974153-AB-4	WSTOP 2020-1A A2			4	2.B FE	11,820,000	89.9280	10,629,490	11,820,000	11,820,000					2.841	2.851	MJSD	24,252	335,805	10/09/2020	12/05/2050
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,278,653,841	XXX	1,259,039,228	1,281,889,948	1,280,246,162		(12,096,937)			XXX	XXX	XXX	7,525,367	49,577,813	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,786,609,518	XXX	4,470,832,398	4,771,212,397	4,733,445,515	18,934,862	(20,865,800)			XXX	XXX	XXX	30,810,680	172,823,718	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						9,620,691,008	XXX	9,300,729,024	9,607,914,750	9,598,443,574	17,346,880	(142,075)			XXX	XXX	XXX	63,221,482	187,492,147	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						97,262,427	XXX	96,830,266	98,970,428	99,334,240	(639)	(360,975)			XXX	XXX	XXX	141,987	4,958,714	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,715,939,851	XXX	1,393,901,441	1,513,188,433	1,595,856,425	1,588,621	(28,112,002)			XXX	XXX	XXX	6,900,520	94,547,679	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						1,278,653,841	XXX	1,259,039,228	1,281,889,948	1,280,246,162		(12,096,937)			XXX	XXX	XXX	7,525,367	49,577,813	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						12,712,547,127	XXX	12,050,499,959	12,501,963,559	12,573,880,401	18,934,862	(40,711,989)			XXX	XXX	XXX	77,789,356	336,576,353	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 9,996,386,978	1B ..$ 71,123,309	1C ..$ 85,593,400	1D ..$ 103,771,118	1E ..$ 178,451,460	1F ..$ 296,980,209	1G ..$ 235,925,218
1B	2A ...$ 288,472,258	2B ..$ 765,055,802	2C ..$ 326,895,385				
1C	3A ...$ 13,686	3B ..$ 120,940,921	3C ..$ 20,189,925				
1D	4A ...$ 31,873,412	4B ..$ 52,207,320	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
902613-AD-0	UBS GROUP AG		D	22,000,000.000	1.00		17,375,160	0.790	17,375,160	22,000,000	376,979	962,500		660,440			660,440		2.C FE	02/01/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							17,375,160	XXX	17,375,160	22,000,000	376,979	962,500		660,440			660,440		XXX	XXX
247131-30-3	DELPHI FINANCIAL GROUP			500,000.000	25.00		6,100,000	23.620	11,810,000	6,100,000		1,051,418							2.B FE	05/30/2007
29250N-AS-4	ENBRIDGE INC		A	15,000,000.000	1.00		15,000,000	0.914	13,710,900	15,000,000	380,417	825,000							2.C FE	07/10/2017
89356B-AE-8	TRANSCANADA TRUST		A	3,000,000.000	1.00		3,094,711	0.853	2,558,940	3,120,990	48,583	165,000			(14,125)		(14,125)		2.C FE	02/07/2022
89356B-AG-3	TRANSCANADA TRUST		A	25,000,000.000	1.00		25,000,000	0.838	20,943,500	25,000,000	443,333	1,400,000							2.C FE	03/02/2022
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							49,194,711	XXX	49,023,340	49,220,990	872,333	3,441,418			(14,125)		(14,125)		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							66,569,871	XXX	66,398,500	71,220,990	1,249,312	4,403,918		660,440	(14,125)		646,315		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							66,569,871	XXX	66,398,500	71,220,990	1,249,312	4,403,918		660,440	(14,125)		646,315		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$ 6,100,000	2C ..$ 60,469,871				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00206R-10-2	AT&T INC			51,069.000	856,938	16.780	856,938	1,014,148		56,687		(83,242)		(83,242)		06/01/2022	
00287Y-10-9	ABBVIE INC			38,934.000	6,033,602	154.970	6,033,602	2,768,503		230,489		(258,522)		(258,522)		05/11/2020	
00724F-10-1	ADOBE INC			25,700.000	15,332,620	596.600	15,332,620	835,638				6,683,799		6,683,799		02/05/2010	
00751Y-10-6	ADVANCE AUTO PARTS			3,200.000	195,296	61.030	195,296	162,421		11,200		(275,200)		(275,200)		06/24/2010	
00773T-10-1	ADVANSIX INC			384.000	11,505	29.960	11,505	2,254		234		(3,095)		(3,095)		10/03/2016	
007903-10-7	ADVANCED MICRO DEVICES			77,787.000	11,466,582	147.410	11,466,582	4,388,713				6,428,318		6,428,318		10/07/2021	
00846U-10-1	AGILENT TECHNOLOGIES INC			4,500.000	625,635	139.030	625,635	64,733	1,062	4,050		(47,790)		(47,790)		09/28/2004	
009158-10-6	AIR PRODUCTS & CHEMICALS INC			10,700.000	2,929,660	273.800	2,929,660	567,865	18,725	73,509		(368,722)		(368,722)		06/24/2010	
00971T-10-1	AKAMAI TECHNOLOGIES			8,100.000	958,635	118.350	958,635	319,049				275,805		275,805		12/17/2012	
012653-10-1	ALBEMARLE CORP			12,600.000	1,820,448	144.480	1,820,448	1,822,385				(1,937)		(1,937)		12/21/2023	
013872-10-6	ALCOA CORP			53,200.000	1,808,800	34.000	1,808,800	1,668,530				140,270		140,270		12/21/2023	
020002-10-1	ALLSTATE CORP			13,900.000	1,945,722	139.980	1,945,722	412,741	12,371	48,928		60,882		60,882		06/24/2010	
02005N-10-0	ALLY FINANCIAL INC			12,300.000	429,516	34.920	429,516	240,939		14,760		128,781		128,781		06/23/2020	
02079K-10-7	ALPHABET C			349,560.000	49,263,491	140.930	49,263,491	5,449,500				18,247,032		18,247,032		07/19/2022	
02209S-10-3	ALTRIA GROUP INC			130,700.000	5,272,438	40.340	5,272,438	3,092,991	128,086	496,660		(701,859)		(701,859)		06/08/2011	
023135-10-6	AMAZON.COM INC			143,500.000	21,803,390	151.940	21,803,390	1,344,568				9,749,390		9,749,390		12/17/2012	
023608-10-2	AMEREN CORPORATION			11,900.000	860,846	72.340	860,846	294,109		29,988		(197,302)		(197,302)		02/05/2010	
025537-10-1	AMERICAN ELECTRIC POWER			21,500.000	1,746,230	81.220	1,746,230	934,968		72,455		(295,195)		(295,195)		12/17/2012	
025816-10-9	AMERICAN EXPRESS CO			6,300.000	1,180,242	187.340	1,180,242	630,899		14,616		249,417		249,417		06/23/2020	
025932-10-4	AMERICAN FINANCIAL GROUP INC			28,350.000	3,370,532	118.890	3,370,532	955,817		229,635		(521,357)		(521,357)		03/17/2011	
03027X-10-0	AMERICAN TOWER CORP			12,700.000	2,741,676	215.880	2,741,676	183,642	21,590	80,137		51,054		51,054		09/28/2004	
03076C-10-6	AMERIPRISE FINANCIAL INC			120.000	45,580	379.830	45,580	4,559		636		8,215		8,215		06/24/2010	
031100-10-0	AMETEK INC			13,050.000	2,151,815	164.890	2,151,815	239,489		13,050		328,469		328,469		06/24/2010	
031162-10-0	AMGEN INC			38,200.000	11,002,364	288.020	11,002,364	2,086,861		325,464		969,516		969,516		03/15/2011	
032095-10-1	AMPHENOL CORP CLASS A			22,400.000	2,220,512	99.130	2,220,512	231,377	4,928	18,816		514,976		514,976		06/24/2010	
032654-10-5	ANALOG DEVICES INC			22,678.000	4,502,944	198.560	4,502,944	879,544		78,012		783,071		783,071		06/08/2011	
037833-10-0	APPLE COMPUTER INC			380,600.000	73,276,918	192.530	73,276,918	4,777,981		361,570		23,825,560		23,825,560		12/18/2013	
03784Y-20-0	APPLE HOSPITALITY REIT INC			96,121.000	1,596,570	16.610	1,596,570	901,923	12,496	99,966		79,780		79,780		03/25/2020	
038222-10-5	APPLIED MATERIALS INC			7,000.000	1,134,490	162.070	1,134,490	323,078		8,540		452,830		452,830		09/26/2017	
039483-10-2	ARCHER-DANIELS-MIDLAND CO			55,665.000	4,020,126	72.220	4,020,126	1,233,930		100,197		(1,148,369)		(1,148,369)		12/21/2011	
039653-10-0	ARCOSA INC			7,333.000	605,999	82.640	605,999	91,005		1,467		207,524		207,524		11/01/2018	
044186-10-4	ASHLAND INC			11,300.000	952,703	84.310	952,703	332,283		16,837		(262,386)		(262,386)		06/23/2011	
04621X-10-8	ASSURANT INC			4,500.000	758,205	168.490	758,205	161,760		12,690		195,435		195,435		06/24/2010	
047726-10-4	ATLANTA BRAVES HOLDINGS INC A			532.000	22,759	42.780	22,759	5,212				17,547		17,547		07/19/2023	
047726-30-2	ATLANTA BRAVES HOLDINGS INC C			115.000	4,552	39.580	4,552	536				4,015		4,015		08/02/2023	
052769-10-6	AUTODESK INC			10,000.000	2,434,800	243.480	2,434,800	348,644				566,100		566,100		12/17/2012	
053015-10-3	AUTOMATIC DATA PROCESSING			5,600.000	1,304,632	232.970	1,304,632	199,852	7,840	28,000		(32,984)		(32,984)		06/24/2010	
053611-10-9	AVERY DENNISON CORP			6,700.000	1,354,472	202.160	1,354,472	227,866		21,306		141,772		141,772		12/17/2012	
05605H-10-0	BWX TECHNOLOGIES INC			7,450.000	571,639	76.730	571,639	118,029		6,854		138,943		138,943		08/02/2010	
060505-10-4	BANK OF AMERICA CORP			210,100.000	7,074,067	33.670	7,074,067	2,292,191		193,292		115,555		115,555		12/17/2012	
075887-10-9	BECTON DICKINSON & CO			11,013.000	2,685,300	243.830	2,685,300	604,478		40,528		(115,306)		(115,306)		03/17/2015	
084670-70-2	BERKSHIRE HATHAWAY INC			1.000	357	356.660	357					48		48		11/30/2015	
090043-10-0	BILL HOLDINGS INC			2,200.000	179,498	81.590	179,498	179,498					63,685	(63,685)		10/13/2023	
09062X-10-3	BIOGEN INC			15,100.000	3,907,427	258.770	3,907,427	737,456				(274,065)		(274,065)		02/05/2010	
097023-10-5	BOEING CO			6,600.000	1,720,356	260.660	1,720,356	446,868				463,122		463,122		06/24/2010	
09857L-10-8	BOOKING HOLDINGS INC			1,900.000	6,739,718	3,547.220	6,739,718	1,540,565				2,910,686		2,910,686		06/25/2013	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
101137-10-7	BOSTON SCIENTIFIC CORP			67,100.000	3,879,051	57.810	3,879,051	1,072,728				774,334		774,334		09/29/2015	
11120U-10-5	BRIXMOR PROPERTY GROUP INC			66,900.000	1,556,763	23.270	1,556,763	764,399		69,576		40,140		40,140		03/25/2020	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			12,000.000	2,469,000	205.750	2,469,000	233,450	9,600	35,700		859,440		859,440		06/24/2010	
11135F-10-1	BROADCOM INC			1,900.000	2,120,875	1,116.250	2,120,875	60,213		36,195		1,058,528		1,058,528		04/05/2018	
115236-10-1	BROWN & BROWN INC			10,000.000	711,100	71.110	711,100	90,607		4,750		141,400		141,400		03/26/2008	
115637-20-9	BROWN FORMAN CORP CLASS B			20,950.000	1,196,245	57.100	1,196,245	318,798	4,563	17,221		(179,751)		(179,751)		06/24/2010	
125269-10-0	CF INDUSTRIES HOLDINGS INC			1,525.000	121,238	79.500	121,238	19,835		2,440		(8,693)		(8,693)		06/24/2010	
125523-10-0	THE CIGNA GROUP			8,036.000	2,406,380	299.450	2,406,380	431,446		39,537		(256,268)		(256,268)		12/21/2018	
12572Q-10-5	CME GROUP			23,660.000	4,982,796	210.600	4,982,796	1,231,662	124,215	210,574		1,004,130		1,004,130		12/17/2012	
126408-10-3	CSX CORPORATION			81,900.000	2,839,473	34.670	2,839,473	386,795		36,036		302,211		302,211		02/05/2010	
13765N-10-7	CANNAE HOLDINGS INC			4,299.000	83,873	19.510	83,873	19,912				(4,901)		(4,901)		11/20/2017	
14040H-10-5	CAPITAL ONE FINANCIAL CORP			31,400.000	4,117,168	131.120	4,117,168	1,438,183		75,360		1,198,224		1,198,224		06/23/2011	
143130-10-2	CARMAX			8,348.000	640,626	76.740	640,626	85,442				132,316		132,316		09/28/2004	
15135B-10-1	CENTENE CORP			10,024.000	743,881	74.210	743,881	517,014				(78,187)		(78,187)		03/25/2020	
15872M-10-4	CHAMPIONX CORP			5,575.000	162,846	29.210	162,846	10,403		1,840		1,227		1,227		06/05/2020	
15961R-10-5	CHARGEPOINT HOLDINGS INC			70,000.000	163,800	2.340	163,800	245,413				(81,613)		(81,613)		10/13/2023	
163851-10-8	CHEMOURS CO/THE			86,000.000	2,712,440	31.540	2,712,440	2,607,102				105,338		105,338		12/21/2023	
166764-10-0	CHEVRON CORP			27,493.000	4,100,856	149.160	4,100,856	3,381,088		166,058		(833,863)		(833,863)		12/22/2022	
171340-10-2	CHURCH & DWIGHT INC			66,000.000	6,240,960	94.560	6,240,960	1,260,638		71,940		920,700		920,700		03/15/2011	
171779-30-9	CIENA CORPORATION			33,400.000	1,503,334	45.010	1,503,334	371,846				(199,398)		(199,398)		12/21/2011	
17275R-10-2	CISCO SYSTEMS INC			47,800.000	2,414,856	50.520	2,414,856	1,241,285		74,090		137,664		137,664		09/26/2017	
185899-10-1	CLEVELAND-CLIFFS INC			84,600.000	1,727,532	20.420	1,727,532	1,760,924				(33,392)		(33,392)		12/21/2023	
189054-10-9	CLOROX COMPANY			7,500.000	1,069,425	142.590	1,069,425	395,250		35,700		16,950		16,950		09/28/2004	
18915M-10-7	CLOUDFLARE INC A			10,900.000	907,534	83.260	907,534	664,796				242,738		242,738		10/13/2023	
191216-10-0	COCA-COLA CO			96,400.000	5,680,852	58.930	5,680,852	2,995,085		177,376		(451,152)		(451,152)		06/08/2011	
192446-10-2	COGNIZANT TECH SOLUTIONS-A			28,000.000	2,114,840	75.530	2,114,840	1,021,771		32,480		513,520		513,520		12/17/2012	
194162-10-3	COLGATE-PALMOLIVE CO			59,800.000	4,766,658	79.710	4,766,658	2,438,671		114,218		55,016		55,016		06/08/2011	
20030N-10-1	COMCAST CORP			43,800.000	1,920,630	43.850	1,920,630	393,455		49,932		388,944		388,944		06/24/2010	
200340-10-7	COMERICA INC			5,500.000	306,955	55.810	306,955	156,076	3,905	15,455		(60,720)		(60,720)		12/15/2009	
200525-10-3	COMMERCE BANCSHARES INC			53,027.000	2,832,172	53.410	2,832,172	1,113,861		54,540		(605,322)		(605,322)		12/29/2023	
20825C-10-4	CONOCOPHILLIPS			18,000.000	2,089,260	116.070	2,089,260	900,496		82,980		(34,740)		(34,740)		06/08/2011	
217204-10-6	COPART INC			43,200.000	2,116,800	49.000	2,116,800	98,222				801,576		801,576		08/22/2023	
22052L-10-4	CORTEVA INC			2,312.000	110,791	47.920	110,791	50,699		1,433		(25,108)		(25,108)		07/02/2019	
22160K-10-5	COSTCO WHOLESALE CORP			14,800.000	9,769,184	660.080	9,769,184	728,268	222,000	58,608		3,012,984		3,012,984		06/24/2010	
22822V-10-1	CROWN CASTLE INC			8,900.000	1,025,191	115.190	1,025,191	310,677		55,714		(182,005)		(182,005)		02/05/2010	
229663-10-9	CUBESMART			11,500.000	533,025	46.350	533,025	308,189	5,865	22,540		70,150		70,150		06/23/2020	
235851-10-2	DANAHER CORP			63,200.000	14,620,688	231.340	14,620,688	1,306,280	15,168	66,992		(248,100)		(248,100)		02/05/2010	
244199-10-5	DEERE & CO			15,500.000	6,197,985	399.870	6,197,985	1,348,506	22,785	78,275		(447,795)		(447,795)		03/15/2011	
247361-70-2	DELTA AIR LINES INC			33,900.000	1,363,797	40.230	1,363,797	315,148		6,780		249,843		249,843		06/08/2011	
254687-10-6	DISNEY WALT CO			72,669.000	6,561,284	90.290	6,561,284	2,744,032	21,801			247,801		247,801		03/20/2019	
254709-10-8	DISCOVER FINANCIAL			13,900.000	1,562,360	112.400	1,562,360	199,915		37,530		202,523		202,523		06/24/2010	
256746-10-8	DOLLAR TREE INC			19,968.000	2,836,454	142.050	2,836,454	812,537				12,180		12,180		07/07/2015	
26884U-10-9	EPR PROPERTIES			42,300.000	2,049,435	48.450	2,049,435	1,193,211	11,633	139,590		453,879		453,879		03/25/2020	
278642-10-3	EBAY INC			48,800.000	2,128,656	43.620	2,128,656	544,427		48,800		104,920		104,920		06/08/2011	
278865-10-0	ECOLAB INC			4,574.000	907,253	198.350	907,253	210,542	2,607	9,697		241,461		241,461		06/24/2010	
281020-10-7	EDISON INTERNATIONAL			37,800.000	2,702,322	71.490	2,702,322	1,080,737	29,484	111,510		297,486		297,486		02/05/2010	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
28176E-10-8	EDWARDS LIFESCIENCES CORP			22,200.000	1,692,750	76.250	1,692,750	196,396				36,408		36,408		06/24/2010	
28414H-10-3	ELANCO ANIMAL HEALTH INC			18,937.000	282,161	14.900	282,161	144,427				50,751		50,751		03/08/2019	
29082K-10-5	EMBECTA CORP			3,062.000	57,964	18.930	57,964	21,047		2,297		(19,474)		(19,474)		04/01/2022	
29272W-10-9	ENERGIZER HOLDINGS INC			17,800.000	563,904	31.680	563,904	267,561		21,360		(33,286)		(33,286)		07/01/2015	
294429-10-5	EQUIFAX INC			11,900.000	2,942,751	247.290	2,942,751	424,237		18,564		629,867		629,867		03/15/2011	
29444U-70-0	EQUINIX INC			3,700.000	2,979,943	805.390	2,979,943	794,220		53,613		556,332		556,332		11/10/2015	
29476L-10-7	EQUITY RESIDENTIAL			9,400.000	574,904	61.160	574,904	521,883	6,228	24,558		20,304		20,304		12/17/2012	
