PROPERTY AND CASUALTY COMPANIES – ASSOCIATION EDITION

# ANNUAL STATEMENT

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

# SHIELD INDEMNITY INCORPORATED

NAIC Group Code 5020, 5020 NAIC Company Code 16762 Employer's ID Number 83-2537142
*(Current) (Prior)*

| | | | |
|---|---|---|---|
| Organized under the Laws of | OH | State of Domicile or Port of Entry | OH |
| Country of Domicile | US | | |
| Incorporated/Organized | 11/15/2018 | Commenced Business | 12/01/2018 |
| Statutory Home Office | 6185 EMERALD PARKWAY | DUBLIN, OH, US 43016-3248 | |
| Main Administrative Office | 2850 DIXIE HWY, SUITE 100 | | |
| | WATERFORD, MI, US 48328 | 616-662-3900 *(Telephone)* | |
| Mail Address | 2850 DIXIE HWY, SUITE 100 | WATERFORD, MI, US 48328 | |
| Primary Location of Books and Records | 2850 DIXIE HWY, SUITE 100 | | |
| | WATERFORD, MI, US 48328 | 616-662-3900 *(Telephone)* | |
| Internet Website Address | N/A | | |
| Statutory Statement Contact | TRAVIS R HARRISON | 616-662-3900 *(Telephone)* | |
| | ACCOUNTING@UFCIC.COM *(E-Mail)* | 616-871-2490 *(Fax)* | |

OFFICERS

RICHARD J KLIMASZEWSKI, PRESIDENT
BRIAN M LIETZKE, VICE PRESIDENT & SECRETARY
ANTHONY A MODD, EXECUTIVE VICE PRESIDENT & CHIEF LEGAL OFFICER
TRAVIS R HARRISON, TREASURER

DIRECTORS OR TRUSTEES

THOMAS M PARKER
RICHARD J KLIMASZEWSKI
CHRISTOPHER J TIMM
JOHN R LUCKER
ANTHONY A MODD

State of MICHIGAN
County of OAKLAND SS

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

| x | x | x |
|---|---|---|
| Richard J Klimaszewski<br>President | Brian M Lietzke<br>Secretary | Travis R Harrison<br>Chief Financial Officer |

Subscribed and sworn to before me
this ______ day of
______, 2024

x ______

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

# SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 |
| | Amount | Percentage of Column 1 Line 13 | Amount | Securities Lending Reinvested Collateral Amount | Total (Col. 3+4) Amount | Percentage of Column 5 Line 13 |
| 1. Long-term bonds (Schedule D, Part 1): | | | | | | |
| 1.01 U.S. governments | 1,105,765 | 2.3 | 1,105,765 | | 1,105,765 | 2.3 |
| 1.02 All other governments | | | | | | |
| 1.03 U.S. states, territories and possessions, etc. guaranteed | 892,563 | 1.8 | 892,563 | | 892,563 | 1.8 |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 1,118,009 | 2.3 | 1,118,009 | | 1,118,009 | 2.3 |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 17,121,272 | 35.0 | 17,121,272 | | 17,121,272 | 35.0 |
| 1.06 Industrial and miscellaneous | 22,290,842 | 45.5 | 22,290,842 | | 22,290,842 | 45.5 |
| 1.07 Hybrid securities | | | | | | |
| 1.08 Parent, subsidiaries and affiliates | | | | | | |
| 1.09 SVO identified funds | | | | | | |
| 1.10 Unaffiliated bank loans | | | | | | |
| 1.11 Unaffiliated certificates of deposit | | | | | | |
| 1.12 Total long-term bonds | 42,528,451 | 86.9 | 42,528,451 | | 42,528,451 | 86.9 |
| 2. Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and miscellaneous (Unaffiliated) | | | | | | |
| 2.02 Parent, subsidiaries and affiliates | | | | | | |
| 2.03 Total preferred stocks | | | | | | |
| 3. Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) | | | | | | |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) | | | | | | |
| 3.03 Parent, subsidiaries and affiliates Publicly traded | | | | | | |
| 3.04 Parent, subsidiaries and affiliates Other | | | | | | |
| 3.05 Mutual funds | 148,443 | 0.3 | 148,443 | | 148,443 | 0.3 |
| 3.06 Unit investment trusts | | | | | | |
| 3.07 Closed-end funds | | | | | | |
| 3.08 Exchange traded funds | 5,957,237 | 12.2 | 5,957,237 | | 5,957,237 | 12.2 |
| 3.09 Total common stocks | 6,105,680 | 12.5 | 6,105,680 | | 6,105,680 | 12.5 |
| 4. Mortgage loans (Schedule B): | | | | | | |
| 4.01 Farm mortgages | | | | | | |
| 4.02 Residential mortgages | | | | | | |
| 4.03 Commercial mortgages | | | | | | |
| 4.04 Mezzanine real estate loans | | | | | | |
| 4.05 Total valuation allowance | | | | | | |
| 4.06 Total mortgage loans | | | | | | |
| 5. Real estate (Schedule A): | | | | | | |
| 5.01 Properties occupied by company | | | | | | |
| 5.02 Properties held for production of income | | | | | | |
| 5.03 Properties held for sale | | | | | | |
| 5.04 Total real estate | | | | | | |
| 6. Cash, cash equivalents and short-term investments: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | 192,593 | 0.4 | 192,593 | | 192,593 | 0.4 |
| 6.02 Cash equivalents (Schedule E, Part 2) | 131,600 | 0.3 | 131,601 | | 131,601 | 0.3 |
| 6.03 Short-term investments (Schedule DA) | | | – | | – | – |
| 6.04 Total cash, cash equivalents and short-term investments | 324,193 | 0.7 | 324,194 | | 324,194 | 0.7 |
| 7. Contract loans | | | | | | |
| 8. Derivatives (Schedule DB) | | | | | | |
| 9. Other invested assets (Schedule BA) | | | | | | |
| 10. Receivables for securities | | | | | | |
| 11. Securities lending (Schedule DL, Part 1) | | | | XXX | XXX | XXX |
| 12. Other invested assets (Page 2, Line 11) | | | | | | |
| 13. Total invested assets | 48,958,324 | 100.0 | 48,958,325 | | 48,958,325 | 100.0 |

## SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

**NONE**

## SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

**NONE**

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

**NONE**

## SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 47,228,703 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 9,179,703 |
| 3. | Accrual of discount | | 136,793 |
| 4. | Unrealized valuation increase / (decrease): | | |
| | 4.1 Part 1, Column 12 | | |
| | 4.2 Part 2, Section 1, Column 15 | | |
| | 4.3 Part 2, Section 2, Column 13 | 676,002 | |
| | 4.4 Part 4, Column 11 | (20,555) | 655,447 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 7,972 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 8,487,514 |
| 7. | Deduct amortization of premium | | 86,973 |
| 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 | | |
| | 9.4 Part 4, Column 13 | | |
| 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) | | 48,634,131 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 48,634,131 |

## SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | 1<br>Book / Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|
| **BONDS** | | | | |
| Governments (including all obligations guaranteed by governments) | | | | |
| 1. United States | 1,105,765 | 1,021,071 | 1,119,724 | 1,087,000 |
| 2. Canada | | | | |
| 3. Other Countries | | | | |
| 4. Totals | 1,105,765 | 1,021,071 | 1,119,724 | 1,087,000 |
| U.S. States, Territories and Possessions (direct and guaranteed) | | | | |
| 5. Totals | 892,563 | 883,900 | 898,442 | 850,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed) | | | | |
| 6. Totals | 1,118,009 | 1,061,098 | 1,164,496 | 1,045,000 |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions | | | | |
| 7. Totals | 17,121,272 | 16,552,050 | 17,130,520 | 17,357,010 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) | | | | |
| 8. United States | 21,798,976 | 21,427,416 | 21,692,146 | 22,066,489 |
| 9. Canada | | | | |
| 10. Other Countries | 491,866 | 490,023 | 486,820 | 517,000 |
| 11. Totals | 22,290,842 | 21,917,439 | 22,178,965 | 22,583,489 |
| Parent, Subsidiaries and Affiliates | | | | |
| 12. Totals | | | | |
| 13. Total Bonds | 42,528,451 | 41,435,559 | 42,492,147 | 42,922,499 |
| **PREFERRED STOCKS** | | | | |
| Industrial and Miscellaneous (unaffiliated) | | | | |
| 14. United States | | | | XXX |
| 15. Canada | | | | XXX |
| 16. Other Countries | | | | XXX |
| 17. Totals | | | | XXX |
| Parent, Subsidiaries and Affiliates | | | | |
| 18. Totals | | | | XXX |
| 19. Total Preferred Stocks | | | | XXX |
| **COMMON STOCKS** | | | | |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds | | | | |
| 20. United States | 6,105,680 | 6,105,680 | 5,438,960 | XXX |
| 21. Canada | | | | XXX |
| 22. Other Countries | | | | XXX |
| 23. Totals | 6,105,680 | 6,105,680 | 5,438,960 | XXX |
| Parent, Subsidiaries and Affiliates | | | | |
| 24. Totals | | | | XXX |
| 25. Total Common Stocks | 6,105,680 | 6,105,680 | 5,438,960 | XXX |
| 26. Total Stocks | 6,105,680 | 6,105,680 | 5,438,960 | XXX |
| 27. Total Bonds and Stocks | 48,634,131 | 47,541,239 | 47,931,106 | XXX |

# SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1. NAIC 1 | 295,973 | 687,922 | 35,996 | | 85,875 | XXX | 1,105,765 | 2.6 | 1,490,262 | 3.6 | 1,105,765 | |
| 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 | 295,973 | 687,922 | 35,996 | | 85,875 | XXX | 1,105,765 | 2.6 | 1,490,262 | 3.6 | 1,105,765 | |
| 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 | | 250,000 | 461,800 | 180,762 | | XXX | 892,563 | 2.1 | 915,455 | 2.2 | 892,563 | |
| 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 | | 250,000 | 461,800 | 180,762 | | XXX | 892,563 | 2.1 | 915,455 | 2.2 | 892,563 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1. NAIC 1 | 25,000 | 863,953 | 229,056 | | | XXX | 1,118,009 | 2.6 | 2,414,791 | 5.8 | 1,118,009 | |
| 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 | 25,000 | 863,953 | 229,056 | | | XXX | 1,118,009 | 2.6 | 2,414,791 | 5.8 | 1,118,009 | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1. NAIC 1 | 856,736 | 4,688,819 | 6,029,332 | 4,141,507 | 1,404,879 | XXX | 17,121,272 | 40.3 | 15,464,004 | 36.9 | 17,121,272 | |
| 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 | 856,736 | 4,688,819 | 6,029,332 | 4,141,507 | 1,404,879 | XXX | 17,121,272 | 40.3 | 15,464,004 | 36.9 | 17,121,272 | |