30190A-10-4	F&G ANNUITIES & LIFE INC			877.000	40,342	46.000	40,342	3,931		710		22,793		22,793		12/01/2022	
30212P-30-3	EXPEDIA GROUP INC			1,848.000	280,508	151.790	280,508	36,351				118,623		118,623		07/29/2019	
30231G-10-2	EXXON MOBILE CORP			108,800.000	10,877,824	99.980	10,877,824	5,105,571		400,384		(1,122,816)		(1,122,816)		06/23/2020	
302491-30-3	FMC CORP			8,800.000	554,840	63.050	554,840	232,402	5,104	20,416		(543,400)		(543,400)		06/24/2010	
30303M-10-2	META PLATFORMS INC			15,600.000	5,521,776	353.960	5,521,776	1,851,977				3,644,472		3,644,472		09/26/2016	
31620M-10-6	FIDELITY NATIONAL INFORM			13,372.000	803,256	60.070	803,256	344,400		27,814		(104,034)		(104,034)		06/24/2010	
31620R-30-3	FIDELITY NATIONAL TITLE			12,900.000	658,158	51.020	658,158	97,591		23,607		172,860		172,860		07/01/2014	
316773-10-0	FIFTH THIRD BANCORP			37,400.000	1,289,926	34.490	1,289,926	459,918	13,090	50,116		62,832		62,832		12/21/2011	
337738-10-8	FISERV INC			12,000.000	1,594,080	132.840	1,594,080	141,394				381,240		381,240		06/24/2010	
343412-10-2	FLUOR CORP			45,848.000	1,795,866	39.170	1,795,866	280,379				206,774		206,774		03/25/2020	
34354P-10-5	FLOWSERVE CORP			12,900.000	531,738	41.220	531,738	101,265	2,580	10,320		135,966		135,966		09/28/2004	
34959J-10-8	FORTIVE CORPORATION			31,452.000	2,315,811	73.630	2,315,811	392,089		9,121		295,020		295,020		07/05/2016	
34964C-10-6	FORTUNE BRANDS INNOVATIONS INC			7,500.000	571,050	76.140	571,050	58,861		6,900		142,725		142,725		10/04/2011	
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD CLASS B			138,000.000	5,874,660	42.570	5,874,660	5,805,936				68,724		68,724		12/21/2023	
36262G-10-1	GXO LOGISTICS INC			4,000.000	244,640	61.160	244,640	132,738				73,880		73,880		08/02/2021	
363576-10-9	GALLAGHER ARTHUR J. & CO			16,900.000	3,800,472	224.880	3,800,472	388,881		37,180		614,146		614,146		02/05/2010	
370334-10-4	GENERAL MILLS INC			25,200.000	1,641,528	65.140	1,641,528	565,614		56,952		(471,492)		(471,492)		09/28/2004	
372460-10-5	GENUINE PARTS CO			4,000.000	554,000	138.500	554,000	161,100	3,800	14,980		(140,040)		(140,040)		06/24/2010	
37611X-10-0	GINKGO BIOWORKS HOLDINGS INC			615,400.000	1,040,026	1.690	1,040,026	1,070,858				(30,832)		(30,832)		12/21/2023	
40434L-10-5	HP INC			177,078.000	5,328,277	30.090	5,328,277	1,149,834	48,803	185,932		570,191		570,191		12/17/2012	
412822-10-8	HARLEY-DAVIDSON INC			8,200.000	302,088	36.840	302,088	182,916		5,412		(39,032)		(39,032)		02/05/2010	
416515-10-4	HARTFORD FINANCIAL SVCS GRP			26,000.000	2,089,880	80.380	2,089,880	409,240	12,220	44,200		118,300		118,300		12/23/2008	
427866-10-8	THE HERSHEY CO			4,900.000	913,556	186.440	913,556	242,861		21,834		(221,137)		(221,137)		06/24/2010	
42809H-10-7	HESS CORP			29,000.000	4,180,640	144.160	4,180,640	1,265,867		50,750		67,860		67,860		12/20/2017	
42824C-10-9	HP ENTERPRISE CO			188,678.000	3,203,752	16.980	3,203,752	856,222	24,528	90,565		192,452		192,452		11/02/2015	
436440-10-1	HOLOGIC INC			8,100.000	578,745	71.450	578,745	116,074				(27,216)		(27,216)		06/24/2010	
437076-10-2	HOME DEPOT INC			66,400.000	23,010,920	346.550	23,010,920	3,386,588		555,104		2,037,816		2,037,816		12/17/2012	
438516-10-6	HONEYWELL INTERNATIONAL INC			9,600.000	2,013,216	209.710	2,013,216	376,997		40,032		(44,064)		(44,064)		06/24/2010	
443510-60-7	HUBBELL INC			2,500.000	822,325	328.930	822,325	104,592		11,450		235,625		235,625		06/24/2010	
444859-10-2	HUMANA INC			14,700.000	6,729,807	457.810	6,729,807	983,667	13,010	50,605		(799,386)		(799,386)		12/17/2012	
447011-10-7	HUNTSMAN CORP			23,300.000	585,529	25.130	585,529	250,743		22,135		(54,755)		(54,755)		12/15/2009	
44891N-20-8	IAC INC			9,100.000	476,658	52.380	476,658	88,319				72,618		72,618		07/01/2020	
452308-10-9	ILLINOIS TOOL WORKS			5,600.000	1,466,864	261.940	1,466,864	244,712	7,840	29,848		233,184		233,184		06/24/2010	
452327-10-9	ILLUMINA INC			7,000.000	974,680	139.240	974,680	245,819				(440,720)		(440,720)		02/05/2010	
45784P-10-1	INSULET CORP			1,480.000	321,130	216.980	321,130	217,583				(114,567)		(114,567)		10/30/2019	
458140-10-0	INTEL CORP			87,650.000	4,404,413	50.250	4,404,413	3,174,838		22,580		1,433,426		1,433,426		10/13/2023	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP			9,000.000	1,155,870	128.430	1,155,870	143,311		15,120		232,560		232,560		12/23/2008	
459506-10-1	INTL FLAVORS & FRAGRANCE			2,623.000	212,384	80.970	212,384	156,382	2,125	8,499		(62,611)		(62,611)		02/04/2021	
46120E-60-2	INTUITIVE SURGICAL INC			25,200.000	8,501,472	337.360	8,501,472	957,540				1,814,652		1,814,652		06/08/2011	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
46284V-10-1	IRON MOUNTAIN INC			6,867.000	480,553	69.980	480,553	174,598	4,464	17,205		138,233		138,233		11/04/2014	
478160-10-4	JOHNSON & JOHNSON			53,911.000	8,450,010	156.740	8,450,010	6,943,949		253,382		(1,073,368)		(1,073,368)		03/25/2020	
49177J-10-2	KENVUE INC			32,442.000	698,476	21.530	698,476	514,902		12,977		183,575		183,575		08/24/2023	
493267-10-8	KEYCORP			29,900.000	430,560	14.400	430,560	224,848		24,518		(90,298)		(90,298)		12/23/2008	
49338L-10-3	KEYSIGHT TECHNOLOGIES IN			2,250.000	357,953	159.090	357,953	25,791				(26,955)		(26,955)		11/03/2014	
50050N-10-3	KONTOOR BRANDS INC			1,485.000	92,694	62.420	92,694	11,437		2,881		33,309		33,309		05/23/2019	
501044-10-1	KROGER CO			27,800.000	1,270,738	45.710	1,270,738	281,653		30,580		31,414		31,414		06/24/2010	
502431-10-9	L3HARRIS TECH INC			19,200.000	4,043,904	210.620	4,043,904	675,247		87,552		46,272		46,272		12/21/2011	
512816-10-9	LAMAR ADVERTISING CO			7,500.000	797,100	106.280	797,100	190,335		37,500		89,100		89,100		12/21/2011	
518439-10-4	ESTEE LAUDER COMPANIES INC CLASS A			12,400.000	1,813,500	146.250	1,813,500	339,571		32,736		(1,263,064)		(1,263,064)		02/05/2010	
521865-20-4	LEAR CORPORATION			14,400.000	2,033,424	141.210	2,033,424	542,359		44,352		247,536		247,536		12/21/2011	
526057-10-4	LENNAR CORP A			19,100.000	2,846,664	149.040	2,846,664	372,592		28,650		1,118,114		1,118,114		12/21/2011	
526057-30-2	LENNAR CORP			382.000	51,207	134.050	51,207	6,182		573		22,641		22,641		11/09/2017	
530307-10-7	LIBERTY BROADBAND A			1,331.000	107,332	80.640	107,332	23,747				6,375		6,375		11/05/2014	
530307-30-5	LIBERTY BROADBAND C			7,930.000	639,079	80.590	639,079	171,215				34,258		34,258		01/13/2021	
531229-72-2	LIBERTY MEDIA CORP LIBERTY C			3,152.000	117,853	37.390	117,853	43,940				73,913		73,913		08/17/2023	
531229-74-8	LIBERTY MEDIA CORP LIBERTY A			1,387.000	50,695	36.550	50,695	16,125				34,569		34,569		08/04/2023	
531229-75-5	LIBERTY MEDIA CORP C			2,663.000	168,115	63.130	168,115	19,536				148,579		148,579		08/04/2023	
531229-77-1	LIBERTY MEDIA CORP A			1,331.000	77,171	57.980	77,171	10,345				66,827		66,827		08/04/2023	
531229-78-9	LIBERTY MEDIA CORP			12,156.000	349,850	28.780	349,850	104,074				245,775		245,775		08/04/2023	
531229-81-3	LIBERTY MEDIA CORP A			5,327.000	153,098	28.740	153,098	42,001				111,097		111,097		08/04/2023	
532457-10-8	ELI LILLY & CO			64,979.000	37,877,559	582.920	37,877,559	2,486,013		293,705		14,105,641		14,105,641		12/17/2012	
534187-10-9	LINCOLN NATIONAL CORP			37,800.000	1,019,466	26.970	1,019,466	703,020		68,040		(141,750)		(141,750)		12/21/2011	
53814L-10-8	LIVENT CORP			8,230.000	147,975	17.980	147,975	35,774				(15,555)		(15,555)		03/04/2019	
548661-10-7	LOW			48,948.000	10,893,377	222.550	10,893,377	1,497,738		210,476		1,140,978		1,140,978		12/17/2012	
55024U-10-9	LUMENTUM HOLDINGS INC			7,900.000	414,118	52.420	414,118	58,627				1,975		1,975		08/04/2015	
55087P-10-4	LYFT INC A			31,100.000	466,189	14.990	466,189	315,046				151,143		151,143		10/13/2023	
552953-10-1	MGM RESORTS INTERNATIONAL			25,300.000	1,130,404	44.680	1,130,404	266,702				282,095		282,095		12/15/2009	
553368-10-1	MP MATERIALS CORP			57,100.000	1,133,435	19.850	1,133,435	1,128,844				4,591		4,591		12/21/2023	
56585A-10-2	MARATHON PETROLEUM CORP			26,600.000	3,946,376	148.360	3,946,376	444,758		81,795		850,402		850,402		07/01/2011	
57164Y-10-7	MARRIOTT VACATIONS WORLD			1,329.000	112,819	84.890	112,819	78,605	1,010	3,828		(66,051)		(66,051)		09/04/2018	
571903-20-2	MARRIOTT INTERNATIONAL INC CLASS A			14,960.000	3,373,630	225.510	3,373,630	978,060		29,322		1,146,235		1,146,235		09/23/2016	
573284-10-6	MARTIN MARIETTA MATERIALS			1,600.000	798,256	498.910	798,256	159,136		4,480		257,504		257,504		06/25/2013	
573874-10-4	MARVELL TECHNOLOGY INC			22,000.000	1,326,820	60.310	1,326,820	482,555		5,280		511,940		511,940		04/21/2021	
574599-10-6	MASCO CORP			15,500.000	1,038,190	66.980	1,038,190	161,680		17,670		314,805		314,805		06/24/2010	
57636Q-10-4	MASTERCARD INC CLASS A			24,417.000	10,414,095	426.510	10,414,095	1,047,942		55,671		1,923,571		1,923,571		12/17/2012	
57638P-10-4	MASTERBRAND INC			7,500.000	111,375	14.850	111,375	10,014				54,750		54,750		12/15/2022	
57667L-10-7	MATCH GROUP INC			19,641.000	716,897	36.500	716,897	283,724				(98,009)		(98,009)		12/17/2012	
57686G-10-5	MATSON INC			9,291.000	1,018,294	109.600	1,018,294	200,339		11,707		437,513		437,513		12/21/2011	
594918-10-4	MICROSOFT CORP			206,300.000	77,577,052	376.040	77,577,052	6,434,875		575,577		28,102,186		28,102,186		09/29/2015	
595017-10-4	MICROCHIP TECHNOLOGY INC			44,242.000	3,989,744	90.180	3,989,744	724,496		70,345		881,743		881,743		04/05/2016	
595112-10-3	MICRON TECHNOLOGY INC			25,500.000	2,176,170	85.340	2,176,170	247,388	2,933	11,730		901,680		901,680		06/24/2010	
60770K-10-7	MODERNA INC			23,700.000	2,356,965	99.450	2,356,965	2,105,684				(1,900,029)		(1,900,029)		06/28/2021	
609207-10-5	MONDELEZ INTERNTL INC			59,900.000	4,338,557	72.430	4,338,557	1,115,461	25,458	94,642		346,222		346,222		06/24/2010	
60937P-10-6	MONGODB INC			3,400.000	1,390,090	408.850	1,390,090	563,230				720,834		720,834		06/24/2019	
61174X-10-9	MONSTER BEVERAGE CORP			71,328.000	4,109,206	57.610	4,109,206	354,959				488,240		488,240		03/28/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
615369-10-5	MOODY'S CORP			5,900.000	2,304,304	390.560	2,304,304	122,696		18,172		660,446		660,446		06/24/2010	
620076-30-7	MOTOROLA SOLUTIONS INC			3,470.000	1,086,422	313.090	1,086,422	155,507	3,401	12,214		192,169		192,169		06/24/2010	
629377-50-8	NRG ENERGY INC			53,600.000	2,771,120	51.700	2,771,120	759,710		80,936		1,065,568		1,065,568		06/22/2016	
631103-10-8	NASDAQ INC			21,900.000	1,273,266	58.140	1,273,266	134,659		18,834		(70,299)		(70,299)		06/24/2010	
64110L-10-6	NETFLIX INC			11,900.000	5,793,872	486.880	5,793,872	2,988,253				2,284,800		2,284,800		12/22/2022	
65249B-10-9	NEWS CORP A			8,225.000	201,924	24.550	201,924	49,513		1,645		52,229		52,229		07/01/2013	
65339F-10-1	NEXTERA ENERGY INC			60,000.000	3,644,400	60.740	3,644,400	1,056,749		112,200		(1,371,600)		(1,371,600)		12/17/2012	
654106-10-3	NIKE INC CLASS B			100,600.000	10,922,142	108.570	10,922,142	1,722,462	37,222	102,612		(849,064)		(849,064)		06/08/2011	
655844-10-8	NORFOLK SOUTHERN CORP			16,000.000	3,782,080	236.380	3,782,080	922,822		86,400		(160,640)		(160,640)		06/08/2011	
67066G-10-4	NVIDIA CORP			68,200.000	33,774,004	495.220	33,774,004	7,401,094		10,912		23,807,256		23,807,256		10/07/2021	
67103H-10-7	O'REILLY AUTOMOT			7,800.000	7,410,624	950.080	7,410,624	298,961				827,190		827,190		02/05/2010	
68235P-10-8	ONE GAS INC			1,300.000	82,836	63.720	82,836	14,490		3,380		(15,600)		(15,600)		02/03/2014	
682680-10-3	ONEOK INC			5,200.000	365,144	70.220	365,144	101,852		19,864		23,504		23,504		06/24/2010	
68389X-10-5	ORACLE CORPORATION			21,200.000	2,235,116	105.430	2,235,116	475,056		32,224		502,228		502,228		06/24/2010	
693475-10-5	PNC FINANCIAL SERVICES GROUP I			24,100.000	3,731,885	154.850	3,731,885	1,394,963		147,010		(74,469)		(74,469)		12/17/2012	
701094-10-4	PARKER HANNIFIN CORP			6,000.000	2,764,200	460.700	2,764,200	327,109		34,620		1,018,200		1,018,200		02/05/2010	
70450Y-10-3	PAYPAL HOLDINGS INC			48,800.000	2,996,808	61.410	2,996,808	749,124				(478,728)		(478,728)		07/20/2015	
717081-10-3	PFIZER INC			354,063.000	10,193,474	28.790	10,193,474	7,200,526		580,663		(7,948,714)		(7,948,714)		12/17/2012	
718172-10-9	PHILIP MORRIS INTL			13,500.000	1,270,080	94.080	1,270,080	917,204	17,550	68,985		(96,255)		(96,255)		06/08/2011	
718546-10-4	PHILLIPS 66			9,000.000	1,198,260	133.140	1,198,260	280,761		37,800		261,540		261,540		05/01/2012	
72919P-20-2	PLUG POWER INC			81,100.000	364,950	4.500	364,950	598,275				(233,325)		(233,325)		10/13/2023	
74144T-10-8	T ROWE PRICE GROUP INC			3,100.000	333,839	107.690	333,839	143,863		15,128		(4,247)		(4,247)		06/24/2010	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			11,100.000	873,237	78.670	873,237	278,910		28,860		(58,275)		(58,275)		06/24/2010	
74340W-10-3	PROLOGIS INC			4,927.000	656,769	133.300	656,769	222,630		17,146		101,348		101,348		02/04/2020	
74460D-10-9	PUBLIC STORAGE			16,700.000	5,093,500	305.000	5,093,500	2,466,337		200,400		414,327		414,327		06/25/2013	
747525-10-3	QUALCOMM INC			33,700.000	4,874,031	144.630	4,874,031	2,316,496		106,155		1,169,053		1,169,053		07/26/2019	
749685-10-3	RPM INTERNATIONAL INC			8,900.000	993,507	111.630	993,507	164,428		15,308		126,202		126,202		06/24/2010	
754730-10-9	RAYMOND JAMES FINANCIAL INC			9,600.000	1,070,400	111.500	1,070,400	171,265	4,320	16,128		44,640		44,640		06/24/2010	
7591EP-10-0	REGIONS FINANCIAL CORP			95,300.000	1,846,914	19.380	1,846,914	655,035	22,872	80,052		(207,754)		(207,754)		12/17/2012	
759509-10-2	RELIANCE STEEL & ALUMINUM			4,100.000	1,146,688	279.680	1,146,688	303,088		16,400		316,684		316,684		10/01/2013	
761152-10-7	RESMED INC			6,200.000	1,066,524	172.020	1,066,524	191,292		11,408		(223,882)		(223,882)		06/24/2010	
770323-10-3	ROBERT HALF INC			6,800.000	597,856	87.920	597,856	170,268		13,056		95,812		95,812		06/24/2010	
771049-10-3	ROBLOX CORP			12,600.000	576,072	45.720	576,072	518,428				217,476		217,476		07/20/2022	
773903-10-9	ROCKWELL INTERNATIONAL CORP			11,600.000	3,601,568	310.480	3,601,568	507,465		55,564		613,756		613,756		06/24/2010	
780287-10-8	ROYAL GOLD INC			3,700.000	447,552	120.960	447,552	180,011		5,550		30,488		30,488		10/01/2013	
78409V-10-4	S&P GLOBAL INC			18,029.000	7,942,135	440.520	7,942,135	1,022,762		64,904		1,903,502		1,903,502		02/28/2022	
78410G-10-4	SBA COMMUNICATIONS CORP			10,100.000	2,562,269	253.690	2,562,269	985,623		34,340		(268,862)		(268,862)		03/24/2016	
78442P-10-6	SLM CORP			40,300.000	770,536	19.120	770,536	300,445		17,732		101,556		101,556		06/23/2020	
78646V-10-7	SAFEHOLD INC			15,919.000	372,505	23.400	372,505	133,310	2,818	5,635		239,195		239,195		03/31/2023	
79466L-30-2	SALESFORCE INC			28,365.000	7,463,966	263.140	7,463,966	4,395,506				3,703,051		3,703,051		03/25/2020	
808513-10-5	CHARLES SCHWAB CORP			59,500.000	4,093,600	68.800	4,093,600	2,053,347		59,500		(860,370)		(860,370)		06/23/2020	
808625-10-7	SCIENCE APPLICATIONS INTE			14.000	1,740	124.320	1,740	375		21		187		187		09/30/2013	
810186-10-6	SCOTTS MIRACLE GRO			3,900.000	248,625	63.750	248,625	250,022				(1,397)		(1,397)		12/21/2023	
81762P-10-2	SERVICENOW INC			7,000.000	4,945,430	706.490	4,945,430	1,898,154				2,227,540		2,227,540		03/25/2020	
83088M-10-2	SKYWORKS SOLUTIONS INC			21,800.000	2,450,756	112.420	2,450,756	446,819		56,680		464,122		464,122		12/17/2012	
833445-10-9	SNOWFLAKE INC			2,300.000	457,700	199.000	457,700	400,055				127,558		127,558		09/22/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
84265V-10-5	SOUTHERN COPPER CORP			5,255.000	452,298	86.070	452,298	152,555		21,020		134,948		134,948		06/24/2010	
848637-10-4	SPLUNK INC			12,100.000	1,843,435	152.350	1,843,435	632,705				801,746		801,746		06/23/2014	
85208M-10-2	SPROUTS FARMERS MARKET INC			19,360.000	931,410	48.110	931,410	335,426				304,726		304,726		03/25/2020	
855244-10-9	STARBUCKS CORP			43,200.000	4,147,632	96.010	4,147,632	775,902		93,312		(137,808)		(137,808)		06/08/2011	
858119-10-0	STEEL DYNAMICS INC			18,900.000	2,232,090	118.100	2,232,090	319,875	8,033	30,524		385,560		385,560		10/01/2013	
86771W-10-5	SUNRUN INC			27,300.000	535,899	19.630	535,899	319,623				216,276		216,276		10/13/2023	
871607-10-7	SYNOPSYS INC			12,200.000	6,281,902	514.910	6,281,902	265,986				2,386,564		2,386,564		06/24/2010	
87161C-50-1	SYNOVUS FINANCIAL CORP			6,600.000	248,490	37.650	248,490	142,831	2,508	9,768		660		660		06/23/2020	
87165B-10-3	SYNCHRONY FINANCIAL			33,557.000	1,281,542	38.190	1,281,542	518,111		32,215		178,859		178,859		11/17/2015	
872590-10-4	T-MOBILE US INC			23,520.000	3,770,962	160.330	3,770,962	455,811		15,288		478,162		478,162		07/22/2020	
875372-20-3	TANDEM DIABETES CARE INC			4,200.000	124,236	29.580	124,236	73,492				50,744		50,744		10/13/2023	
88160R-10-1	TESLA INC			34,564.000	8,588,463	248.480	8,588,463	520,227				4,330,869		4,330,869		06/23/2014	
882508-10-4	TEXAS INSTRUMENTS INC			23,200.000	3,954,672	170.460	3,954,672	760,679		116,464		121,568		121,568		06/08/2011	
883203-10-1	TEXTRON INC			39,400.000	3,168,548	80.420	3,168,548	724,938	788	3,152		379,028		379,028		12/21/2011	
88339J-10-5	TRADE DESK INC A			35,000.000	2,518,600	71.960	2,518,600	818,575				949,550		949,550		06/24/2019	
883556-10-2	THERMO FISHER SCIENTIFIC INC			8,700.000	4,617,873	530.790	4,617,873	561,673	3,045	11,745		(173,130)		(173,130)		12/17/2012	
89055F-10-3	TOPBUILD CORP			1,722.000	644,476	374.260	644,476	22,223				375,000		375,000		07/01/2015	
89832Q-10-9	TRUIST FINANCIAL CORP			74,651.000	2,756,115	36.920	2,756,115	1,557,224		155,274		(456,118)		(456,118)		12/09/2019	
902494-10-3	TYSON FOODS INC CLASS A			8,900.000	478,375	53.750	478,375	675,486		17,177		(75,650)		(75,650)		09/26/2016	
902681-10-5	UGI CORP			9,000.000	221,400	24.600	221,400	157,313	3,375	13,230		(112,230)		(112,230)		06/24/2010	
90353T-10-0	UBER TECHNOLOGIES INC			8,000.000	492,560	61.570	492,560	221,039				294,720		294,720		10/10/2022	
907818-10-8	UNION PACIFIC CORP			17,200.000	4,224,664	245.620	4,224,664	862,496		89,440		663,060		663,060		06/08/2011	
910047-10-9	UNITED AIRLINES HLDGS INC			23,100.000	953,106	41.260	953,106	379,733				82,236		82,236		10/01/2010	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			2,900.000	455,967	157.230	455,967	175,157		18,792		(48,169)		(48,169)		06/24/2010	
911363-10-9	UNITED RENTALS INC			10,800.000	6,192,936	573.420	6,192,936	458,415		63,936		2,354,400		2,354,400		12/17/2012	
912008-10-9	US FOODS HOLDING CORP			37,400.000	1,698,334	45.410	1,698,334	588,900				425,986		425,986		03/25/2020	
91332U-10-1	UNITY SOFTWARE INC			10,000.000	408,900	40.890	408,900	392,995				15,905		15,905		12/21/2023	
918204-10-8	VF CORPORATION			10,400.000	195,520	18.800	195,520	183,306		10,296		(91,624)		(91,624)		06/24/2010	
92047W-10-1	VALVOLINE INC			31,022.000	1,165,807	37.580	1,165,807	346,859				152,938		152,938		05/15/2017	
92214X-10-6	VAREX IMAGING CORP			5,280.000	108,240	20.500	108,240	63,517				1,056		1,056		01/30/2017	
92338C-10-3	VERALTO CORP			21,066.000	1,732,889	82.260	1,732,889	167,428	1,896			1,565,461		1,565,461		10/12/2023	
925550-10-5	VIAVI SOLUTIONS INC			39,500.000	397,764	10.070	397,764	77,253				(17,380)		(17,380)		12/23/2008	
928881-10-1	VONTIER CORP			12,580.000	434,638	34.550	434,638	76,820		1,258		191,468		191,468		10/09/2020	
92939U-10-6	WEC ENERGY GROUP INC			10,000.000	841,700	84.170	841,700	253,686		31,200		(95,900)		(95,900)		06/24/2010	
934423-10-4	WARNER BROS DISCOVERY INC			34,565.000	393,350	11.380	393,350	406,120				65,674		65,674		04/11/2022	
95058W-10-0	WENDY'S CO/THE			45,729.000	890,800	19.480	890,800	165,810		45,729		(144,046)		(144,046)		09/30/2008	
969457-10-0	WILLIAMS COS INC			20,600.000	717,497	34.830	717,497	273,525		36,874		39,758		39,758		03/25/2020	
977852-10-2	WOLFSPEED INC			19,500.000	848,444	43.510	848,444	405,575				(497,835)		(497,835)		12/21/2011	
98389B-10-0	XCEL ENERGY INC			10,100.000	625,290	61.910	625,290	210,911	5,252	20,680		(82,820)		(82,820)		06/24/2010	
98850P-10-9	YUM CHINA HOLDINGS INC			25,800.000	1,094,693	42.430	1,094,693	145,548		13,416		(315,276)		(315,276)		11/01/2016	
98956P-10-2	ZIMMER BIOMET HLDGS INC			12,800.000	1,557,760	121.700	1,557,760	841,801	3,072	12,288		(74,240)		(74,240)		12/17/2012	
989701-10-7	ZIONS BANCORPORATION			19,600.000	859,851	43.870	859,851	256,170		32,144		(103,684)		(103,684)		12/15/2009	
98978V-10-3	ZOETIS INC			14,175.000	2,797,720	197.370	2,797,720	246,610		21,263		720,374		720,374		06/21/2013	
76131D-10-3	RESTAURANT BRANDS INTERN		A	23,087.000	1,803,787	78.130	1,803,787	363,550	12,698	50,561		310,751		310,751		12/15/2014	
733174-70-0	POPULAR INC		D	4,600.000	377,522	82.070	377,522	178,117	2,852	10,582		72,450		72,450		06/23/2020	
806857-10-8	SCHLUMBERGER LTD		D	79,754.000	4,150,398	52.040	4,150,398	1,153,602	19,939	73,772		(113,251)		(113,251)		03/25/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G0176J-10-9	ALLEGION PLC		D	11,466.000	1,452,628	126.690	1,452,628	328,758		20,639		245,716		245,716		12/02/2013	
G0403H-10-8	AON PLC		D	19,597.000	5,703,119	291.020	5,703,119	727,920		47,131		(178,725)		(178,725)		10/04/2010	
G1151C-10-1	ACCENTURE PLC		D	57,600.000	20,212,416	350.910	20,212,416	2,340,320		267,840		4,842,432		4,842,432		03/15/2011	
G25839-10-4	COCA COLA EUROPACIFIC PTNRS		D	16,400.000	1,094,536	66.740	1,094,536	329,476		32,308		187,288		187,288		05/31/2016	
G29183-10-3	EATON CORP PLC		D	21,100.000	5,081,302	240.820	5,081,302	1,105,651		72,584		1,769,657		1,769,657		12/17/2012	
G6095L-10-9	APTIV PLC		D	36,000.000	3,229,920	89.720	3,229,920	1,037,261				(122,760)		(122,760)		12/17/2012	
G6700G-10-7	NVENT ELECTRIC PLC		D	25,481.000	1,505,672	59.090	1,505,672	279,560		17,837		525,418		525,418		05/01/2018	
G7S00T-10-4	PENTAIR PLC		D	14,415.000	1,048,115	72.710	1,048,115	306,266		12,685		399,728		399,728		10/01/2012	
H1467J-10-4	CHUBB LTD		D	4,500.000	1,017,000	226.000	1,017,000	299,585	3,870	15,210		24,300		24,300		06/08/2011	
H2906T-10-9	GARMIN LTD		D	4,200.000	539,868	128.540	539,868	134,316		12,264		152,250		152,250		06/24/2010	
H8817H-10-0	TRANSOCEAN LTD		D	208,891.000	1,326,457	6.350	1,326,457	296,834				373,914		373,914		03/25/2020	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					976,338,588	XXX	976,338,588	224,492,946	1,009,428	12,510,508		192,959,991	63,685	192,896,306		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					976,338,588	XXX	976,338,588	224,492,946	1,009,428	12,510,508		192,959,991	63,685	192,896,306		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX										XXX	XXX
5989999999 - Total Common Stocks					976,338,588	XXX	976,338,588	224,492,946	1,009,428	12,510,508		192,959,991	63,685	192,896,306		XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,042,908,459	XXX	1,042,737,088	295,713,936	2,258,740	16,914,426		193,620,431	63,685	193,542,621		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-GB-1	US TREASURY NOTES 3.875% 12/31/29		01/03/2023	Citigroup		25,000,977	25,000,000	10,704
91282C-GC-9	US TREASURY NOTES 3.875% 12/31/27		01/24/2023	Various		202,566,406	200,000,000	390,176
91282C-GH-8	US TREASURY NOTES 3.500% 01/31/28		02/06/2023	Various		89,063,672	90,000,000	48,343
91282C-GJ-4	US TREASURY NOTES 3.500% 01/31/30		01/30/2023	Morgan Stanley		4,963,086	5,000,000	
91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		03/20/2023	Various		69,324,414	68,000,000	140,109
91282C-GQ-8	US TREASURY NOTES 4.000% 02/28/30		03/17/2023	Various		146,694,531	145,000,000	220,109
91282C-GS-4	US TREASURY NOTES 3.625% 03/31/30		04/27/2023	Various		65,253,125	65,000,000	153,518
91282C-GT-2	US TREASURY NOTES 3.625% 03/31/28		04/27/2023	Various		100,307,680	100,000,000	232,753
91282C-GU-9	US TREASURY NOTES 3.875% 03/31/25		04/24/2023	Various		119,373,633	120,000,000	272,097
91282C-GV-7	US TREASURY NOTES 3.750% 04/15/26		05/11/2023	Various		179,950,602	180,000,000	286,885
91282C-GX-3	US TREASURY NOTES 3.875% 04/30/25		05/22/2023	Various		368,709,962	370,000,000	504,382
91282C-GZ-8	US TREASURY NOTES 3.500% 04/30/30		05/24/2023	Various		79,977,824	80,000,000	81,793
91282C-HA-2	US TREASURY NOTES 3.500% 04/30/28		05/24/2023	Various		204,755,915	205,000,000	241,576
91282C-HB-0	US TREASURY NOTES 3.625% 05/15/26		05/22/2023	Bank of America Corp		19,800,781	20,000,000	15,761
91282C-HE-4	US TREASURY NOTES 3.625% 05/31/28		06/02/2023	Citigroup		19,864,844	20,000,000	9,904
91282C-HJ-3	US TREASURY NOTES 3.750% 06/30/30		07/19/2023	Various		103,977,539	105,000,000	175,781
91282C-HJ-3	US TREASURY NOTES 3.750% 06/30/30		12/21/2023	Progressive Casualty Insurance		69,442,100	70,000,000	1,241,168
91282C-HK-0	US TREASURY NOTES 4.000% 06/30/28		07/25/2023	Various		109,328,005	110,000,000	206,522
91282C-HK-0	US TREASURY NOTES 4.000% 06/30/28		12/21/2023	Progressive Casualty Insurance		85,325,550	85,000,000	1,607,609
91282C-HQ-7	US TREASURY NOTES 4.125% 07/31/28		08/25/2023	Various		64,314,223	65,000,000	132,829
91282C-HW-4	US TREASURY NOTES 4.125% 08/31/30		09/13/2023	Various		39,405,469	40,000,000	47,596
91282C-HX-2	US TREASURY NOTES 4.375% 08/31/28		09/28/2023	Various		41,422,000	41,600,000	76,130
91282C-HX-2	US TREASURY NOTES 4.375% 08/31/28		12/21/2023	Progressive Casualty Insurance		25,516,500	25,000,000	336,538
91282C-HZ-7	US TREASURY NOTES 4.625% 09/30/30		10/23/2023	Various		99,150,586	100,000,000	145,321
91282C-JA-0	US TREASURY NOTES 4.625% 09/30/28		10/23/2023	Various		149,292,969	150,000,000	243,255
91282C-JF-9	US TREASURY NOTES 4.875% 10/31/28		11/07/2023	Various		116,409,961	115,000,000	89,063
91282C-JG-7	US TREASURY NOTES 4.875% 10/31/30		11/21/2023	Various		350,535,156	345,000,000	408,482
91282C-JM-4	US TREASURY NOTES 4.375% 11/30/30		12/12/2023	Wells Fargo Bank		58,233,984	58,000,000	57,138
91282C-JN-2	US TREASURY NOTES 4.375% 11/30/28		12/27/2023	Wells Fargo Bank		21,399,641	20,900,000	69,952
0109999999. Subtotal - Bonds - U.S. Governments						3,029,361,135	3,023,500,000	7,445,494
47770V-BR-0	JOBSOHIO BEVERAGE SYS STWD LIQ 4.433% 01/01/33		01/19/2023	Citigroup		5,000,000	5,000,000	
88258M-AA-3	TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/35		03/10/2023	Jefferies & Co Inc		20,000,000	20,000,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						25,000,000	25,000,000	
00218G-AB-8	ARIFL 2023-A A2 5.410% 02/17/32		03/30/2023	Mitsubishi Securities		11,273,194	11,273,527	
00914A-AH-5	AIR LEASE CORP 3.375% 07/01/25		12/12/2023	US Bank		3,842,560	4,000,000	61,125
023608-AQ-5	AMEREN CORPORATION 5.000% 01/15/29		12/18/2023	Goldman Sachs		14,966,100	15,000,000	
025816-CP-2	AMERICAN EXPRESS CO 3.300% 05/03/27		11/07/2023	Key Bank NA, Cleveland		9,275,800	10,000,000	5,500
02665W-EC-1	AMERICAN HONDA FINANCE 4.750% 01/12/26		01/10/2023	Wells Fargo Bank		7,995,360	8,000,000	
02665W-EQ-0	AMERICAN HONDA FINANCE 5.800% 10/03/25		10/02/2023	Mitsubishi Securities		18,837,465	18,855,000	
04316J-AF-6	ARTHUR J GALLAGHER & CO 6.500% 02/15/34		10/30/2023	Bank of America Corp		5,988,300	6,000,000	
053332-BC-5	AUTOZONE INC 4.500% 02/01/28		01/23/2023	JP Morgan Securities Inc		19,980,400	20,000,000	
055979-AB-4	BMWLT 2023-2 A2 5.950% 08/25/25		10/03/2023	Societe Generale		14,999,162	15,000,000	
06368L-WU-6	BANK OF MONTREAL 5.717% 09/25/28		10/04/2023	Jane Street Execution Svcs		9,819,700	10,000,000	17,469
06406R-BT-3	BANK OF NY MELLON CORP 6.317% 10/25/29		10/18/2023	Morgan Stanley		15,000,000	15,000,000	
075887-CQ-0	BECTON DICKINSON & CO 4.693% 02/13/28		02/06/2023	Barclays Capital		10,000,000	10,000,000	
125523-CP-3	THE CIGNA GROUP 1.250% 03/15/26		09/07/2023	Bank of America Corp		4,508,650	5,000,000	30,556
14044E-AB-4	COPAR 2023-2 A2A 5.910% 10/15/26		10/04/2023	Bank of America Corp		12,498,896	12,500,000	
14318X-AB-1	CARMX 2023-4 A2A 6.080% 12/15/26		10/12/2023	Royal Bank of Canada		7,999,458	8,000,000	
16411Q-AP-6	CHENIERE ENERGY PARTNERS 5.950% 06/30/33		06/06/2023	Morgan Stanley		7,483,050	7,500,000	
165183-CU-6	CFII 2023-1A A1 5.650% 05/15/35		04/19/2023	Mitsubishi Securities		27,515,248	27,516,018	
17295F-AD-6	CITZN 2023-2 A3 5.830% 02/15/28		09/06/2023	JP Morgan Securities Inc		11,499,385	11,500,000	
20030N-ED-9	COMCAST CORP 4.550% 01/15/29		05/01/2023	Morgan Stanley		14,967,600	15,000,000	
21036P-BC-1	CONSTELLATION BRANDS INC 4.650% 11/15/28		03/08/2023	Barclays Capital		9,634,700	10,000,000	148,542
210518-DS-2	CONSUMERS ENERGY CO 4.650% 03/01/28		01/03/2023	Wells Fargo Bank		9,981,400	10,000,000	
22822V-BD-2	CROWN CASTLE INC 5.600% 06/01/29		12/04/2023	Cantor Fitzgerald		9,993,100	10,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
23291Y-AD-7	DLLAA 2021-1A A4 1.030% 02/19/30		11/07/2023	Wells Fargo Bank		14,730,560	16,000,000	10,071
232989-AB-9	DLLMT 2023-1A A2 5.780% 11/20/25		05/17/2023	Bank of America Corp		19,998,144	20,000,000	
233046-AN-1	DNKN 2021-1A A2I 2.045% 11/20/51		11/03/2023	Various		2,068,490	2,354,940	8,631
233258-AB-8	DLLAD 2023-1A A2 5.190% 04/20/26		01/25/2023	JP Morgan Securities Inc		32,349,652	32,351,406	
233853-AN-0	DAIMLER TRUCKS FINAN NA 5.200% 01/17/25		01/11/2023	JP Morgan Securities Inc		9,991,400	10,000,000	
24702E-AB-6	DEFT 2023-3 A2 6.100% 04/23/29		10/10/2023	Societe Generale		18,998,947	19,000,000	
24702H-AE-3	DEFT 2023-1 A3 5.650% 09/28/28		03/14/2023	Bank of America Corp		14,999,394	15,000,000	
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		02/01/2023	Goldman Sachs		5,469,105	5,700,000	5,214
26442U-AQ-7	DUKE ENERGY PROGRESS LLC 5.250% 03/15/33		03/06/2023	Mitsubishi Securities		4,998,800	5,000,000	
29374L-AB-6	EFF 2023-3 A2 6.400% 03/20/30		10/18/2023	Societe Generale		20,999,630	21,000,000	