## 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial and Miscellaneous (unaffiliated) | | | | | | | | | | | | |
| 6.1. NAIC 1 | 2,433,412 | 12,958,052 | 2,106,374 | | | XXX | 17,497,838 | 41.1 | 18,505,793 | 44.1 | 17,497,838 | |
| 6.2. NAIC 2 | 499,970 | 3,782,457 | 498,652 | | 11,926 | XXX | 4,793,004 | 11.3 | 3,128,136 | 7.5 | 4,793,004 | |
| 6.3. NAIC 3 | | | | | | XXX | | | | | | |
| 6.4. NAIC 4 | | | | | | XXX | | | | | | |
| 6.5. NAIC 5 | | | | | | XXX | | | | | | |
| 6.6. NAIC 6 | | | | | | XXX | | | | | | |
| 6.7. Totals | 2,933,382 | 16,740,509 | 2,605,026 | | 11,926 | XXX | 22,290,842 | 52.4 | 21,633,929 | 51.6 | 22,290,842 | |
| 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 12. Total Bonds Current Year | | | | | | | | | | | | |
| 12.1. NAIC 1 | (d) 3,611,120 | 19,448,744 | 8,862,558 | 4,322,269 | 1,490,755 | | 37,735,446 | 88.7 | XXX | XXX | 37,735,446 | |
| 12.2. NAIC 2 | (d) 499,970 | 3,782,457 | 498,652 | | 11,926 | | 4,793,004 | 11.3 | XXX | XXX | 4,793,004 | |
| 12.3. NAIC 3 | (d) | | | | | | | | XXX | XXX | | |
| 12.4. NAIC 4 | (d) | | | | | | | | XXX | XXX | | |
| 12.5. NAIC 5 | (d) | | | | | | (c) | | XXX | XXX | | |
| 12.6. NAIC 6 | (d) | | | | | | (c) | | XXX | XXX | | |
| 12.7. Totals | 4,111,090 | 23,231,201 | 9,361,210 | 4,322,269 | 1,502,680 | | (b) 42,528,451 | 100.0 | XXX | XXX | 42,528,451 | |
| 12.8. Line 12.7 as a % of Col. 7 | 9.7 | 54.6 | 22.0 | 10.2 | 3.5 | | 100.0 | XXX | XXX | XXX | 100.0 | |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.1. NAIC 1 | 1,772,583 | 21,387,282 | 11,297,014 | 3,388,795 | 944,631 | | XXX | XXX | 38,790,305 | 92.5 | 38,790,305 | |
| 13.2. NAIC 2 | | 1,876,785 | 1,239,376 | | 11,974 | | XXX | XXX | 3,128,136 | 7.5 | 3,128,136 | |
| 13.3. NAIC 3 | | | | | | | XXX | XXX | | | | |
| 13.4. NAIC 4 | | | | | | | XXX | XXX | | | | |
| 13.5. NAIC 5 | | | | | | | XXX | XXX | (c) | | | |
| 13.6. NAIC 6 | | | | | | | XXX | XXX | (c) | | | |
| 13.7. Totals | 1,772,583 | 23,264,067 | 12,536,391 | 3,388,795 | 956,605 | | XXX | XXX | (b) 41,918,441 | 100.0 | 41,918,441 | |
| 13.8. Line 13.7 as a % of Col. 9 | 4.2 | 55.5 | 29.9 | 8.1 | 2.3 | | XXX | XXX | 100.0 | XXX | 100.0 | |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.1. NAIC 1 | 3,611,120 | 19,448,744 | 8,862,558 | 4,322,269 | 1,490,755 | | 37,735,446 | 88.7 | 38,790,305 | 92.5 | 37,735,446 | XXX |
| 14.2. NAIC 2 | 499,970 | 3,782,457 | 498,652 | | 11,926 | | 4,793,004 | 11.3 | 3,128,136 | 7.5 | 4,793,004 | XXX |
| 14.3. NAIC 3 | | | | | | | | | | | | XXX |
| 14.4. NAIC 4 | | | | | | | | | | | | XXX |
| 14.5. NAIC 5 | | | | | | | | | | | | XXX |
| 14.6. NAIC 6 | | | | | | | | | | | | XXX |
| 14.7. Totals | 4,111,090 | 23,231,201 | 9,361,210 | 4,322,269 | 1,502,680 | | 42,528,451 | 100.0 | 41,918,441 | 100.0 | 42,528,451 | XXX |
| 14.8. Line 14.7 as a % of Col. 7 | 9.7 | 54.6 | 22.0 | 10.2 | 3.5 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.9. Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | 9.7 | 54.6 | 22.0 | 10.2 | 3.5 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.1. NAIC 1 | | | | | | | | | | | XXX | |
| 15.2. NAIC 2 | | | | | | | | | | | XXX | |
| 15.3. NAIC 3 | | | | | | | | | | | XXX | |
| 15.4. NAIC 4 | | | | | | | | | | | XXX | |
| 15.5. NAIC 5 | | | | | | | | | | | XXX | |
| 15.6. NAIC 6 | | | | | | | | | | | XXX | |
| 15.7. Totals | | | | | | | | | | | XXX | |
| 15.8. Line 15.7 as a % of Col. 7 | | | | | | | | XXX | XXX | XXX | XXX | |
| 15.9. Line 15.7 as a % of Line 12.7, Col. 7, Section 12 | | | | | | | | XXX | XXX | XXX | XXX | |

(a) Includes $ 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 of bonds with 5GI designations, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ ; NAIC 2 $ ; NAIC 3 $ ; NAIC 4 $ ; NAIC 5 $ ; NAIC 6 $ .