29375N-AB-1	EFF 2023-2 A2 5.560% 04/22/30		05/23/2023	JP Morgan Securities Inc		14,497,500	14,500,000	
29444U-BQ-8	EQUINIX INC 1.450% 05/15/26		10/02/2023	Bank of America Corp		2,932,826	3,287,000	18,403
30040W-AW-8	EVERSOURCE ENERGY 5.950% 02/01/29		11/08/2023	JP Morgan Securities Inc		9,988,700	10,000,000	
361841-AK-5	GLP CAPITAL LP / FIN II 5.750% 06/01/28		03/07/2023	Barclays Capital		2,948,940	3,000,000	46,958
362541-AB-0	GMALT 2023-1 A2A 5.270% 06/20/25		02/08/2023	Wells Fargo Bank		5,891,523	5,892,004	
36267V-AF-0	GE HEALTHCARE HLDG LLC 5.650% 11/15/27		10/24/2023	Various		3,512,642	3,546,000	89,601
36267V-AF-0	GE HEALTHCARE HLDG LLC 5.650% 11/15/27		06/07/2023	Tax Free Exchange		19,926,348	20,000,000	69,056
370334-CW-2	GENERAL MILLS INC 5.500% 10/17/28		10/31/2023	Wells Fargo Bank		8,849,880	9,000,000	20,625
37331N-AN-1	GEORGIA-PACIFIC LLC 0.950% 05/15/26		11/07/2023	Goldman Sachs		8,910,600	10,000,000	45,917
379930-AB-6	GMCAR 2023-4 A2A 5.890% 11/16/26		10/03/2023	Mitsubishi Securities		19,998,094	20,000,000	
404119-CK-3	HCA - THE HEALTHCARE COMPANY 3.625% 03/15/32		08/07/2023	Tax Free Exchange		24,380,627	25,000,000	357,465
41285J-AB-4	HDMOT 2023-A A2A 5.320% 06/15/26		02/13/2023	JP Morgan Securities Inc		19,385,665	19,386,165	
437927-AB-2	HAROT 2023-2 A2 5.410% 04/15/26		05/23/2023	Barclays Capital		34,997,904	35,000,000	
444859-BZ-4	HUMANA INC 5.750% 12/01/28		11/02/2023	Bank of America Corp		19,966,000	20,000,000	
446150-BC-7	HUNTINGTON BANCSHARES INC 6.208% 08/21/29		12/08/2023	JP Morgan Securities Inc		7,134,992	7,106,000	136,018
44891A-CQ-8	HYUNDAI CAPITAL AMERICA 6.250% 11/03/25		10/30/2023	Societe Generale		9,992,800	10,000,000	
500945-AB-6	KCOT 2023-2A A2 5.610% 07/15/26		07/18/2023	JP Morgan Securities Inc		12,499,355	12,500,000	
502431-AP-4	L3HARRIS TECH INC 5.400% 01/15/27		07/27/2023	Bank of America Corp		19,973,800	20,000,000	
526107-AG-2	LENNOX INTERNATIONAL INC 5.500% 09/15/28		09/07/2023	Wells Fargo Bank		9,989,600	10,000,000	
539830-BZ-1	LOCKHEED MARTIN CORPORATION 4.450% 05/15/28		05/23/2023	Barclays Capital		8,438,783	8,454,000	
551925-AA-8	MTLRF 2023-1A A2 6.090% 07/15/30		08/08/2023	SMBC Nikko Securities Inc		12,999,536	13,000,000	
55903V-BC-6	WARNERMEDIA HOLDINGS INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange		25,100,726	25,000,000	127,776
571903-BL-6	MARRIOTT INTERNATIONAL INC 4.900% 04/15/29		03/23/2023	JP Morgan Securities Inc		8,885,880	9,000,000	
573874-AP-9	MARVELL TECHNOLOGY INC 5.750% 02/15/29		10/24/2023	Various		4,179,193	4,301,000	26,105
581557-BT-1	MCKESSON CORP 4.900% 07/15/28		06/07/2023	Goldman Sachs		11,975,280	12,000,000	
58769F-AC-9	MBART 2023-2 A3 5.950% 11/15/28		10/19/2023	Bank of America Corp		18,998,376	19,000,000	
609207-AX-3	MONDELEZ INTERNTL INC 1.500% 02/04/31		08/23/2023	Deutsche Bank		5,780,175	7,500,000	6,563
62954H-BE-7	NXP BV/NXP FDG/NXP USA 4.400% 06/01/27		12/20/2023	Stifel Nicolaus		4,705,786	4,779,000	12,266
63111X-AJ-0	NASDAQ INC 5.550% 02/15/34		06/22/2023	Goldman Sachs		9,997,200	10,000,000	
637639-AE-5	NATIONAL SECS CLEARING 0.750% 12/07/25		01/24/2023	Stifel Nicolaus		22,768,441	25,325,000	25,853
641062-BF-0	NESTLE HOLDINGS INC 5.000% 03/14/28		03/07/2023	JP Morgan Securities Inc		9,997,400	10,000,000	
65339K-BS-8	NEXTERA ENERGY CAPITAL 5.749% 09/01/25		08/07/2023	Bank of America Corp		14,997,000	15,000,000	
65339K-CM-0	NEXTERA ENERGY CAPITAL 4.900% 02/28/28		02/06/2023	Morgan Stanley		19,958,600	20,000,000	
67103H-AM-9	O'REILLY AUTOMOT 5.750% 11/20/26		11/13/2023	Bank of America Corp		14,993,100	15,000,000	
67571Q-AB-6	OCTL 2023-2A A2 5.880% 06/20/31		05/17/2023	SMBC Nikko Securities Inc		7,668,287	7,668,623	
678858-BX-8	OKLAHOMA G&E CO 5.400% 01/15/33		01/03/2023	Mitsubishi Securities		9,969,200	10,000,000	
718547-AB-8	PHILLIPS 66 CO 2.450% 12/15/24		04/28/2023	Tax Free Exchange		15,635,908	16,000,000	144,822
718547-AF-9	PHILLIPS 66 CO 3.550% 10/01/26		04/28/2023	Tax Free Exchange		10,375,806	10,602,000	28,228
732916-AD-3	PFAST 2023-2A A3 5.790% 01/22/29		11/01/2023	Bank of America Corp		17,998,837	18,000,000	
73328Q-AB-0	PFAST 2023-1A A2 5.420% 12/22/26		05/17/2023	Wells Fargo Bank		12,127,272	12,128,196	
74153W-CS-6	PRICOA GLOB FUND 5.100% 05/30/28		05/22/2023	Morgan Stanley		9,994,800	10,000,000	
74251V-AM-4	PRINCIPAL FINANCIAL GROUP 3.100% 11/15/26		12/08/2023	Wells Fargo Bank		4,513,872	4,800,000	11,160
771196-CE-0	ROCHE HOLDING INC 5.265% 11/13/26		11/06/2023	Barclays Capital		15,000,000	15,000,000	
78403D-AN-0	SBA TOWER TRUST 2.836% 01/15/25		07/19/2023	Barclays Capital		9,532,031	10,000,000	4,727
80286P-AB-7	SDART 2023-5 A2 6.310% 07/15/27		10/11/2023	Wells Fargo Bank		13,199,872	13,200,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
80287G-AB-6	SDART 2023-1 A2 5.360% 05/15/26		01/18/2023	Wells Fargo Bank		6,780,984	6,781,260	
857477-CD-3	STATE STREET CORP 5.272% 08/03/26		07/31/2023	Morgan Stanley		10,000,000	10,000,000	
87264A-CZ-6	T-MOBILE USA INC 4.950% 03/15/28		02/06/2023	Wells Fargo Bank		9,979,100	10,000,000	
87342R-AC-8	BELL 2016-1A A23 4.970% 05/25/46		01/19/2023	Various		11,721,863	11,906,250	94,430
87612G-AC-5	TARGA RESOURCES CORP 6.125% 03/15/33		01/03/2023	SRH Truist Securities		8,111,465	8,123,000	
891941-AB-2	TAOT 2023-B A2A 5.280% 05/15/26		05/16/2023	Royal Bank of Canada		26,449,754	26,450,365	
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP 4.625% 01/12/28		01/24/2023	Various		15,578,265	15,500,000	11,562
89239F-AD-4	TAOT 2023-D A3 5.540% 08/15/28		11/07/2023	JP Morgan Securities Inc		9,998,922	10,000,000	
89788M-AQ-5	TRUIST FINANCIAL CORP 7.161% 10/30/29		12/08/2023	Various		14,198,489	14,001,000	35,814
90291V-AB-6	USAOT 2023-A-A2 5.830% 07/15/26		09/07/2023	JP Morgan Securities Inc		14,998,961	15,000,000	
91324P-EU-2	UNITEDHEALTH GRP INC 4.250% 01/15/29		03/23/2023	Wells Fargo Bank		8,683,644	8,700,000	
92348K-BK-8	VZMT 2023-1 C 4.980% 01/22/29		01/20/2023	Wells Fargo Bank		20,430,572	20,435,000	
94106L-BV-0	WASTE MANAGEMENT INC 4.875% 02/15/29		07/27/2023	Barclays Capital		14,897,100	15,000,000	
96328G-BG-1	WFLF 2023-2A A 6.460% 08/18/38		10/19/2023	Mizuho Securities		26,996,501	27,000,000	
98138H-AH-4	WORKDAY INC 3.700% 04/01/29		05/19/2023	Goldman Sachs		1,341,375	1,444,000	7,717
00185A-AK-0	AON PLC 3.875% 12/15/25	D	11/08/2023	Various		9,708,467	10,088,000	156,974
716973-AA-0	PFE 4.650% 05/19/25	D	05/16/2023	Bank of America Corp		14,991,450	15,000,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,203,099,719	1,215,954,754	1,765,148
2509999997. Total - Bonds - Part 3						4,257,460,854	4,264,454,754	9,210,642
2509999998. Total - Bonds - Part 5						589,530,687	591,516,694	860,746
2509999999. Total - Bonds						4,846,991,541	4,855,971,448	10,071,388
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
012653-10-1	ALBEMARLE CORP		12/21/2023	State Street Bank	12,600.000	1,822,385		
013872-10-6	ALCOA CORP		12/21/2023	State Street Bank	53,200.000	1,668,530		
047726-10-4	ATLANTA BRAVES HOLDINGS INC A		07/19/2023	Tax Free Exchange	532.000	5,212		
047726-30-2	ATLANTA BRAVES HOLDINGS INC C		08/02/2023	State Street Bank	2.000	11		
047726-30-2	ATLANTA BRAVES HOLDINGS INC C		07/20/2023	Spin Off	113.000	525		
090043-10-0	BILL HOLDINGS INC		10/13/2023	State Street Bank	2,200.000	243,183		
15961R-10-5	CHARGEPOINT HOLDINGS INC		10/13/2023	State Street Bank	70,000.000	245,413		
163851-10-8	CHEMOURS CO/THE		12/21/2023	State Street Bank	86,000.000	2,607,102		
185899-10-1	CLEVELAND-CLIFFS INC		12/21/2023	State Street Bank	84,600.000	1,760,924		
18915M-10-7	CLOUDFLARE INC A		10/13/2023	State Street Bank	10,900.000	664,796		
200525-10-3	COMMERCE BANCSHARES INC		12/29/2023	State Street Bank	5.000	154		
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD CLASS B		12/21/2023	State Street Bank	138,000.000	5,805,936		
37611X-10-0	GINKGO BIOWORKS HOLDINGS INC		12/21/2023	State Street Bank	615,400.000	1,070,858		
458140-10-0	INTEL CORP		10/13/2023	State Street Bank	68,750.000	2,471,459		
49177J-10-2	KENVUE INC		08/24/2023	Tax Free Exchange	32,442.000	514,902		
531229-72-2	LIBERTY MEDIA CORP LIBERTY C		08/17/2023	State Street Bank	1.000	26		
531229-72-2	LIBERTY MEDIA CORP LIBERTY C		08/04/2023	Spin Off	3,151.000	43,914		
531229-74-8	LIBERTY MEDIA CORP LIBERTY A		08/04/2023	Spin Off	1,387.000	16,125		
531229-75-5	LIBERTY MEDIA CORP C		08/04/2023	Tax Free Exchange	2,663.000	19,536		
531229-77-1	LIBERTY MEDIA CORP A		08/04/2023	Tax Free Exchange	1,331.000	10,345		
531229-78-9	LIBERTY MEDIA CORP		08/04/2023	State Street Bank	1.000	5		
531229-78-9	LIBERTY MEDIA CORP		08/04/2023	Tax Free Exchange	12,155.000	104,070		
531229-81-3	LIBERTY MEDIA CORP A		08/04/2023	State Street Bank	1.000	8		
531229-81-3	LIBERTY MEDIA CORP A		08/04/2023	Tax Free Exchange	5,326.000	41,993		
55087P-10-4	LYFT INC A		10/13/2023	State Street Bank	31,100.000	315,046		
553368-10-1	MP MATERIALS CORP		12/21/2023	State Street Bank	57,100.000	1,128,844		
72919P-20-2	PLUG POWER INC		10/13/2023	State Street Bank	81,100.000	598,275		
78646V-10-7	SAFEHOLD INC		03/31/2023	Tax Free Exchange	15,919.000	133,310		
810186-10-6	SCOTTS MIRACLE GRO		12/21/2023	State Street Bank	3,900.000	250,022		
86771W-10-5	SUNRUN INC		10/13/2023	State Street Bank	27,300.000	319,623		
875372-20-3	TANDEM DIABETES CARE INC		10/13/2023	State Street Bank	4,200.000	73,492		

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
91332U-10-1	UNITY SOFTWARE INC		12/21/2023	State Street Bank	10,000.000	392,995		
92338C-10-3	VERALTO CORP		10/12/2023	State Street Bank	1.000	12		
92338C-10-3	VERALTO CORP		10/02/2023	Spin Off	21,065.000	167,416		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						22,496,447	XXX	
5989999997. Total - Common Stocks - Part 3						22,496,447	XXX	
5989999998. Total - Common Stocks - Part 5						64,147	XXX	
5989999999. Total - Common Stocks						22,560,594	XXX	
5999999999. Total - Preferred and Common Stocks						22,560,594	XXX	
6009999999 - Totals						4,869,552,135	XXX	10,071,388

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-5P-1	US TREASURY NOTES 2.875% 11/30/23		11/30/2023	Maturity		5,000,000	5,000,000	5,045,508	5,008,785		(8,785)		(8,785)		5,000,000				143,750	11/30/2023
912828-5Z-9	US TREASURY NOTES 2.500% 01/31/24		12/07/2023	Wells Fargo Bank		24,896,484	25,000,000	25,062,500	25,013,921		(12,756)		(12,756)		25,001,164		(104,680)	(104,680)	845,788	01/31/2024
912828-VS-6	US TREASURY NOTES 2.500% 08/15/23		08/15/2023	Maturity		6,150,000	6,150,000	6,299,404	6,162,104		(12,104)		(12,104)		6,150,000				153,750	08/15/2023
912828-Y6-1	US TREASURY NOTES 2.750% 07/31/23		05/30/2023	Barclays Capital		4,978,320	5,000,000	4,984,570	4,998,023		1,191		1,191		4,999,214		(20,894)	(20,894)	113,950	07/31/2023
912828-ZH-6	US TREASURY NOTES 0.250% 04/15/23		04/15/2023	Maturity		20,000,000	20,000,000	20,014,063	20,001,372		(1,372)		(1,372)		20,000,000				25,000	04/15/2023
91282C-AW-1	US TREASURY NOTES 0.250% 11/15/23		11/15/2023	Maturity		25,000,000	25,000,000	25,041,016	25,012,211		(12,211)		(12,211)		25,000,000				62,500	11/15/2023
91282C-DM-0	US TREASURY NOTES 0.500% 11/30/23		11/30/2023	Maturity		30,000,000	30,000,000	29,901,563	29,954,433		45,567		45,567		30,000,000				150,000	11/30/2023
91282C-EA-5	US TREASURY NOTES 1.500% 02/29/24		11/29/2023	Morgan Stanley		56,551,305	57,100,000	56,828,496	56,937,961		125,926		125,926		57,063,887		(512,583)	(512,583)	1,070,625	02/29/2024
91282C-EG-2	US TREASURY NOTES 2.250% 03/31/24		12/08/2023	Wells Fargo Bank		39,625,000	40,000,000	39,773,438	39,852,922		109,534		109,534		39,962,456		(337,456)	(337,456)	1,077,049	03/31/2024
91282C-EX-5	US TREASURY NOTES 3.000% 06/30/24		12/08/2023	Wells Fargo Bank		217,258,594	220,000,000	220,446,484	220,341,096		(215,382)		(215,382)		220,125,714		(2,867,120)	(2,867,120)	6,241,304	06/30/2024
91282C-FG-1	US TREASURY NOTES 3.250% 08/31/24		03/10/2023	Barclays Capital		39,073,438	40,000,000	39,429,297	39,509,487		55,387		55,387		39,564,873		(491,436)	(491,436)	695,924	08/31/2024
91282C-FK-2	US TREASURY NOTES 3.500% 09/15/25		03/10/2023	Wells Fargo Bank		34,190,625	35,000,000	34,569,336	34,606,634		28,456		28,456		34,635,090		(444,465)	(444,465)	605,732	09/15/2025
91282C-FN-6	US TREASURY NOTES 4.250% 09/30/24		03/10/2023	Wells Fargo Bank		34,674,609	35,000,000	34,856,055	34,869,498		15,193		15,193		34,884,691		(210,082)	(210,082)	670,192	09/30/2024
91282C-FP-1	US TREASURY NOTES 4.250% 10/15/25		03/10/2023	Morgan Stanley		14,920,313	15,000,000	14,882,227	14,888,450		7,623		7,623		14,896,073		24,240	24,240	260,955	10/15/2025
91282C-FQ-9	US TREASURY NOTES 4.375% 10/31/24		03/10/2023	Morgan Stanley		44,692,383	45,000,000	44,879,297	44,883,420		10,263		10,263		44,893,683		(201,300)	(201,300)	723,325	10/31/2024
91282C-FV-8	US TREASURY NOTES 4.125% 11/15/32		06/06/2023	Barclays Capital		20,634,375	20,000,000	20,589,844	20,583,999		(21,053)		(21,053)		20,562,945		71,430	71,430	464,063	11/15/2032
91282C-FW-6	US TREASURY NOTES 4.500% 11/15/25		03/10/2023	Morgan Stanley		100,128,906	100,000,000	100,708,203	100,676,824		(44,826)		(44,826)		100,631,998		(503,092)	(503,092)	1,466,851	11/15/2025
0109999999. Subtotal - Bonds - U.S. Governments						717,774,352	723,250,000	723,311,301	723,301,140		70,651		70,651		723,371,788		(5,597,438)	(5,597,438)	14,770,758	XXX
20775C-KZ-6	CONN ST FIN AUTH HSG MTG 2.050% 05/15/23		05/15/2023	Maturity		600,000	600,000	600,000	600,000						600,000				6,150	05/15/2023
20775C-LM-4	CONN ST FIN AUTH HSG MTG 2.100% 11/15/23		11/15/2023	Maturity		590,000	590,000	590,000	590,000						590,000				12,390	11/15/2023
3137B2-HP-8	FHMS 2013-K028 X1 IO 0.155% 02/25/23		01/01/2023	Paydown				564,945											5,187	02/25/2023
3137F8-2T-9	FHLMC 2020-K122 X1 IO 0.969% 11/25/30		12/01/2023	Paydown				38,635	30,778		(30,778)		(30,778)						2,652	11/25/2030
3137F9-YZ-8	FHMS 2021-K124 X1 IO 0.809% 12/25/30		12/01/2023	Paydown				23,888	19,291		(19,291)		(19,291)						1,572	12/25/2030
3137F9-ZA-2	FHMS 2021-K125 X1 IO 0.673% 01/25/31		12/01/2023	Paydown				14,041	11,372		(11,372)		(11,372)						931	01/25/2031
3137FB-TC-0	FHMS 2017-K728 X1 IO 0.587% 08/25/24		12/01/2023	Paydown				399,676	74,830		(74,830)		(74,830)						56,321	08/25/2024
3137FE-ZW-3	FHMS 2018-K076 X1 IO 0.257% 04/25/28		12/01/2023	Paydown				54,389	28,329		(28,329)		(28,329)						4,431	04/25/2028
3137FH-PL-1	FHMS 2018-K080 X1 IO 0.260% 07/25/28		12/01/2023	Paydown				39,115	22,570		(22,570)		(22,570)						3,347	07/25/2028
3137FJ-XX-2	FHMS 2018-K083 X1 IO 0.174% 09/25/28		12/01/2023	Paydown				22,508	13,216		(13,216)		(13,216)						2,127	09/25/2028
3137FK-JE-7	FHMS 2018-K085 X1 IO 0.210% 10/25/28		12/01/2023	Paydown				30,267	12,453		(12,453)		(12,453)						2,416	10/25/2028
3137FK-SK-3	FHMS 2018-K086 X1 IO 0.384% 11/25/28		12/01/2023	Paydown				49,668	29,955		(29,955)		(29,955)						3,642	11/25/2028
3137FL-6G-4	FHMS 2019-K088 X1 IO 0.654% 01/25/29		12/01/2023	Paydown				34,266	21,706		(21,706)		(21,706)						1,504	01/25/2029
3137FL-6R-0	FHMS 2019-K089 X1 IO 0.687% 01/25/29		12/01/2023	Paydown				57,576	36,169		(36,169)		(36,169)						4,228	01/25/2029
3137FL-N5-9	FHMS 2019-K734 X1 IO 0.784% 02/25/26		12/01/2023	Paydown				34,767	13,513		(13,513)		(13,513)						3,434	02/25/2026
3137FL-NB-6	FHMS 2019-K091 X1 IO 0.706% 03/25/29		12/01/2023	Paydown				22,420	14,519		(14,519)		(14,519)						1,627	03/25/2029
3137FM-CT-7	FHMS 2019-K093 X1 IO 1.083% 05/25/29		12/01/2023	Paydown				204,540	132,913		(132,913)		(132,913)						17,692	05/25/2029
3137FM-U2-6	FHMS 2019-K094 X1 IO 1.013% 06/25/29		12/01/2023	Paydown				40,977	25,840		(25,840)		(25,840)						2,947	06/25/2029
3137FN-WZ-9	FHMS 2019-K736 X1 IO 1.408% 07/25/26		12/01/2023	Paydown				163,523	81,634		(81,634)		(81,634)						15,910	07/25/2026
3137FN-X7-0	FHMS 2019-K097 X1 IO 1.219% 07/25/29		12/01/2023	Paydown				20,622	13,978		(13,978)		(13,978)						1,446	07/25/2029
3137FP-HM-0	FHMS 2019-K098 X1 IO 1.266% 08/25/29		12/01/2023	Paydown				71,462	48,797		(48,797)		(48,797)						4,933	08/25/2029
3137FQ-3C-5	FHMS 2019-K 100 X1 IO 0.772% 09/25/29		12/01/2023	Paydown				70,218	48,699		(48,699)		(48,699)						5,355	09/25/2029
3137FW-G9-5	FHMS 2020-K115 X1 IO 1.426% 06/25/30		12/01/2023	Paydown				25,583	19,711		(19,711)		(19,711)						2,061	06/25/2030
3137FW-HV-5	FHMS 2020-K116 X1 IO 1.527% 07/25/30		12/01/2023	Paydown				48,447	36,390		(36,390)		(36,390)						3,819	07/25/2030
3137FX-Z5-0	FHMS 2021-K127 X1 IO 0.419% 01/25/31		12/01/2023	Paydown				12,983	10,477		(10,477)		(10,477)						918	01/25/2031
3137H5-DZ-7	FHMS 2022-K747 X1 IO 0.213% 11/25/28		12/01/2023	Paydown				33,491	28,489		(28,489)		(28,489)						4,041	11/25/2028
313921-6F-0	FNW 2001-W3 A 7.000% 09/01/41		12/01/2023	Paydown		2,015	2,015	2,108	2,004		10		10		2,015				55	09/01/2041
31392C-MS-0	FNW 2002-W1 2A 4.664% 02/25/42		12/01/2023	Paydown		5,529	5,529	5,800	5,412		117		117		5,529				146	02/25/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
56052F-CE-3	MAINE ST HSG AUTH MTGE PURCHAS 3.500% 11/15/35		12/11/2023	Redemption 100.0000		435,000	435,000	456,476	442,207		(7,207)		(7,207)		435,000				16,325	11/15/2035
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN DE 3.500% 09/01/47		08/28/2023	Redemption 100.0000		985,000	985,000	1,019,977	995,349		(10,349)		(10,349)		985,000				22,016	09/01/2047
60416S-BU-3	MINNESOTA ST HSG FIN AGY 3.000% 07/01/31		09/01/2023	Redemption 100.0000		125,000	125,000	131,294	126,098		(1,098)		(1,098)		125,000				3,750	07/01/2031
61212R-5G-7	MONTANA ST BRD HSG 3.000% 12/01/43		12/01/2023	Redemption 100.0000		235,000	235,000	242,050	236,464		(1,464)		(1,464)		235,000				4,200	12/01/2043
708796-5R-4	PENNSYLVANIA HSG FIN 4.000% 04/01/39		10/01/2023	Redemption 100.0000		780,000	780,000	835,403	797,029		(17,029)		(17,029)		780,000				21,378	04/01/2039
83712D-XJ-0	SOUTH CAROLINA HSG 4.000% 01/01/47		07/01/2023	Redemption 100.0000		380,000	380,000	407,862	388,275		(8,275)		(8,275)		380,000				11,350	01/01/2047
917436-8L-4	UTAH HSG CORP SF 3.875% 01/01/50		07/01/2023	Redemption 100.0000		840,000	840,000	869,602	858,714		(18,714)		(18,714)		840,000				28,481	01/01/2050
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,977,544	4,977,544	7,238,579	5,817,181		(839,638)		(839,638)		4,977,544				278,782	XXX
025816-DB-2	AMERICAN EXPRESS CO 5.850% 11/05/27		11/07/2023	Key Bank NA, Cleveland		10,147,100	10,000,000	9,992,800	9,992,103		1,856		1,856		9,993,959		153,141	153,141	588,250	11/05/2027
02665W-DC-2	AMERICAN HONDA FINANCE 2.050% 01/10/23		01/10/2023	Maturity		6,080,000	6,080,000	6,077,750	6,079,951		49		49		6,080,000				62,320	01/10/2023
03066J-AB-9	AMCAR 2021-3 A2 0.410% 02/18/25		05/18/2023	Paydown		5,251,017	5,251,017	5,250,938	5,250,979		38		38		5,251,017				5,221	02/18/2025
03066P-AC-3	AMCAR 2020-3 A3 0.530% 06/18/25		08/18/2023	Paydown		3,870,213	3,870,213	3,869,691	3,870,149		64		64		3,870,213				7,442	06/18/2025
03073E-AS-4	CENCORA INC 0.737% 03/15/23		03/15/2023	Maturity		19,675,000	19,675,000	19,711,766	19,675,000						19,675,000				72,502	03/15/2023
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV 3.650% 02/01/26		12/15/2023	Wells Fargo Bank		3,780,126	3,862,000	4,043,244	3,956,801		(31,526)		(31,526)		3,925,275		(145,149)	(145,149)	194,999	02/01/2026
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV 3.650% 02/01/26		12/05/2023	Call 97.0370		8,867,241	9,138,000	8,743,726	8,957,014		(89,773)		(89,773)		8,867,241				448,422	02/01/2026
05531F-BF-9	BB&T CORPORATION 3.750% 12/06/23		12/06/2023	Maturity		5,000,000	5,000,000	4,992,300	4,998,351		1,649		1,649		5,000,000				187,500	12/06/2023
056083-AL-2	BXP 2017-GM D 3.425% 06/13/39		03/27/2023	Various		22,847,088	30,080,000	31,719,502	31,214,169		(57,154)		(57,154)		31,157,015		(8,309,928)	(8,309,928)	328,544	06/13/2039
05608K-AJ-9	BX TRUST 2021-VINO E 7.428% 05/15/38		07/15/2023	Paydown		12,452,752	12,452,752	12,424,399	11,628,877	826,221	(2,347)		823,874		12,452,752				493,376	05/15/2038
05609R-AG-9	BX TRUST 2021-BXMF B 6.518% 10/15/26		10/15/2023	Paydown		2,030,651	2,030,651	2,010,231	2,049,450		(18,799)		(18,799)		2,030,651				102,781	10/15/2026
08179H-AE-0	BSP 2017-12A A1R 6.605% 10/15/30		10/16/2023	Paydown		3,242,148	3,242,148	3,242,148	3,334,070		(91,922)		(91,922)		3,242,148				151,213	10/15/2030
110122-CY-2	BRISTOL-MYERS SQUIBB CO 2.750% 02/15/23		02/15/2023	Maturity		15,000,000	15,000,000	15,411,300	15,005,187		(5,187)		(5,187)		15,000,000				206,250	02/15/2023
110122-CZ-9	BRISTOL-MYERS SQUIBB CO 3.250% 02/20/23		02/20/2023	Maturity		7,143,000	7,143,000	7,443,077	7,148,126		(5,126)		(5,126)		7,143,000				116,074	02/20/2023
12433E-AN-1	BX TRUST 2022-LBA6 E 8.062% 01/15/39		08/03/2023	JP Morgan Securities Inc		11,555,625	12,000,000	12,000,000	10,923,360	1,085,713	(7,439)		1,078,274		12,001,634		(446,009)	(446,009)	587,714	01/15/2039
12510H-AD-2	CAUTO 2020-1A A4 3.190% 02/15/50		12/15/2023	Paydown		190,000	190,000	189,968	189,962		38		38		190,000				3,293	02/15/2050
12529L-AA-8	CFMT 2020-HB4 A 0.946% 12/26/30		04/25/2023	Paydown		6,947,968	6,947,968	6,947,965	6,947,967		1		1		6,947,968				20,305	12/26/2030
12530B-AA-7	CFMT 2021-HB7 A 1.151% 10/27/31		12/25/2023	Paydown		3,591,479	3,591,479	3,591,475	3,591,478		2		2		3,591,479				24,392	10/27/2031
12549B-AY-4	CIFC 2013-2A A1L2 6.657% 10/18/30		10/18/2023	Paydown		1,302,384	1,302,384	1,302,384	1,358,070		(55,686)		(55,686)		1,302,384				61,342	10/18/2030
12550Y-AQ-7	CIFC 2017-2A BR 7.088% 04/20/30		07/19/2023	Mitsubishi Securities		49,205,000	50,000,000	50,000,000	52,160,638		358,968		358,968		52,519,606		(3,314,606)	(3,314,606)	2,373,728	04/20/2030
125523-AF-7	THE CIGNA GROUP 3.750% 07/15/23		07/15/2023	Maturity		10,198,000	10,198,000	10,663,321	10,334,660		(136,660)		(136,660)		10,198,000				382,425	07/15/2023
12572Q-AK-1	CME GROUP 2.650% 03/15/32		08/31/2023	JP Morgan Securities Inc		8,388,800	10,000,000	9,967,700	9,969,832		2,131		2,131		9,971,963		(1,583,163)	(1,583,163)	257,639	03/15/2032
12592T-AA-3	COMM 2015-3BP A 3.178% 02/10/35		03/20/2023	Morgan Stanley		45,168,333	48,564,000	51,926,281	50,133,306		(163,949)		(163,949)		49,969,357		(4,801,024)	(4,801,024)	465,094	02/10/2035
12655Q-AA-3	CSMC 2020-WEST A 3.040% 02/15/35		03/23/2023	Various		23,162,109	30,000,000	30,899,850	30,656,692		(14,894)		(14,894)		30,641,798		(7,479,688)	(7,479,688)	245,335	02/15/2035
12660D-AB-3	CNH 2022-A A2 2.390% 08/15/25		12/15/2023	Paydown		6,804,494	6,804,494	6,804,341	6,804,424		70		70		6,804,494				74,900	08/15/2025
12664J-AB-6	CNH 2022-C A2 5.420% 07/15/26		12/15/2023	Paydown		12,781,974	12,781,974	12,781,933	12,781,881		93		93		12,781,974				551,024	07/15/2026
13876G-AJ-7	CANYC 2017-1A AR 6.655% 07/15/30		10/16/2023	Paydown		3,624,229	3,624,229	3,624,229	3,747,956		(123,727)		(123,727)		3,624,229				194,000	07/15/2030
14317C-AB-8	CARMX 2022-1 A2 0.910% 02/18/25		09/15/2023	Paydown		9,087,869	9,087,869	9,087,353	9,087,713		157		157		9,087,869				31,724	02/18/2025
14576A-AA-0	CARM 2020-1A A1 2.010% 12/15/50		12/15/2023	Paydown		45,000	45,000	44,981	44,988		12		12		45,000				491	12/15/2050
15189W-AM-2	CENTERPOINT ENERGY RES 0.700% 03/02/23		03/02/2023	Maturity		15,000,000	15,000,000	14,985,450	14,998,713		1,287		1,287		15,000,000				52,500	03/02/2023
165183-CJ-1	CFII 2020-1A A1 0.870% 08/16/32		12/15/2023	Paydown		8,532,618	8,532,618	8,535,600	8,533,238		(619)		(619)		8,532,618				42,764	08/16/2032
178772-AJ-8	CLMT 2016-CLNE D 2.871% 11/10/31		11/01/2023	Paydown		52,449,150	52,455,000	50,890,530	52,213,445		235,706		235,706		52,449,150				1,356,054	11/10/2031
20267T-AA-0	CBSLT 2016-A A1 3.320% 05/25/40		12/25/2023	Paydown		24,972	24,972	25,409	25,263		(291)		(291)		24,972				454	05/25/2040
20267T-AB-8	CBSLT 2016-A A2 7.670% 05/25/40		12/26/2023	Paydown		408,611	408,611	408,611	409,281		(669)		(669)		408,611				13,660	05/25/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20267V-AA-5	CBSLT 2017-AGS A1 2.550% 05/25/41		12/25/2023	Paydown		274,787	274,787	274,736	274,742		45		45		274,787				3,685	05/25/2041
20268K-AB-6	CBSLT 2017-BGS A2 6.120% 09/25/42		12/26/2023	Paydown		914,612	914,612	914,612	960,577		(45,966)		(45,966)		914,612				24,375	09/25/2042
20753Y-CH-3	CAS 2022-R04 1M1 7.337% 03/25/42		12/26/2023	Paydown		4,825,653	4,825,653	4,825,653	4,858,910		(33,257)		(33,257)		4,825,653				181,094	03/25/2042
22540V-G6-3	CSFB 2002-9 1A1 7.000% 03/25/40		12/01/2023	Paydown		1,084	1,084	1,099	994	433	(343)		90		1,084				39	03/25/2040
233062-AG-3	DBCG 2017-BBG B 5.798% 06/15/34		05/10/2023	Deutsche Bank		6,404,531	6,500,000	6,496,875	6,570,641		(68,857)		(68,857)		6,501,783		(97,252)	(97,252)	145,386	06/15/2034
23345F-AB-8	DLLMT 2021-1A A2 0.600% 03/20/24		06/20/2023	Paydown		4,499,267	4,499,267	4,431,602	4,457,877		41,389		41,389		4,499,267				7,712	03/20/2024
24422E-VE-6	JOHN DEERE CAPITAL CORP 1.200% 04/06/23		04/06/2023	Maturity		10,000,000	10,000,000	9,997,600	9,999,703		297		297		10,000,000				60,000	04/06/2023
24702V-AC-6	DEFT 2021-2 A2 0.330% 12/22/26		06/22/2023	Paydown		1,580,460	1,580,460	1,552,000	1,559,495		20,966		20,966		1,580,460				1,401	12/22/2026
24703W-AB-5	DEFT 2022-1 A2 2.110% 08/22/27		11/22/2023	Paydown		13,370,374	13,370,374	13,369,956	13,370,231		143		143		13,370,374				114,866	08/22/2027
25755T-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		10/25/2023	Paydown		32,590	32,590	33,559	33,465		(875)		(875)		32,590				747	10/25/2049
25755T-AP-5	DPABS 2021-1A A2II 3.151% 04/25/51		10/25/2023	Paydown		300,000	300,000	300,000	300,000						300,000				5,908	04/25/2051
26245E-AJ-8	DRSLF 2017-47A A1R 6.635% 04/15/28		10/16/2023	Paydown		6,910,207	6,910,207	6,910,207	7,161,117		(250,910)		(250,910)		6,910,207				286,764	04/15/2028
268571-AB-2	ELFI 2018-A A2 3.430% 08/25/42		12/25/2023	Paydown		219,740	219,740	219,714	219,723		16		16		219,740				3,628	08/25/2042
26857L-AA-0	ELFI 2020-A A 1.730% 08/25/45		12/25/2023	Paydown		932,002	932,002	931,711	931,671		331		331		932,002				8,604	08/25/2045
29374E-AB-2	EFF 2021-1 A2 0.440% 12/21/26		12/20/2023	Paydown		7,912,594	7,912,594	7,912,201	7,912,465		129		129		7,912,594				18,487	12/21/2026
29374G-AB-7	EFF 2022-4 A2 5.760% 10/22/29		12/20/2023	Paydown		1,937,585	1,937,585	1,937,270	1,937,279		305		305		1,937,585				98,757	10/22/2029
294429-AN-5	EQUIFAX INC 3.950% 06/15/23		06/15/2023	Maturity		15,000,000	15,000,000	14,890,750	14,988,740		11,260		11,260		15,000,000				296,250	06/15/2023
30166Q-AC-3	EART 2022-2A A3 2.800% 11/17/25		11/15/2023	Paydown		30,688,000	30,688,000	30,686,702	30,686,791		1,209		1,209		30,688,000				471,774	11/17/2025
30167F-AB-8	EART 2022-5A A2 5.290% 01/15/25		10/15/2023	Paydown		25,000,000	25,000,000	24,999,263	24,999,443		557		557		25,000,000				637,949	01/15/2025
303250-AE-4	FAIR ISAAC CORP 5.250% 05/15/26		08/16/2023	SMBC Nikko Securities Inc		1,928,025	1,980,000	2,197,800	1,938,281	172,370	(25,429)		146,941		2,085,223		(157,198)	(157,198)	78,829	05/15/2026
320517-AC-9	FIRST HORIZON CORP 3.550% 05/26/23		05/26/2023	Maturity		10,000,000	10,000,000	9,996,600	9,999,033		967		967		10,000,000				177,500	05/26/2023
340711-AY-6	FLORIDA GAS TRANSMISSION 2.550% 07/01/30		02/22/2023	Barclays Capital		311,945	376,000	375,109	375,313		6		6		375,319		(63,374)	(63,374)	6,206	07/01/2030
341081-FK-8	FLORIDA POWER & LIGHT CO 3.250% 06/01/24		08/07/2023	MarketAxess		2,188,365	2,229,000	2,333,607	2,276,264		(31,200)		(31,200)		2,245,065		(56,699)	(56,699)	49,905	06/01/2024
35564K-ED-7	STACR 2021-DNA3 M1 6.087% 10/25/33		12/26/2023	Paydown		5,221,218	5,221,218	5,221,218	5,261,103		(39,884)		(39,884)		5,221,218				154,113	10/25/2033
35564K-RE-1	STACR 2022-DNA2 M1A 6.637% 02/25/42		12/26/2023	Paydown		13,945,150	13,945,150	13,945,150	14,069,804		(124,654)		(124,654)		13,945,150				465,909	02/25/2042
35565K-AH-1	STACR 2020-DNA2 M2 7.285% 02/25/50		11/06/2023	Bank of America Corp		7,687,117	7,568,816	7,611,391	7,648,903		(51,887)		(51,887)		7,597,016		90,101	90,101	454,523	02/25/2050
35565K-AH-1	STACR 2020-DNA2 M2 7.285% 02/25/50		10/25/2023	Paydown		2,001,241	2,001,241	2,012,498	2,022,416		(21,175)		(21,175)		2,001,241				62,701	02/25/2050
3622N6-AG-4	GSR 2007-AR2 4A1 6.334% 02/25/51		12/01/2023	Paydown		102,608	102,608	99,876	99,876		2,732		2,732		102,608				1,754	02/25/2051
36267V-AE-3	GE HEALTHCARE HLDG LLC 5.650% 11/15/27		06/07/2023	Tax Free Exchange		19,926,348	20,000,000	19,919,800	19,919,968		6,380		6,380		19,926,348				612,083	11/15/2027
38141G-ZE-7	GOLDMAN SACHS GROUP INC 1.217% 12/06/23		12/06/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				121,700	12/06/2023
39154T-BQ-0	GALC 2021-2 A3 0.670% 07/15/25		12/15/2023	Paydown		6,086,669	6,086,669	5,639,917	5,671,648		415,021		415,021		6,086,669				36,568	07/15/2025
404119-CF-4	HCA - THE HEALTHCARE COMPANY 3.625% 03/15/32		08/07/2023	Tax Free Exchange		24,380,627	25,000,000	24,306,350	24,345,482		35,145		35,145		24,380,627				810,590	03/15/2032
444859-BP-6	HUMANA INC 0.650% 08/03/23		08/03/2023	Maturity		10,000,000	10,000,000	9,993,300	9,998,010		1,990		1,990		10,000,000				65,000	08/03/2023
448579-AL-6	HYATT HOTELS CORP 1.300% 10/01/23		09/29/2023	Call 100.0000		12,020,000	12,020,000	11,920,452	11,974,360		45,291		45,291		12,019,651		349	349	155,392	10/01/2023
448978-AB-2	HALST 2022-C A2A 4.340% 01/15/25		12/15/2023	Paydown		6,678,180	6,678,180	6,678,077	6,678,087		93		93		6,678,180				187,678	01/15/2025
45660L-DG-1	INDX 2005-AR1 4A1 3.932% 03/25/35		12/01/2023	Paydown		71,768	71,768	54,767	70,471		1,296		1,296		71,768				570	03/25/2035
46590Y-AA-2	JPMMT 2017-5 A1 3.684% 10/26/48		12/01/2023	Paydown		1,612,401	1,612,401	1,619,198	1,667,959		(55,559)		(55,559)		1,612,401				30,037	10/26/2048