# SCHEDULE D – PART 1A – SECTION 2

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01. Issuer Obligations | 295,973 | 687,922 | 35,996 | | 85,875 | XXX | 1,105,765 | 2.6 | 1,490,262 | 3.6 | 1,105,765 | |
| 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 | 295,973 | 687,922 | 35,996 | | 85,875 | XXX | 1,105,765 | 2.6 | 1,490,262 | 3.6 | 1,105,765 | |
| 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 | | 250,000 | 461,800 | 180,762 | | XXX | 892,563 | 2.1 | 915,455 | 2.2 | 892,563 | |
| 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 | | 250,000 | 461,800 | 180,762 | | XXX | 892,563 | 2.1 | 915,455 | 2.2 | 892,563 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01. Issuer Obligations | 25,000 | 863,953 | 229,056 | | | XXX | 1,118,009 | 2.6 | 2,414,791 | 5.8 | 1,118,009 | |
| 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 | 25,000 | 863,953 | 229,056 | | | XXX | 1,118,009 | 2.6 | 2,414,791 | 5.8 | 1,118,009 | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01. Issuer Obligations | 8,435 | 1,327,289 | 2,983,431 | 418,747 | | XXX | 4,737,902 | 11.1 | 4,915,640 | 11.7 | 4,737,902 | |
| 5.02. Residential Mortgage-Backed Securities | 848,300 | 3,361,530 | 3,045,901 | 3,546,259 | 1,404,879 | XXX | 12,206,869 | 28.7 | 10,548,365 | 25.2 | 12,206,869 | |
| 5.03. Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 5.04. Other Loan-Backed and Structured Securities | | | | 176,501 | | XXX | 176,501 | 0.4 | | | 176,501 | |
| 5.05. Totals | 856,736 | 4,688,819 | 6,029,332 | 4,141,507 | 1,404,879 | XXX | 17,121,272 | 40.3 | 15,464,004 | 36.9 | 17,121,272 | |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01. Issuer Obligations | 996,706 | 12,610,223 | 1,122,642 | | 11,926 | XXX | 14,741,497 | 34.7 | 15,274,464 | 36.4 | 14,741,497 | |
| 6.02. Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 6.03. Commercial Mortgage-Backed Securities | | 1,168,107 | 1,482,384 | | | XXX | 2,650,490 | 6.2 | 1,974,638 | 4.7 | 2,650,490 | |
| 6.04. Other Loan-Backed and Structured Securities | 1,936,676 | 2,962,179 | | | | XXX | 4,898,855 | 11.5 | 4,384,827 | 10.5 | 4,898,855 | |
| 6.05. Totals | 2,933,382 | 16,740,509 | 2,605,026 | | 11,926 | XXX | 22,290,842 | 52.4 | 21,633,929 | 51.6 | 22,290,842 | |
| 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>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 | 1,326,113 | 15,739,386 | 4,832,925 | 599,509 | 97,801 | XXX | 22,595,735 | 53.1 | XXX | XXX | 22,595,735 | |
| 12.02. Residential Mortgage-Backed Securities | 848,300 | 3,361,530 | 3,045,901 | 3,546,259 | 1,404,879 | XXX | 12,206,869 | 28.7 | XXX | XXX | 12,206,869 | |
| 12.03. Commercial Mortgage-Backed Securities | | 1,168,107 | 1,482,384 | | | XXX | 2,650,490 | 6.2 | XXX | XXX | 2,650,490 | |
| 12.04. Other Loan-Backed and Structured Securities | 1,936,676 | 2,962,179 | | 176,501 | | XXX | 5,075,356 | 11.9 | XXX | XXX | 5,075,356 | |
| 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 | 4,111,090 | 23,231,201 | 9,361,210 | 4,322,269 | 1,502,680 | | 42,528,451 | 100.0 | XXX | XXX | 42,528,451 | |
| 12.10. Lines 12.09 as a % Col. 7 | 9.7 | 54.6 | 22.0 | 10.2 | 3.5 | | 100.0 | XXX | XXX | XXX | 100.0 | |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.01. Issuer Obligations | 903,051 | 15,675,936 | 7,692,861 | 640,413 | 98,350 | XXX | XXX | XXX | 25,010,611 | 59.7 | 25,010,611 | |
| 13.02. Residential Mortgage-Backed Securities | 622,259 | 3,450,577 | 2,868,892 | 2,748,381 | 858,255 | XXX | XXX | XXX | 10,548,364 | 25.2 | 10,548,365 | |
| 13.03. Commercial Mortgage-Backed Securities | | | 1,974,638 | | | XXX | XXX | XXX | 1,974,638 | 4.7 | 1,974,638 | |
| 13.04. Other Loan-Backed and Structured Securities | 247,272 | 4,137,555 | | | | XXX | XXX | XXX | 4,384,827 | 10.5 | 4,384,827 | |
| 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 | 1,772,583 | 23,264,067 | 12,536,391 | 3,388,795 | 956,605 | | XXX | XXX | 41,918,441 | 100.0 | 41,918,441 | |
| 13.10. Line 13.09 as a % of Col. 9 | 4.2 | 55.5 | 29.9 | 8.1 | 2.3 | | XXX | XXX | 100.0 | XXX | 100.0 | |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.01. Issuer Obligations | 1,326,113 | 15,739,386 | 4,832,925 | 599,509 | 97,801 | XXX | 22,595,735 | 53.1 | 25,010,611 | 59.7 | 22,595,735 | XXX |
| 14.02. Residential Mortgage-Backed Securities | 848,300 | 3,361,530 | 3,045,901 | 3,546,259 | 1,404,879 | XXX | 12,206,869 | 28.7 | 10,548,365 | 25.2 | 12,206,869 | XXX |
| 14.03. Commercial Mortgage-Backed Securities | | 1,168,107 | 1,482,384 | | | XXX | 2,650,490 | 6.2 | 1,974,638 | 4.7 | 2,650,490 | XXX |
| 14.04. Other Loan-Backed and Structured Securities | 1,936,676 | 2,962,179 | | 176,501 | | XXX | 5,075,356 | 11.9 | 4,384,827 | 10.5 | 5,075,356 | 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 | 4,111,090 | 23,231,201 | 9,361,210 | 4,322,269 | 1,502,680 | | 42,528,451 | 100.0 | 41,918,441 | 100.0 | 42,528,451 | XXX |
| 14.10. Line 14.09 as a % of Col. 7 | 9.7 | 54.6 | 22.0 | 10.2 | 3.5 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.11. Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 9.7 | 54.6 | 22.0 | 10.2 | 3.5 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.01. Issuer Obligations | | | | | | XXX | | | | | XXX | |
| 15.02. Residential Mortgage-Backed Securities | | | | | | XXX | | | | | XXX | |
| 15.03. Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | XXX | |
| 15.04. Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | XXX | |
| 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 | | | | | | | | | | | XXX | |
| 15.10. Line 15.09 as a % of Col. 7 | | | | | | | | XXX | XXX | XXX | XXX | |
| 15.11. Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | | | | | | | | XXX | XXX | XXX | XXX | |

## SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | | | | | |
| 2. Cost of short-term investments acquired | 246,878 | 246,878 | | | |
| 3. Accrual of discount | 2,906 | 2,906 | | | |
| 4. Unrealized valuation increase / (decrease) | | | | | |
| 5. Total gain (loss) on disposals | (2) | (2) | | | |
| 6. Deduct consideration received on disposals | 249,782 | 249,782 | | | |
| 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) | – | – | | | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | – | – | | | |

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

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

(SI-14) Schedule DB - Verification

**NONE**

## SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual Funds | 4<br>Other (a) |
|---|---|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 270,721 | | 270,721 | |
| 2. | Cost of cash equivalents acquired | 7,522,046 | | 7,522,046 | |
| 3. | Accrual of discount | | | | |
| 4. | Unrealized valuation increase / (decrease) | | | | |
| 5. | Total gain (loss) on disposals | | | | |
| 6. | Deduct consideration received on disposals | 7,661,166 | | 7,661,166 | |
| 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) | 131,601 | | 131,601 | |
| 11. | Deduct total nonadmitted amounts | | | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 131,601 | | 131,601 | |

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

(E-01) Schedule A - Part 1
**NONE**

(E-02) Schedule A - Part 2
**NONE**

(E-03) Schedule A - Part 3
**NONE**

(E-04) Schedule B - Part 1
**NONE**

(E-05) Schedule B - Part 2
**NONE**

(E-06) Schedule B - Part 3
**NONE**

(E-07) Schedule BA - Part 1
**NONE**

(E-08) Schedule BA - Part 2
**NONE**

(E-09) Schedule BA - Part 3
**NONE**

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book / Adjusted Carrying Value 12 | Change in Book / Adjusted Carrying Value 13 | Change in Book / Adjusted Carrying Value 14 | Change in Book / Adjusted Carrying Value 15 | Interest 16 | Interest 17 | Interest 18 | Interest 19 | Interest 20 | Dates 21 | Dates 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used To Obtain Fair Value | Fair Value | Par Value | Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| **U.S. Governments, Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 912810-RH-3 | UNITED STATES TREASURY | | | | 1.A | 18,856 | 84.676 | 13,548 | 16,000 | 18,579 | | (99) | | | 3.125 | 2.148 | FA | 189 | 500 | 03/16/2022 | 08/15/2044 |
| 912810-RU-4 | UNITED STATES TREASURY | | | | 1.A | 21,632 | 80.074 | 15,214 | 19,000 | 21,404 | | (81) | | | 2.875 | 2.166 | MN | 71 | 546 | 03/28/2022 | 11/15/2046 |
| 912810-SF-6 | UNITED STATES TREASURY | | | | 1.A | 46,892 | 81.371 | 29,294 | 36,000 | 45,892 | | (320) | | | 3.000 | 1.648 | FA | 408 | 1,080 | 04/13/2022 | 02/15/2049 |