46591H-AU-4	CACLN 2020-2 B 0.840% 02/25/28		12/25/2023	Paydown		3,750,715	3,750,715	3,750,715	3,750,715						3,750,715				16,034	02/25/2028
46591H-BR-0	CACLN 2021-1 B 0.875% 09/25/28		12/25/2023	Paydown		5,007,586	5,007,586	5,007,586	5,007,586						5,007,586				22,527	09/25/2028
46591N-BU-0	JPMMT 2020-LTV1 B2A 3.495% 06/25/50		12/01/2023	Paydown		196,951	196,951	198,551	197,840		(889)		(889)		196,951				3,751	06/25/2050
46628K-AT-7	JPMMT 2006-A3 6A1 4.528% 08/25/34		12/01/2023	Paydown		97,787	97,787	94,903	102,341		(4,555)		(4,555)		97,787				2,784	08/25/2034
466365-AD-5	JACK 2022-1A A2I 3.445% 02/26/52		11/25/2023	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				32,297	02/26/2052
46646G-AA-5	JPMCC 2016-NINE A 2.949% 09/06/38		06/02/2023	Various		69,802,135	79,036,000	82,887,294	81,305,955		(194,966)		(194,966)		81,110,989		(11,308,854)	(11,308,854)	950,592	09/06/2038
46647H-AA-2	JPMMT 2016-5 A1 7.023% 12/25/46		12/01/2023	Paydown		1,746,808	1,746,808	1,717,593	1,835,230		(88,422)		(88,422)		1,746,808				46,188	12/25/2046
46651F-AD-3	JPMMT 2019-HYB1 A2 4.863% 10/25/49		12/01/2023	Paydown		505,382	505,382	518,813	574,830		(69,448)		(69,448)		505,382				10,547	10/25/2049
46652B-BJ-7	JPMCC 2020-NNN DFX 3.620% 01/16/37		04/14/2023	Various		20,854,650	28,565,000	29,397,576	28,939,377		(31,877)		(31,877)		28,907,500		(8,052,850)	(8,052,850)	233,597	01/16/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48128U-2M-0	CACLN 2021-2 B 0.889% 12/26/28		12/25/2023	Paydown		6,873,779	6,873,779	6,873,779	6,873,778						6,873,779				30,673	12/26/2028
485170-AV-6	KANSAS CITY SOUTHERN INDS 3.000% 05/15/23		05/15/2023	Maturity		10,000,000	10,000,000	10,235,700	10,004,955		(4,955)		(4,955)		10,000,000				150,000	05/15/2023
50117W-AC-8	KCOT 2020-1A A3 1.960% 03/15/24		06/15/2023	Paydown		7,751,917	7,751,917	7,750,983	7,751,828		89		89		7,751,917				38,276	03/15/2024
50184K-BL-1	LCM 13A AR3 6.528% 07/19/27		10/19/2023	Paydown		15,886,389	15,886,389	15,886,389	16,270,960		(384,571)		(384,571)		15,886,389				664,654	07/19/2027
55293D-AA-9	MHP 2022-MHIL A 6.176% 01/15/27		10/15/2023	Paydown		4,503,348	4,503,348	4,484,412	4,551,781		(48,433)		(48,433)		4,503,348				217,993	01/15/2027
55317R-AB-8	MMAF 2022-A A2 2.770% 02/13/25		12/13/2023	Paydown		18,109,936	18,109,936	18,108,974	18,109,438		498		498		18,109,936				300,680	02/13/2025
55336V-AE-0	MPLX LP 4.500% 07/15/23		03/13/2023	Call 100.0000		6,000,000	6,000,000	6,131,880	6,015,717		(10,897)		(10,897)		6,004,820		(4,820)	(4,820)	178,500	07/15/2023
55354G-AK-6	MSCI INC 3.625% 09/01/30		09/20/2023	JP Morgan Securities Inc		3,408,280	4,000,000	3,840,000	3,325,000	551,118	10,210		561,328		3,886,328		(478,048)	(478,048)	153,458	09/01/2030
55903V-AL-7	WARNERMEDIA HOLDINGS INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange		25,100,726	25,000,000	25,112,300	25,103,503		(2,777)		(2,777)		25,100,726				662,651	03/15/2032
56578J-AL-6	MCLO 2017-10A A1AR 6.641% 11/15/29		11/15/2023	Paydown		13,021,049	13,021,049	13,021,049	13,330,212		(309,164)		(309,164)		13,021,049				497,955	11/15/2029
573874-AL-8	MARVELL TECHNOLOGY INC 4.200% 06/22/23		06/22/2023	Maturity		14,000,000	14,000,000	14,863,380	14,166,548		(166,548)		(166,548)		14,000,000				294,000	06/22/2023
58768P-AB-0	MBART 2022-1 A2 5.260% 10/15/25		12/15/2023	Paydown		8,696,208	8,696,208	8,695,652	8,695,678		530		530		8,696,208				325,786	10/15/2025
606940-AB-0	MMAF 2022-B A2 5.570% 09/09/25		12/09/2023	Paydown		5,589,193	5,589,193	5,588,471	5,588,532		661		661		5,589,193				262,706	09/09/2025
60700M-AB-4	MMAF 2020-A A2 0.740% 04/09/24		08/09/2023	Paydown		4,466,455	4,466,455	4,466,039	4,466,408		47		47		4,466,455				10,673	04/09/2024
615369-AC-9	MOODY'S CORP 4.875% 02/15/24		09/06/2023	Call 100.0000		13,873,000	13,873,000	15,058,954	14,066,353		(126,325)		(126,325)		13,940,028		(67,028)	(67,028)	654,132	02/15/2024
61763Y-AA-2	MSRM 2014-1A A1 6.506% 06/25/44		06/01/2023	Paydown		279,128	279,128	284,403	279,959		(831)		(831)		279,128				3,584	06/25/2044
62432L-AL-5	MVEW 2017-2A AR 6.695% 01/16/31		10/16/2023	Paydown		4,691,630	4,691,630	4,691,630	4,842,391		(150,761)		(150,761)		4,691,630				267,977	01/16/2031
64131Q-AJ-9	NEUB 2017-26A AR 6.577% 10/18/30		10/18/2023	Paydown		874,211	874,211	874,211	898,386		(24,175)		(24,175)		874,211				36,729	10/18/2030
65339K-BX-7	NEXTERA ENERGY CAPITAL 5.790% 11/03/23		11/03/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				790,626	11/03/2023
655844-BL-1	NORFOLK SOUTHERN CORP 2.903% 02/15/23		02/15/2023	Maturity		9,661,000	9,661,000	9,368,368	9,651,499		9,501		9,501		9,661,000				140,229	02/15/2023
671026-AA-0	OSD 2021-23A A 6.534% 04/17/31		10/17/2023	Paydown		2,219,926	2,219,926	2,218,816	2,278,741		(58,815)		(58,815)		2,219,926				103,162	04/17/2031
67571A-AA-3	OCTL 2021-1A A 0.930% 03/22/27		12/20/2023	Paydown		4,735,314	4,735,314	4,734,878	4,734,219		1,095		1,095		4,735,314				22,611	03/22/2027
68236J-AA-9	OBP 2019-OBP A 2.516% 09/15/54		11/03/2023	Various		97,500,789	119,788,000	126,134,517	124,529,288		(389,730)		(389,730)		124,139,558		(26,638,769)	(26,638,769)	1,783,762	09/15/2054
68241F-AB-8	OLCMT 2004-C3 A2 5.724% 10/15/30		07/11/2023	Paydown		6,000,000	6,000,000	6,719,492	6,216,655		(216,655)		(216,655)		6,000,000				202,248	10/15/2030
68241F-AC-6	OLCMT 2004-C3 B 5.724% 10/15/30		07/11/2023	Paydown		6,500,000	6,500,000	7,261,719	6,743,984		(243,984)		(243,984)		6,500,000				219,102	10/15/2030
68241F-AD-4	OLCMT 2004-C3 C 5.724% 10/15/30		07/11/2023	Paydown		6,500,000	6,500,000	7,261,719	6,743,868		(243,868)		(243,868)		6,500,000				219,102	10/15/2030
68241F-AE-2	OLCMT 2004-C3 D 5.724% 10/15/30		07/11/2023	Paydown		2,500,000	2,500,000	2,792,969	2,596,642		(96,642)		(96,642)		2,500,000				84,270	10/15/2030
69335P-DT-9	PFSFC 2020-E A 1.000% 10/15/25		10/15/2023	Paydown		34,500,000	34,500,000	34,496,871	34,499,211		789		789		34,500,000				287,500	10/15/2025
69701Y-AA-0	PSTAT 2021-1A A1 6.577% 04/20/29		10/20/2023	Paydown		2,111,709	2,111,709	2,110,020	2,152,387		(40,678)		(40,678)		2,111,709				90,442	04/20/2029
71085P-AW-3	PCHLT 2004-2 M2 6.460% 11/25/41		12/26/2023	Paydown		741,587	741,587	446,702	672,926		68,661		68,661		741,587				15,190	11/25/2041
718547-AA-0	PHILLIPS 66 CO 2.450% 12/15/24		04/28/2023	Tax Free Exchange		15,635,908	16,000,000	15,428,000	15,566,323		69,585		69,585		15,635,908				144,822	12/15/2024
718547-AE-2	PHILLIPS 66 CO 3.550% 10/01/26		04/28/2023	Tax Free Exchange		10,375,806	10,602,000	10,316,806	10,355,757		20,048		20,048		10,375,806				216,413	10/01/2026
74340X-BN-0	PROLOGIS LP 2.125% 04/15/27		02/09/2023	Morgan Stanley		2,616,119	2,879,000	2,867,081	2,871,578		195		195		2,871,773		(255,654)	(255,654)	20,053	04/15/2027
74368C-BB-9	PROTECTIVE LIFE GLOBAL 0.502% 04/12/23		04/12/2023	Maturity		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				18,825	04/12/2023
74969T-AA-8	RBIT 2021-HB1 A 1.259% 11/25/31		12/25/2023	Paydown		8,603,769	8,603,769	8,603,758	8,603,762		7		7		8,603,769				57,337	11/25/2031
75951A-AM-0	RELIANCE STAND LIFE II 2.150% 01/21/23		01/21/2023	Maturity		15,000,000	15,000,000	14,987,400	14,999,585		415		415		15,000,000				161,250	01/21/2023
783897-AB-7	SCFET 2021-1A A2 0.420% 08/20/26		01/20/2023	Paydown		11,397	11,397	11,395	11,396						11,397				4	08/20/2026
78442P-GD-2	SLM CORP 4.200% 10/29/25		04/24/2023	Various		10,880,563	12,000,000	12,040,000	10,979,520	1,043,593	(2,336)		1,041,257		12,020,778		(1,140,215)	(1,140,215)	237,175	10/29/2025
78442P-GE-0	SLM CORP 3.125% 11/02/26		07/12/2023	Various		6,874,166	8,000,000	7,840,000	6,803,600	1,065,670	13,301		1,078,971		7,882,572		(1,008,406)	(1,008,406)	144,605	11/02/2026
80285V-AD-1	SDART 2021-4 B 0.880% 06/15/26		12/15/2023	Paydown		28,000,000	28,000,000	27,996,884	27,999,237		763		763		28,000,000				157,029	06/15/2026
80286M-AB-4	SDART 2022-2 A2 2.120% 10/15/26		04/15/2023	Paydown		2,502,801	2,502,801	2,502,692	2,502,781		20		20		2,502,801				8,845	10/15/2026
802918-AB-8	SDART 2022-6 A2 4.370% 05/15/25		10/15/2023	Paydown		21,000,000	21,000,000	20,999,607	20,999,709		291		291		21,000,000				438,251	05/15/2025
817826-AA-8	7-ELEVEN INC 0.625% 02/10/23		02/10/2023	Maturity		25,000,000	25,000,000	24,979,250	24,998,823		1,177		1,177		25,000,000				78,125	02/10/2023
82967N-BC-1	SIRIUS XM RADIO INC 5.500% 07/01/29		01/26/2023	Morgan Stanley		5,179,125	5,500,000	5,522,500	5,020,290	489,953	(539)		489,414		5,509,705		(330,580)	(330,580)	174,090	07/01/2029
83390U-AF-4	SOFI 2020-C AFX 1.950% 02/15/46		12/15/2023	Paydown		888,870	888,870	889,533	889,557		(687)		(687)		888,870				9,046	02/15/2046
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738% 03/20/25		12/20/2023	Redemption 100.0000		5,439,000	5,439,000	5,715,862	5,609,882		(170,882)		(170,882)		5,439,000				161,062	03/20/2025
853496-AG-2	STANDARD INDUSTRIES INC 4.375% 07/15/30		06/30/2023	Morgan Stanley		6,017,500	7,000,000	7,087,500	5,704,440	1,358,871	(2,364)		1,356,507		7,060,947		(1,043,447)	(1,043,447)	213,403	07/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
855541-AB-4	STARM 2007-S1 2A1 6.137% 01/25/37		12/01/2023	Paydown		36,981	36,981	32,478	32,478		4,502		4,502		36,981				974	01/25/2037
863162-AA-1	STRAS 2021-1A A 6.477% 12/29/29		10/20/2023	Paydown		7,907,196	7,907,196	7,907,196	8,103,569		(196,372)		(196,372)		7,907,196				305,482	12/29/2029
87230A-AW-6	TFLAT 2016-1A AR3 6.503% 01/17/32		10/17/2023	Paydown		10,996,670	10,996,670	10,996,670	11,228,406		(231,736)		(231,736)		10,996,670				452,234	01/17/2032
87342R-AC-8	BELL 2016-1A A23 4.970% 05/25/46		08/25/2023	Paydown		81,150	81,150	81,883	80,477		673		673		81,150				2,017	05/25/2046
879360-AA-3	TELEDYNE TECHNOLOGIES IN 0.650% 04/01/23		04/01/2023	Maturity		20,000,000	20,000,000	19,994,000	19,999,201		799		799		20,000,000				65,000	04/01/2023
891906-AE-9	TOTAL SYSTEM SERVICES INC 4.000% 06/01/23		06/01/2023	Maturity		10,107,000	10,107,000	10,068,172	10,102,490		4,510		4,510		10,107,000				202,140	06/01/2023
89238F-AB-9	TAOT 2022-B A2A 2.350% 01/15/25		12/15/2023	Paydown		20,258,986	20,258,986	20,258,103	20,257,453		1,533		1,533		20,258,986				249,644	01/15/2025
913017-DB-2	UNITED TECHNOLOGIES CORP 3.650% 08/16/23		08/16/2023	Maturity		843,000	843,000	842,924	842,964		36		36		843,000				30,770	08/16/2023
918204-BA-5	VF CORPORATION 2.400% 04/23/25		05/23/2023	JP Morgan Securities Inc		9,407,200	10,000,000	9,982,700	9,991,572		1,461		1,461		9,993,033		(585,833)	(585,833)	141,333	04/23/2025
92290B-AD-3	VZOT 2020-B C 0.830% 02/20/25		12/20/2023	Paydown		23,500,000	23,500,000	23,494,569	23,498,354		1,646		1,646		23,500,000				195,050	02/20/2025
92348K-AM-5	VZMT 2022-1 B 1.270% 01/20/27		07/20/2023	Paydown		14,900,000	14,900,000	14,899,863	14,899,906		94		94		14,900,000				110,384	01/20/2027
92348T-AD-6	VZOT 2020-A C 2.060% 07/22/24		07/20/2023	Paydown		14,820,000	14,820,000	14,817,233	14,819,548		452		452		14,820,000				178,087	07/22/2024
92558E-AJ-1	VIBR 2017-6A AR 6.582% 06/20/29		12/20/2023	Paydown		8,121,851	8,121,851	8,121,851	8,477,606		(355,753)		(355,753)		8,121,851				326,550	06/20/2029
928668-BJ-0	VOLKSWAGEN GROUP AMERICA 0.875% 11/22/23		11/22/2023	Maturity		15,000,000	15,000,000	14,977,500	14,993,209		6,792		6,792		15,000,000				131,400	11/22/2023
92868K-AB-9	VALET 2021-1 A2 0.490% 10/21/24		06/20/2023	Paydown		8,800,280	8,800,280	8,799,548	8,800,096		186		186		8,800,280				12,460	10/21/2024
96043J-AE-5	WLAKE 2021-3A A3 0.950% 06/16/25		12/15/2023	Paydown		45,000,000	45,000,000	44,999,217	44,999,733		268		268		45,000,000				301,150	06/16/2025
96328D-BT-0	WHLS 2020-1A A2 0.510% 08/20/29		07/20/2023	Paydown		2,835,066	2,835,066	2,834,729	2,835,015		52		52		2,835,066				4,340	08/20/2029
96328D-BX-1	WHLS 2021-1A A 5.752% 08/20/29		12/20/2023	Paydown		9,272,945	9,272,945	9,272,945	9,490,602		(217,656)		(217,656)		9,272,945				245,645	08/20/2029
974153-AB-4	WSTOP 2020-1A A2 2.841% 12/05/50		06/05/2023	Paydown		60,000	60,000	60,000	60,000						60,000				639	12/05/2050
983133-AA-7	WYNN RESORTS FINANCE LLC 5.125% 10/01/29		03/03/2023	Various		9,044,100	10,000,000	9,687,500	8,571,300	1,145,714	4,616		1,150,330		9,721,629		(677,530)	(677,530)	185,497	10/01/2029
988498-AL-5	YUM! BRANDS INC. 4.750% 01/15/30		06/15/2023	Various		2,806,435	3,000,000	3,030,000	2,752,500	274,644	(1,633)		273,011		3,025,510		(219,076)	(219,076)	131,627	01/15/2030
68245X-AJ-8	1011778 BC / NEW RED FIN 4.375% 01/15/28	A	06/29/2023	Citigroup		4,606,250	5,000,000	5,043,750	4,477,050	543,590	(5,480)		538,110		5,015,160		(408,910)	(408,910)	138,542	01/15/2028
68245X-AM-1	1011778 BC / NEW RED FIN 4.000% 10/15/30	A	11/02/2023	Various		12,086,500	14,200,000	14,200,000	11,499,302	2,700,699			2,700,699		14,200,000		(2,113,500)	(2,113,500)	337,444	10/15/2030
111013-AL-2	SKY PLC 3.750% 09/16/24	D	05/10/2023	Call 98.8450		22,586,083	22,850,000	24,751,333	23,579,607		(993,524)		(993,524)		22,586,082				556,969	09/16/2024
47216F-AA-5	JAZZ SECURITIES DAC 4.375% 01/15/29	D	11/29/2023	Various		9,456,250	10,500,000	10,507,500	9,357,075	1,106,226	5,867		1,112,093		10,469,165		(1,012,915)	(1,012,915)	546,389	01/15/2029
78081B-AG-8	ROYALTY PHARMA PLC 0.750% 09/02/23	D	09/02/2023	Maturity		13,035,000	13,035,000	12,974,835	13,012,130		22,871		22,871		13,035,000				97,763	09/02/2023
82620K-AV-5	SIEMENS FINANCIERINGSMAT 0.400% 03/11/23	D	03/11/2023	Maturity		25,000,000	25,000,000	24,986,500	24,998,656		1,345		1,345		25,000,000				50,000	03/11/2023
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,605,471,654	1,676,508,355	1,696,719,448	1,679,865,196	12,364,815	(5,201,417)		7,163,398		1,687,028,586		(81,556,934)	(81,556,934)	32,809,069	XXX
2509999997. Total - Bonds - Part 4						2,328,223,550	2,404,735,899	2,427,269,328	2,408,983,517	12,364,815	(5,970,404)		6,394,411		2,415,377,918		(87,154,372)	(87,154,372)	47,858,609	XXX
2509999998. Total - Bonds - Part 5						587,420,614	591,516,694	589,530,687			78,972		78,972		589,609,660		(2,189,048)	(2,189,048)	8,093,389	XXX
2509999999. Total - Bonds						2,915,644,164	2,996,252,593	3,016,800,015	2,408,983,517	12,364,815	(5,891,432)		6,473,383		3,004,987,578		(89,343,420)	(89,343,420)	55,951,998	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
00206R-10-2	AT&T INC		05/08/2023	State Street Bank	73,941.000	1,265,687		714,863	1,361,254	(646,391)			(646,391)		714,863		550,823	550,823	41,037	
00287Y-10-9	ABBVIE INC		05/08/2023	State Street Bank	16,200.000	2,388,644		550,921	2,618,082	(2,067,161)			(2,067,161)		550,921		1,837,723	1,837,723	47,952	
00507V-10-9	ACTIVISION BLIZZARD INC		03/13/2023	State Street Bank	7,900.000	617,281		473,072	604,745	(131,673)			(131,673)		473,072		144,210	144,210		