| 912828-2R-0 | UNITED STATES TREASURY | | | | 1.A | 100,536 | 94.313 | 86,768 | 92,000 | 96,745 | | (1,287) | | | 2.250 | 0.802 | FA | 782 | 2,070 | 08/24/2021 | 08/15/2027 |
| 912828-G3-8 | UNITED STATES TREASURY | | | | 1.A | 53,319 | 97.762 | 48,881 | 50,000 | 50,812 | | (928) | | | 2.250 | 0.381 | MN | 145 | 1,125 | 07/27/2021 | 11/15/2024 |
| 912828-J2-7 | UNITED STATES TREASURY | | | | 1.A | 286,198 | 97.059 | 269,824 | 278,000 | 280,968 | | (2,616) | | | 2.000 | 1.041 | FA | 2,100 | 5,560 | 12/28/2021 | 02/15/2025 |
| 912828-P4-6 | UNITED STATES TREASURY | | | | 1.A | 30,431 | 94.762 | 27,481 | 29,000 | 29,600 | | (280) | | | 1.625 | 0.641 | FA | 178 | 471 | 01/26/2022 | 02/15/2026 |
| 912828-XX-3 | UNITED STATES TREASURY | | | | 1.A | 217,847 | 98.441 | 208,695 | 212,000 | 213,170 | | (2,337) | | | 2.000 | 0.886 | JD | 2,132 | 4,240 | 12/28/2021 | 06/30/2024 |
| 912828-ZL-7 | UNITED STATES TREASURY | | | | 1.A | 42,137 | 94.633 | 39,746 | 42,000 | 42,039 | | (29) | | | 0.375 | 0.305 | AO | 27 | 158 | 05/27/2021 | 04/30/2025 |
| 91282C-AZ-4 | UNITED STATES TREASURY | | | | 1.A | 35,719 | 92.863 | 33,431 | 36,000 | 35,881 | | 61 | | | 0.375 | 0.548 | MN | 12 | 135 | 05/27/2021 | 11/30/2025 |
| 91282C-BL-4 | UNITED STATES TREASURY | | | | 1.A | 35,642 | 83.473 | 30,885 | 37,000 | 35,996 | | 132 | | | 1.125 | 1.528 | FA | 157 | 416 | 01/26/2022 | 02/15/2031 |
| 91282C-BR-1 | UNITED STATES TREASURY | | | | 1.A | 31,895 | 99.004 | 31,681 | 32,000 | 31,991 | | 43 | | | 0.250 | 0.384 | MS | 24 | 80 | 01/26/2022 | 03/15/2024 |
| 91282C-CF-6 | UNITED STATES TREASURY | | | | 1.A | 13,958 | 92.309 | 12,923 | 14,000 | 13,979 | | 8 | | | 0.750 | 0.812 | MN | 9 | 105 | 06/09/2021 | 05/31/2026 |
| 91282C-DQ-1 | UNITED STATES TREASURY | | | | 1.A | 34,372 | 92.305 | 32,307 | 35,000 | 34,614 | | 125 | | | 1.250 | 1.628 | JD | 220 | 438 | 01/18/2022 | 12/31/2026 |
| 912833-PC-8 | UNITED STATES TREASURY | SD | | | 1.A | 150,291 | 88.298 | 140,394 | 159,000 | 154,095 | | 1,569 | | | | 1.017 | N/A | | | 07/30/2021 | 02/15/2027 |
| 0019999999 – U.S. Governments, Issuer Obligations | | | | | | 1,119,724 | XXX | 1,021,071 | 1,087,000 | 1,105,765 | | (6,040) | | | XXX | XXX | XXX | 6,453 | 16,924 | XXX | XXX |
| 0109999999 – Subtotals – U.S. Governments | | | | | | 1,119,724 | XXX | 1,021,071 | 1,087,000 | 1,105,765 | | (6,040) | | | XXX | XXX | XXX | 6,453 | 16,924 | XXX | XXX |
| **U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 13063A-5E-0 | CALIFORNIA ST | | | 1 | 1.D FE | 183,191 | 121.351 | 182,027 | 150,000 | 180,762 | | (2,249) | | | 7.500 | 4.927 | AO | 2,813 | 11,250 | 11/30/2022 | 04/01/2034 |
| 20772K-QL-6 | CONNECTICUT ST | | | 1 | 1.D FE | 250,000 | 98.327 | 245,818 | 250,000 | 250,000 | | | | | 3.875 | 3.875 | JD | 431 | 9,688 | 05/26/2022 | 06/15/2028 |