007903-10-7	ADVANCED MICRO DEVICES		05/08/2023	State Street Bank	24,813.000	2,278,497		371,572	1,607,138	(1,235,566)			(1,235,566)		371,572		1,906,925	1,906,925		
00827B-10-6	AFFIRM HOLDINGS INC		03/13/2023	State Street Bank	45,800.000	472,996		442,886	442,886						442,886		30,110	30,110		
009158-10-6	AIR PRODUCTS & CHEMICALS INC		05/08/2023	State Street Bank	7,100.000	2,056,273		347,694	2,188,646	(1,840,952)			(1,840,952)		347,694		1,708,579	1,708,579	18,852	
02005N-10-0	ALLY FINANCIAL INC		05/08/2023	State Street Bank	13,500.000	338,310		264,445	330,075	(65,630)			(65,630)		264,445		73,865	73,865	8,100	
02079K-10-7	ALPHABET C		05/08/2023	State Street Bank	7,000.000	757,661		92,203	621,110	(528,907)			(528,907)		92,203		665,458	665,458		
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		03/28/2023	State Street Bank	1,654.000	102,548		9,097	98,827	(89,729)			(89,729)		9,097		93,451	93,451	298	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
023135-10-6	AMAZON.COM INC		05/08/2023	State Street Bank	36,500.000	3,862,684		215,813	3,066,000	(2,850,187)			(2,850,187)		215,813		3,646,870	3,646,870		
03076C-10-6	AMERIPRISE FINANCIAL INC		05/08/2023	State Street Bank	3,380.000	992,657		128,423	1,052,431	(924,008)			(924,008)		128,423		864,234	864,234	8,788	
031162-10-0	AMGEN INC		05/08/2023	State Street Bank	13,800.000	3,225,026		791,291	3,624,432	(2,833,141)			(2,833,141)		791,291		2,433,735	2,433,735	29,394	
032654-10-5	ANALOG DEVICES INC		05/08/2023	State Street Bank	11,600.000	2,124,430		385,206	1,902,748	(1,517,542)			(1,517,542)		385,206		1,739,223	1,739,223	9,976	
036752-10-3	ELEVANCE HEALTH INC		05/08/2023	State Street Bank	2,900.000	1,349,034		149,365	1,487,613	(1,338,249)			(1,338,249)		149,365		1,199,669	1,199,669	4,292	
037833-10-0	APPLE COMPUTER INC		05/08/2023	State Street Bank	215,300.000	35,032,355		2,643,856	27,973,929	(25,330,073)			(25,330,073)		2,643,856		32,388,499	32,388,499	49,519	
049468-10-1	ATLASSIAN CORP		05/08/2023	State Street Bank	800.000	104,006		104,495	102,944	1,551			1,551		104,495		(489)	(489)		
053484-10-1	AVALONBAY COMMUNITIES INC		03/13/2023	State Street Bank	10,258.000	1,727,203		1,863,261	1,656,872	206,389			206,389		1,863,261		(136,059)	(136,059)	16,310	
064058-10-0	THE BANK OF NEW YORK MELLON		05/08/2023	State Street Bank	28,200.000	1,208,166		712,575	1,283,664	(571,089)			(571,089)		712,575		495,592	495,592	15,510	
075887-10-9	BECTON DICKINSON & CO		05/08/2023	State Street Bank	2,000.000	503,000		99,892	508,600	(408,708)			(408,708)		99,892		403,108	403,108	1,820	
09215C-10-5	BLACK KNIGHT INC		09/05/2023	State Street Bank	3,955.000	300,054		39,112	244,221	(205,109)			(205,109)		39,112		260,942	260,942		
110122-10-8	BRISTOL-MYERS SQUIBB CO		05/08/2023	State Street Bank	30,954.000	2,052,159		865,369	2,227,140	(1,361,772)			(1,361,772)		865,369		1,186,790	1,186,790	19,841	
11135F-10-1	BROADCOM INC		05/08/2023	State Street Bank	5,100.000	3,179,218		161,623	2,851,563	(2,689,940)			(2,689,940)		161,623		3,017,595	3,017,595	12,880	
115637-20-9	BROWN FORMAN CORP CLASS B		05/08/2023	State Street Bank	12,800.000	827,227		124,000	840,704	(716,704)			(716,704)		124,000		703,228	703,228	5,261	
125523-10-0	THE CIGNA GROUP		05/08/2023	State Street Bank	12,900.000	3,447,882		795,322	4,274,286	(3,478,964)			(3,478,964)		795,322		2,652,560	2,652,560	15,867	
12572Q-10-5	CME GROUP		05/08/2023	State Street Bank	11,300.000	2,098,254		627,311	1,900,208	(1,272,897)			(1,272,897)		627,311		1,470,943	1,470,943	63,280	
126650-10-0	CVS HEALTH CORP		03/13/2023	State Street Bank	18,092.000	1,380,001		1,436,352	1,685,993	(249,642)			(249,642)		1,436,352		(56,350)	(56,350)	10,946	
14040H-10-5	CAPITAL ONE FINANCIAL CORP		05/08/2023	State Street Bank	7,000.000	623,475		148,680	650,720	(502,040)			(502,040)		148,680		474,795	474,795	4,200	
149123-10-1	CATERPILLAR INC		03/13/2023	State Street Bank	1,900.000	426,922		110,580	455,164	(344,584)			(344,584)		110,580		316,342	316,342	2,280	
166764-10-0	CHEVRON CORP		05/08/2023	State Street Bank	16,400.000	2,617,054		1,459,989	2,943,636	(1,483,647)			(1,483,647)		1,459,989		1,157,066	1,157,066	24,764	
17275R-10-2	CISCO SYSTEMS INC		05/08/2023	State Street Bank	95,300.000	4,472,040		1,909,545	4,540,092	(2,630,547)			(2,630,547)		1,909,545		2,562,494	2,562,494	62,812	
18915M-10-7	CLOUDFLARE INC A		05/08/2023	State Street Bank	9,250.000	428,341		539,869	418,193	121,676			121,676		539,869		(111,528)	(111,528)		
200340-10-7	COMERICA INC		05/08/2023	State Street Bank	6,300.000	227,727		178,778	421,155	(242,377)			(242,377)		178,778		48,950	48,950	8,757	
200525-10-3	COMMERCE BANCSHARES INC		12/29/2023	State Street Bank	6.000	215		150	392	(242)			(242)		150		65	65	2	
217204-10-6	COPART INC		12/21/2023	State Street Bank	43,200.000	4,161,691		100,278	2,630,448	(2,530,170)			(2,530,170)		100,278		4,061,413	4,061,413		
22160K-10-5	COSTCO WHOLESALE CORP		05/08/2023	State Street Bank	7,100.000	3,499,986		327,862	3,241,150	(2,913,288)			(2,913,288)		327,862		3,172,124	3,172,124	12,000	
231021-10-6	CUMMINS INC		03/13/2023	State Street Bank	15,000.000	3,543,834		1,541,720	3,634,350	(2,092,630)			(2,092,630)		1,541,720		2,002,115	2,002,115	23,550	
235851-10-2	DANAHER CORP		05/08/2023	State Street Bank	1,200.000	287,083		22,851	318,504	(295,653)			(295,653)		22,851		264,232	264,232	624	
235851-10-2	DANAHER CORP		10/02/2023	Various	0.000	167,428		167,428	1,905,756	(1,738,328)			(1,738,328)		167,428					
254687-10-6	DISNEY WALT CO		05/08/2023	State Street Bank	1,580.000	162,687		53,344	137,270	(83,926)			(83,926)		53,344		109,343	109,343		
25746U-10-9	DOMINION ENERGY INC		05/08/2023	State Street Bank	14,512.000	819,889		637,571	889,876	(252,304)			(252,304)		637,571		182,318	182,318	9,687	
260557-10-3	DOW INC		05/08/2023	State Street Bank	22,712.000	1,221,750		709,745	1,144,458	(434,713)			(434,713)		709,745		512,005	512,005	15,898	
26884U-10-9	EPR PROPERTIES		05/08/2023	State Street Bank	10,200.000	431,950		287,725	384,744	(97,019)			(97,019)		287,725		144,226	144,226	14,025	
278642-10-3	EBAY INC		05/08/2023	State Street Bank	22,000.000	1,016,559		133,621	912,340	(778,719)			(778,719)		133,621		882,938	882,938	5,500	
291011-10-4	EMERSON ELECTRIC CO		05/08/2023	State Street Bank	13,700.000	1,148,154		420,179	1,316,022	(895,843)			(895,843)		420,179		727,975	727,975	7,124	
29355A-10-7	ENPHASE ENERGY INC		05/08/2023	State Street Bank	300.000	48,987		54,334	79,488	(25,154)			(25,154)		54,334		(5,347)	(5,347)		
29444U-70-0	EQUINIX INC		05/08/2023	State Street Bank	1,400.000	1,036,157		247,652	917,042	(669,390)			(669,390)		247,652		788,505	788,505	4,774	
314211-10-3	FEDERATED HERMES INC B		05/08/2023	State Street Bank	17,421.000	680,266		253,287	632,557	(379,269)			(379,269)		253,287		426,978	426,978	9,582	
315616-10-2	F5 INC		03/13/2023	State Street Bank	2,000.000	273,673		144,448	287,020	(142,572)			(142,572)		144,448		129,225	129,225		
34354P-10-5	FLOWSERVE CORP		05/08/2023	State Street Bank	13,800.000	495,520		108,330	423,384	(315,054)			(315,054)		108,330		387,190	387,190	5,520	
375558-10-3	GILEAD SCIENCES INC		05/08/2023	State Street Bank	8,200.000	644,416		698,171	703,970	(5,799)			(5,799)		698,171		(53,755)	(53,755)	6,150	
410345-10-2	HANESBRANDS INC		03/13/2023	State Street Bank	18,000.000	91,034		113,575	114,480	(905)			(905)		113,575		(22,541)	(22,541)		
42809H-10-7	HESS CORP		05/08/2023	State Street Bank	7,400.000	1,012,891		323,014	1,049,468	(726,454)			(726,454)		323,014		689,877	689,877	3,238	
437076-10-2	HOME DEPOT INC		05/08/2023	State Street Bank	15,200.000	4,372,809		453,305	4,801,072	(4,347,767)			(4,347,767)		453,305		3,919,504	3,919,504	31,768	
45031U-10-1	ISTAR INC		03/30/2023	Spin Off	0.000	64,054		64,054	214,073	(150,019)			(150,019)		64,054					
45031U-10-1	ISTAR INC		03/31/2023	Tax Free Exchange	10,768.000	89,593		89,593	299,426	(209,833)			(209,833)		89,593					
45784P-10-1	INSULET CORP		05/08/2023	State Street Bank	700.000	223,283		102,911	206,073	(103,162)			(103,162)		102,911		120,372	120,372		
458140-10-0	INTEL CORP		03/13/2023	State Street Bank	20,200.000	544,335		414,247	533,886	(119,639)			(119,639)		414,247		130,088	130,088	7,373	
46590V-10-0	JBG SMITH PROPERTIES		03/13/2023	State Street Bank	4,550.000	70,741		100,609	86,359	14,250			14,250		100,609		(29,868)	(29,868)	1,024	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
478160-10-4	JOHNSON & JOHNSON		05/08/2023	State Street Bank	44,600.000	7,002,074		5,662,051	7,878,590	(2,216,539)			(2,216,539)		5,662,051		1,340,023	1,340,023	50,398	
478160-10-4	JOHNSON & JOHNSON		08/24/2023	Tax Free Exchange	4,039.000	514,915		514,915	713,489	(198,574)			(198,574)		514,915				9,370	
525327-10-2	LEIDOS HOLDINGS INC		05/08/2023	State Street Bank	25.000	1,977		846	2,630	(1,784)			(1,784)		846		1,131	1,131	9	
531229-40-9	LIBERTY MEDIA CORP A		08/04/2023	Spin Off	0.000	15,897		15,897	57,496	(41,599)			(41,599)		15,897					
531229-40-9	LIBERTY MEDIA CORP A		08/04/2023	Tax Free Exchange	5,327.000	42,001		42,001	151,908	(109,907)			(109,907)		42,001					
531229-60-7	LIBERTY MEDIA CORP SIRIUS C		08/04/2023	Spin Off	0.000	43,515		43,515	140,245	(96,729)			(96,729)		43,515					
531229-60-7	LIBERTY MEDIA CORP SIRIUS C		08/04/2023	Tax Free Exchange	12,156.000	104,074		104,074	335,419	(231,345)			(231,345)		104,074					
531229-70-6	LIBERTY MEDIA CORP A		07/19/2023	Tax Free Exchange	532.000	5,212		5,212	17,380	(12,169)			(12,169)		5,212					
531229-85-4	LIBERTY MEDIA CORP C		08/04/2023	Spin Off	0.000	766		766	6,006	(5,240)			(5,240)		766					
531229-85-4	LIBERTY MEDIA CORP C		08/04/2023	Tax Free Exchange	2,663.000	19,536		19,536	153,188	(133,652)			(133,652)		19,536					
531229-87-0	LIBERTY MEDIA CORP A		08/04/2023	Spin Off	0.000	438		438	2,890	(2,451)			(2,451)		438					
531229-87-0	LIBERTY MEDIA CORP A		08/04/2023	Tax Free Exchange	1,331.000	10,345		10,345	68,226	(57,881)			(57,881)		10,345					
532457-10-8	ELI LILLY & CO		05/08/2023	State Street Bank	11,900.000	5,149,301		409,508	4,353,496	(3,943,988)			(3,943,988)		409,508		4,739,793	4,739,793	13,447	
548661-10-7	LOW		05/08/2023	State Street Bank	25,500.000	5,115,422		675,689	5,080,620	(4,404,931)			(4,404,931)		675,689		4,439,733	4,439,733	39,375	
550241-10-3	LUMEN TECHNOLOGIES INC		03/13/2023	State Street Bank	28,600.000	74,288		149,292	149,292						149,292		(75,004)	(75,004)		
573284-10-6	MARTIN MARIETTA MATERIALS		05/08/2023	State Street Bank	3,300.000	1,307,970		328,219	1,115,301	(787,082)			(787,082)		328,219		979,751	979,751	2,178	
57636Q-10-4	MASTERCARD INC CLASS A		05/08/2023	State Street Bank	10,600.000	4,086,357		284,169	3,685,938	(3,401,769)			(3,401,769)		284,169		3,802,189	3,802,189	12,084	
57686G-10-5	MATSON INC		03/13/2023	State Street Bank	4,009.000	241,049		86,445	250,603	(164,158)			(164,158)		86,445		154,604	154,604	1,243	
594918-10-4	MICROSOFT CORP		05/08/2023	State Street Bank	77,100.000	23,145,285		2,084,568	18,490,122	(16,405,554)			(16,405,554)		2,084,568		21,060,717	21,060,717	52,428	
60770K-10-7	MODERNA INC		05/08/2023	State Street Bank	11,200.000	1,562,777		303,392	2,011,744	(1,708,352)			(1,708,352)		303,392		1,259,385	1,259,385		
620076-30-7	MOTOROLA SOLUTIONS INC		05/08/2023	State Street Bank	4,330.000	1,194,887		194,047	1,115,884	(921,837)			(921,837)		194,047		1,000,840	1,000,840	6,186	
64828T-20-1	RITHM CAPITAL CORP		05/08/2023	State Street Bank	388,100.000	3,095,787		2,116,659	3,170,777	(1,054,118)			(1,054,118)		2,116,659		979,128	979,128	153,900	
654106-10-3	NIKE INC CLASS B		05/08/2023	State Street Bank	2,600.000	329,879		40,009	304,226	(264,217)			(264,217)		40,009		289,870	289,870	884	
670346-10-5	NUCOR CORP		03/13/2023	State Street Bank	5,300.000	823,759		114,679	698,593	(583,914)			(583,914)		114,679		709,080	709,080	2,703	
67066G-10-4	NVIDIA CORP		05/08/2023	State Street Bank	19,600.000	5,713,512		766,497	2,864,344	(2,097,847)			(2,097,847)		766,497		4,947,015	4,947,015	784	
68389X-10-5	ORACLE CORPORATION		05/08/2023	State Street Bank	8,600.000	832,368		192,711	702,964	(510,253)			(510,253)		192,711		639,657	639,657	6,192	
68622V-10-6	ORGANON & CO		05/08/2023	State Street Bank	8,554.000	186,631		135,728	238,913	(103,185)			(103,185)		135,728		50,902	50,902	2,395	
690742-10-1	OWENS CORNING INC		05/08/2023	State Street Bank	6,500.000	689,049		205,423	554,450	(349,027)			(349,027)		205,423		483,626	483,626	6,760	
70450Y-10-3	PAYPAL HOLDINGS INC		05/08/2023	State Street Bank	22,000.000	1,661,373		183,860	1,566,840	(1,382,980)			(1,382,980)		183,860		1,477,513	1,477,513		
717081-10-3	PFIZER INC		05/08/2023	State Street Bank	94,300.000	3,660,404		1,767,057	4,831,932	(3,064,875)			(3,064,875)		1,767,057		1,893,347	1,893,347	38,663	
718172-10-9	PHILIP MORRIS INTL		05/08/2023	State Street Bank	50,500.000	4,844,985		3,046,710	5,111,105	(2,064,395)			(2,064,395)		3,046,710		1,798,274	1,798,274	114,681	
742718-10-9	PROCTER & GAMBLE CO		03/13/2023	State Street Bank	2,730.000	377,112		413,878	413,759	120			120		413,878		(36,766)	(36,766)	2,493	
75513E-10-1	RTX Corp		05/08/2023	State Street Bank	19,888.000	1,900,036		452,527	2,007,097	(1,554,570)			(1,554,570)		452,527		1,447,509	1,447,509	10,938	
771049-10-3	ROBLOX CORP		05/08/2023	State Street Bank	9,200.000	333,750		378,535	261,832	116,703			116,703		378,535		(44,785)	(44,785)		
773903-10-9	ROCKWELL INTERNATIONAL CORP		05/08/2023	State Street Bank	2,400.000	674,631		90,240	618,168	(527,928)			(527,928)		90,240		584,391	584,391	2,832	
77543R-10-2	ROKU INC		05/08/2023	State Street Bank	8,500.000	489,213		479,400	345,950	133,450			133,450		479,400		9,813	9,813		
78410G-10-4	SBA COMMUNICATIONS CORP		05/08/2023	State Street Bank	3,200.000	790,578		110,825	896,992	(786,167)			(786,167)		110,825		679,753	679,753	2,720	
78486Q-10-1	SVB FINANCIAL GROUP		03/28/2023	State Street Bank	3,400.000	1,044		396,253	782,476	(386,223)			(386,223)		396,253		(395,208)	(395,208)		
78645L-10-0	SAFEHOLD INC		03/31/2023	Tax Free Exchange	5,151.000	43,717		43,717	147,422	(103,705)			(103,705)		43,717				1,823	
824348-10-6	SHERWIN-WILLIAMS CO		12/21/2023	State Street Bank	29,400.000	9,011,278		412,090	6,977,502	(6,565,412)			(6,565,412)		412,090		8,599,188	8,599,188	71,148	
82489W-10-7	SHOALS TECHNOLOGIES GROUP		03/13/2023	State Street Bank	14,700.000	309,543		278,584	362,649	(84,065)			(84,065)		278,584		30,959	30,959		
82968B-10-3	SIRIUS XM HOLDINGS INC		03/13/2023	State Street Bank	123,900.000	449,444		132,338	723,576	(591,238)			(591,238)		132,338		317,106	317,106	2,998	
85208M-10-2	SPROUTS FARMERS MARKET INC		05/08/2023	State Street Bank	7,940.000	284,887		137,566	257,018	(119,452)			(119,452)		137,566		147,321	147,321		
857477-10-3	STATE STREET CORP		05/08/2023	State Street Bank	8,500.000	587,069		393,087	659,345	(266,258)			(266,258)		393,087		193,982	193,982	10,710	
87161C-50-1	SYNOVUS FINANCIAL CORP		05/08/2023	State Street Bank	8,400.000	232,162		181,785	315,420	(133,635)			(133,635)		181,785		50,377	50,377	6,048	
88160R-10-1	TESLA INC		12/21/2023	Various	28,988.000	5,463,384		197,997	3,570,742	(3,372,745)			(3,372,745)		197,997		5,265,388	5,265,388		
88339J-10-5	TRADE DESK INC A		05/08/2023	State Street Bank	14,000.000	850,112		327,430	627,620	(300,190)			(300,190)		327,430		522,682	522,682		
883556-10-2	THERMO FISHER SCIENTIFIC INC		03/13/2023	State Street Bank	1,400.000	758,174		37,198	770,966	(733,768)			(733,768)		37,198		720,976	720,976	420	
896522-10-9	TRINITY INDUSTRIES INC		05/08/2023	State Street Bank	22,000.000	469,009		233,781	650,540	(416,759)			(416,759)		233,781		235,228	235,228	11,440	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89832Q-10-9	TRUIST FINANCIAL CORP		03/13/2023	State Street Bank	34,540.000	1,113,474		850,225	1,486,256	(636,031)			(636,031)		850,225		263,249	263,249	17,961	
92343V-10-4	VERIZON COMMUNICATIONS INC		05/08/2023	State Street Bank	36,100.000	1,337,384		1,694,305	1,422,340	271,965			271,965		1,694,305		(356,921)	(356,921)	32,853	
931142-10-3	WALMART INC		03/13/2023	State Street Bank	14,000.000	1,923,130		2,000,908	1,985,060	15,848			15,848		2,000,908		(77,778)	(77,778)		
957638-10-9	WESTERN ALLIANCE BANCORP		05/08/2023	State Street Bank	11,000.000	300,504		430,367	655,160	(224,793)			(224,793)		430,367		(129,863)	(129,863)	3,960	
958102-10-5	WESTERN DIGITAL CORP		03/13/2023	State Street Bank	739.000	26,099		26,870	23,315	3,555			3,555		26,870		(771)	(771)		
969457-10-0	WILLIAMS COS INC		03/13/2023	State Street Bank	21,900.000	635,259		357,170	720,510	(363,340)			(363,340)		357,170		278,089	278,089	9,800	
977852-10-2	WOLFSPEED INC		05/08/2023	State Street Bank	5,800.000	239,540		120,632	400,432	(279,800)			(279,800)		120,632		118,908	118,908		
988498-10-1	YUM! BRANDS INC.		05/08/2023	State Street Bank	3,800.000	495,524		54,867	486,704	(431,837)			(431,837)		54,867		440,657	440,657	2,299	
98888T-10-7	ZIMVIE INC		03/13/2023	State Street Bank	1,630.000	8,700		15,224	15,224						15,224		(6,524)	(6,524)		
98956P-10-2	ZIMMER BIOMET HLDGS INC		05/08/2023	State Street Bank	3,500.000	481,029		184,099	446,250	(262,151)			(262,151)		184,099		296,930	296,930	1,680	
98980G-10-2	ZSCALER INC		03/13/2023	State Street Bank	3,700.000	406,469		669,917	414,030	255,887			255,887		669,917		(263,448)	(263,448)		
733174-70-0	POPULAR INC	D	05/08/2023	State Street Bank	4,200.000	236,490		162,628	278,544	(115,916)			(115,916)		162,628		73,861	73,861	4,158	
806857-10-8	SCHLUMBERGER LTD	D	05/08/2023	State Street Bank	23,900.000	1,133,312		345,702	1,277,694	(931,992)			(931,992)		345,702		787,611	787,611	10,158	
G0403H-10-8	AON PLC	D	05/08/2023	State Street Bank	13,000.000	4,244,644		361,530	3,901,820	(3,540,290)			(3,540,290)		361,530		3,883,113	3,883,113	14,045	
G1151C-10-1	ACCENTURE PLC	D	05/08/2023	State Street Bank	900.000	238,335		31,824	240,156	(208,332)			(208,332)		31,824		206,511	206,511	2,015	
G7S00T-10-4	PENTAIR PLC	D	05/08/2023	State Street Bank	11,066.000	647,993		265,252	497,749	(232,497)			(232,497)		265,252		382,741	382,741	4,868	
H1467J-10-4	CHUBB LTD	D	05/08/2023	State Street Bank	2,600.000	519,106		173,094	573,560	(400,466)			(400,466)		173,094		346,011	346,011	4,315	
H8817H-10-0	TRANSOCEAN LTD	D	03/13/2023	State Street Bank	300,009.000	1,889,292		426,313	1,368,041	(941,728)			(941,728)		426,313		1,462,978	1,462,978		
N14506-10-4	ELASTIC NV	D	05/08/2023	State Street Bank	11,900.000	673,264		671,724	612,850	58,874			58,874		671,724		1,540	1,540		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						219,646,321	XXX	59,371,604	205,868,059	(146,496,453)			(146,496,453)		59,371,604		160,274,717	160,274,717	1,385,937	XXX
5989999997. Total - Common Stocks - Part 4						219,646,321	XXX	59,371,604	205,868,059	(146,496,453)			(146,496,453)		59,371,604		160,274,717	160,274,717	1,385,937	XXX
5989999998. Total - Common Stocks - Part 5						181,326	XXX	64,147							64,147		117,179	117,179		XXX
5989999999. Total - Common Stocks						219,827,647	XXX	59,435,751	205,868,059	(146,496,453)			(146,496,453)		59,435,751		160,391,896	160,391,896	1,385,937	XXX
5999999999. Total - Preferred and Common Stocks						219,827,647	XXX	59,435,751	205,868,059	(146,496,453)			(146,496,453)		59,435,751		160,391,896	160,391,896	1,385,937	XXX
6009999999 - Totals						3,135,471,811	XXX	3,076,235,766	2,614,851,576	(134,131,638)	(5,891,432)		(140,023,070)		3,064,423,329		71,048,476	71,048,476	57,337,935	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-GA-3	US TREASURY NOTES 4.000% 12/15/25		01/03/2023	Citigroup	03/10/2023	Morgan Stanley	50,000,000	49,736,328	49,492,188	49,750,475		14,147		14,147			(258,288)	(258,288)	483,516	109,890
91282C-GE-5	US TREASURY NOTES 3.875% 01/15/26		01/30/2023	Barclays Capital	03/10/2023	Barclays Capital	20,000,000	19,949,219	19,726,563	19,950,517		1,298		1,298			(223,954)	(223,954)	122,030	34,254
91282C-HD-6	US TREASURY NOTES 4.250% 05/31/25		06/23/2023	Bank of America Corp	11/07/2023	Wells Fargo Bank	30,000,000	29,749,609	29,623,828	29,799,947		50,337		50,337			(176,119)	(176,119)	560,861	78,962
91282C-HL-8	US TREASURY NOTES 4.625% 06/30/25		07/18/2023	Various	11/07/2023	Wells Fargo Bank	60,000,000	59,812,500	59,599,219	59,840,570		28,070		28,070			(241,351)	(241,351)	987,840	82,948
91282C-HM-6	US TREASURY NOTES 4.500% 07/15/26		07/28/2023	Various	11/21/2023	Wells Fargo Bank	105,000,000	105,354,297	104,573,438	105,310,801		(43,496)		(43,496)			(737,363)	(737,363)	1,669,158	73,370
91282C-HU-8	US TREASURY NOTES 4.375% 08/15/26		09/06/2023	Goldman Sachs	09/13/2023	Wells Fargo Bank	20,000,000	19,800,781	19,816,406	19,801,843		1,062		1,062			14,563	14,563	71,332	54,688
91282C-HY-0	US TREASURY NOTES 4.625% 09/15/26		10/10/2023	Various	11/02/2023	Goldman Sachs	125,000,000	124,260,742	124,472,656	124,275,875		15,133		15,133			196,781	196,781	778,245	339,887
91282C-JC-6	US TREASURY NOTES 4.625% 10/15/26		10/24/2023	Various	11/02/2023	Goldman Sachs	70,000,000	69,446,484	69,707,422	69,450,028		3,543		3,543			257,394	257,394	168,067	85,929
0109999999. Subtotal - Bonds - U.S. Governments							480,000,000	478,109,960	477,011,720	478,180,056		70,094		70,094			(1,168,337)	(1,168,337)	4,841,049	859,928
00218G-AB-8	ARIFL 2023-A A2 5.410% 02/17/32		03/30/2023	Mitsubishi Securities	12/15/2023	Paydown	726,473	726,451	726,473	726,473		22		22					26,650	
02665W-EQ-0	AMERICAN HONDA FINANCE 5.800% 10/03/25		10/02/2023	Mitsubishi Securities	11/15/2023	MarketAxess	1,145,000	1,143,935	1,151,584	1,143,909		(26)		(26)			7,675	7,675	7,932	
126650-DU-1	CVS HEALTH CORP 5.250% 02/21/33		02/13/2023	Barclays Capital	09/21/2023	Various	20,000,000	19,964,600	19,572,000	19,964,585		(15)		(15)			(392,585)	(392,585)	455,000	
165183-CU-6	CFII 2023-1A A1 5.650% 05/15/35		04/19/2023	Mitsubishi Securities	12/15/2023	Paydown	5,483,982	5,483,828	5,483,982	5,483,982		154		154					113,481	
233046-AN-1	DNKN 2021-1A A2I 2.045% 11/20/51		11/03/2023	Various	11/20/2023	Paydown	6,008	5,277	6,008	6,008		731		731					31	22
233258-AB-8	DLLAD 2023-1A A2 5.190% 04/20/26		01/25/2023	JP Morgan Securities Inc	12/20/2023	Paydown	6,398,594	6,398,248	6,398,594	6,398,594		347		347					264,887	
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		02/01/2023	Goldman Sachs	10/25/2023	Paydown	45,000	43,177	45,000	45,000		1,823		1,823					926	41
362541-AB-0	GMALT 2023-1 A2A 5.270% 06/20/25		02/08/2023	Wells Fargo Bank	12/20/2023	Paydown	4,107,996	4,107,660	4,107,996	4,107,996		336		336					141,692	
41285J-AB-4	HDMOT 2023-A A2A 5.320% 06/15/26		02/13/2023	JP Morgan Securities Inc	12/15/2023	Paydown	9,613,835	9,613,587	9,613,835	9,613,835		248		248					333,200	
49456B-AX-9	KINDER MORGAN INC 5.200% 06/01/33		01/26/2023	Barclays Capital	09/19/2023	Various	7,000,000	6,977,810	6,617,260	6,977,769		(41)		(41)			(360,509)	(360,509)	224,611	
539830-BZ-1	LOCKHEED MARTIN CORPORATION 4.450% 05/15/28		05/23/2023	Barclays Capital	12/15/2023	Goldman Sachs	1,546,000	1,543,217	1,550,391	1,543,428		211		211			6,962	6,962	38,985	
666807-CH-3	NORTHROP GRUMMAN CORP 4.700% 03/15/33		02/06/2023	Wells Fargo Bank	12/11/2023	Royal Bank of Canada	10,000,000	9,989,800	9,735,700	9,990,414		614		614			(254,714)	(254,714)	394,278	
67571Q-AB-6	OCTL 2023-2A A2 5.880% 06/20/31		05/17/2023	SMBC Nikko Securities Inc	12/20/2023	Paydown	831,377	831,341	831,377	831,377		36		36					25,704	
73328Q-AB-0	PFAST 2023-1A A2 5.420% 12/22/26		05/17/2023	Wells Fargo Bank	12/22/2023	Paydown	2,871,804	2,871,585	2,871,804	2,871,804		219		219					82,186	
80287G-AB-6	SDART 2023-1 A2 5.360% 05/15/26		01/18/2023	Wells Fargo Bank	12/15/2023	Paydown	13,218,740	13,218,202	13,218,740	13,218,740		538		538					453,550	
87342R-AC-8	BELL 2016-1A A23 4.970% 05/25/46		01/19/2023	Various	11/25/2023	Paydown	95,250	93,775	95,250	95,250		1,475		1,475					2,367	755
87612G-AC-5	TARGA RESOURCES CORP 6.125% 03/15/33		01/03/2023	SRH Truist Securities	11/20/2023	Various	6,877,000	6,867,235	6,888,625	6,868,604		1,369		1,369			20,021	20,021	323,349	
891941-AB-2	TAOT 2023-B A2A 5.280% 05/15/26		05/16/2023	Royal Bank of Canada	12/15/2023	Paydown	1,549,635	1,549,599	1,549,635	1,549,635		36		36					45,911	
89236T-KN-4	TOYOTA MOTOR CREDIT CORP 4.800% 01/10/25		01/09/2023	Citigroup	11/02/2023	Various	20,000,000	19,991,400	19,944,640	19,992,201		801		801			(47,561)	(47,561)	317,600	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							111,516,694	111,420,727	110,408,894	111,429,604		8,878		8,878			(1,020,711)	(1,020,711)	3,252,340	818
2509999998. Total - Bonds							591,516,694	589,530,687	587,420,614	589,609,660		78,972		78,972			(2,189,048)	(2,189,048)	8,093,389	860,746
4509999998. Total - Preferred Stocks																				
047726-30-2	ATLANTA BRAVES HOLDINGS INC C		07/20/2023	Spin Off	08/02/2023	State Street Bank	3.000	15	36	15							21	21		
200525-10-3	COMMERCE BANCSHARES INC		01/12/2023	State Street Bank	12/29/2023	State Street Bank	0.000	2	8	2							6	6		
49177J-10-2	KENVUE INC		08/24/2023	Tax Free Exchange	09/07/2023	State Street Bank	1.000	14	20	14							6	6		
531229-72-2	LIBERTY MEDIA CORP LIBERTY C		08/04/2023	Spin Off	08/17/2023	State Street Bank	2.000	26	60	26							34	34		
531229-74-8	LIBERTY MEDIA CORP LIBERTY A		08/04/2023	Spin Off	08/17/2023	State Street Bank	2.000	11	60	11							49	49		
531229-78-9	LIBERTY MEDIA CORP		08/04/2023	Tax Free Exchange	08/04/2023	State Street Bank	1.000	5	5	5										
531229-81-3	LIBERTY MEDIA CORP A		08/04/2023	Tax Free Exchange	08/04/2023	State Street Bank	1.000	8	8	8										
85512G-10-6	STAR HOLDINGS		03/30/2023	Spin Off	04/17/2023	State Street Bank	10,297.000	64,054	181,066	64,054							117,012	117,012		
92338C-10-3	VERALTO CORP		10/02/2023	Spin Off	10/12/2023	State Street Bank	2.000	12	63	12							51	51		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								64,147	181,326	64,147							117,179	117,179		
5989999998. Total - Common Stocks								64,147	181,326	64,147							117,179	117,179		
5999999999. Total - Preferred and Common Stocks								64,147	181,326	64,147							117,179	117,179		
6009999999 - Totals								589,594,834	587,601,940	589,673,807		78,972		78,972			(2,071,869)	(2,071,869)	8,093,389	860,746

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
NONE										
1999999 - Totals									XXX	XXX

1. Total amount of goodwill nonadmitted $

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
NONE					
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
MPLX LP			12/11/2023	MarketAxess	12/01/2024	2,352,714		1,163			2,376,000	2,351,551	9,653		4.875	5.984	JD		3,861
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,352,714		1,163			2,376,000	2,351,551	9,653		XXX	XXX	XXX		3,861
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,352,714		1,163			2,376,000	2,351,551	9,653		XXX	XXX	XXX		3,861
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						2,352,714		1,163			2,376,000	2,351,551	9,653		XXX	XXX	XXX		3,861
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds						2,352,714		1,163			2,376,000	2,351,551	9,653		XXX	XXX	XXX		3,861
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						2,352,714		1,163			XXX	2,351,551	9,653		XXX	XXX	XXX		3,861

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$ 2,352,714	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
CITIBANK	NEW YORK, NY						XXX
STATE STREET BANK	KANSAS CITY, MO					5,165	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			5,165	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			5,165	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			5,165	XXX

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

1. January		4. April		7. July		10. October	
2. February		5. May		8. August		11. November	
3. March	5,160	6. June	5,160	9. September	5,160	12. December	5,165

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		12/26/2023	5.180	01/04/2024	27,488,120		19,776
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						27,488,120		19,776
0109999999. Total - U.S. Government Bonds						27,488,120		19,776
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						27,488,120		19,776
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						27,488,120		19,776
857492-88-8	STATE STREET TREASURY MMF TRIXX		12/29/2023	5.280		572,836		116,998
31846V-41-9	FIRST AM US TREAS TREAS INS INV		12/29/2023	5.130		1		4
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						572,837		117,002
8609999999 - Total Cash Equivalents						28,060,957		136,778

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 27,488,120	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Insur underwriting collateral	271,132	233,724		
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Insur underwriting collateral			62,941	54,257
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Insur underwriting collateral			145,249	125,210
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	Insur underwriting collateral	217,590	214,589		
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	Insur underwriting collateral			784,345	676,131
33.	New York NY						
34.	North Carolina NC	B	Insur underwriting collateral			397,014	342,239
35.	North Dakota ND						
36.	Ohio OH	B	Insur underwriting collateral	3,195,479	2,754,610		
37.	Oklahoma OK	B	Insur underwriting collateral			387,331	333,892
38.	Oregon OR	B	Insur underwriting collateral			338,914	292,156
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Insur underwriting collateral			183,982	158,599
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Insur underwriting collateral			179,141	154,425
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	3,684,201	3,202,923	2,478,917	2,136,909
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				