| 20772K-QM-4 | CONNECTICUT ST | | | 1 | 1.D FE | 250,190 | 98.093 | 245,233 | 250,000 | 250,151 | | (24) | | | 3.975 | 3.963 | JD | 442 | 9,938 | 05/31/2022 | 06/15/2029 |
| 419792-M7-8 | HAWAII ST | | | 1 | 1.C FE | 150,000 | 102.060 | 153,090 | 150,000 | 150,000 | | | | | 4.821 | 4.822 | AO | 241 | | 12/07/2023 | 10/01/2032 |
| 93974E-LP-9 | WASHINGTON ST | | | 2 | 1.B FE | 65,061 | 115.467 | 57,734 | 50,000 | 61,649 | | (1,546) | | | 5.000 | 1.519 | FA | 1,042 | 2,500 | 10/05/2021 | 02/01/2036 |
| 0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations | | | | | | 898,442 | XXX | 883,900 | 850,000 | 892,563 | | (3,820) | | | XXX | XXX | XXX | 4,967 | 33,375 | XXX | XXX |
| 0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | 898,442 | XXX | 883,900 | 850,000 | 892,563 | | (3,820) | | | XXX | XXX | XXX | 4,967 | 33,375 | XXX | XXX |
| **U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 145814-TG-4 | CARSON CITY NEV SCH DIST | | | | 1.D FE | 107,291 | 115.925 | 92,740 | 80,000 | 101,251 | | (2,719) | | | 5.000 | 1.239 | JD | 333 | 4,000 | 09/28/2021 | 06/01/2031 |
| 388046-LJ-1 | GRANT CNTY WASH SCH DIST NO 161 MOSES LA | | | 2 | 1.A FE | 66,654 | 104.728 | 57,600 | 55,000 | 64,288 | | (1,086) | | | 4.000 | 1.710 | JD | 183 | 2,200 | 09/29/2021 | 12/01/2037 |
| 495242-N4-7 | KING CNTY WASH SCH DIST NO 412 SHORELINE | | | 2 | 1.B FE | 64,773 | 102.509 | 56,380 | 55,000 | 61,883 | | (1,344) | | | 4.000 | 1.359 | JD | 183 | 2,200 | 10/28/2021 | 12/01/2036 |
| 569203-NQ-1 | MARION & POLK CNTYS ORE SCH DIST NO 24J | | | 2 | 1.B FE | 94,442 | 110.015 | 82,511 | 75,000 | 87,609 | | (2,746) | | | 5.000 | 1.119 | JD | 167 | 3,750 | 06/24/2021 | 06/15/2035 |
| 625482-GU-2 | MULTNOMAH-CLACKAMAS CNTYS ORE SCH DIST N | | | 2 | 1.B FE | 68,790 | 108.225 | 59,524 | 55,000 | 63,057 | | (2,296) | | | 5.000 | 0.699 | JD | 122 | 2,750 | 06/24/2021 | 06/15/2028 |
| 68587F-AY-0 | OREGON ED DISTS FULL FAITH & CR PENSION | | | | 1.C FE | 261,663 | 88.670 | 266,010 | 300,000 | 270,968 | | 5,802 | | | 1.530 | 3.898 | JD | 2,308 | 2,295 | 05/16/2022 | 06/30/2028 |
| 741701-5P-7 | PRINCE GEORGE'S COUNTY | | | 2 | 1.A FE | 67,172 | 107.153 | 58,934 | 55,000 | 63,516 | | (1,483) | | | 4.000 | 1.109 | JJ | 1,014 | 2,200 | 07/01/2021 | 07/15/2031 |
| 758449-QM-7 | REEDY CREEK IMPT DIST FLA | | | 2 | 1.D FE | 131,976 | 104.977 | 115,475 | 110,000 | 121,480 | | (4,700) | | | 5.000 | 0.638 | JD | 458 | 5,500 | 09/30/2021 | 06/01/2027 |
| 801889-RD-0 | SANTA FE CNTY N MEX | | | | 1.A FE | 212,881 | 103.445 | 191,373 | 185,000 | 200,562 | | (6,159) | | | 4.000 | 0.605 | JJ | 3,700 | 7,400 | 12/28/2021 | 07/01/2026 |
| 806640-XN-3 | SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH D | | | 2 | 1.A FE | 26,252 | 100.151 | 25,038 | 25,000 | 25,000 | | (97) | | | 5.000 | 5.000 | FA | 521 | 1,250 | 12/28/2021 | 02/01/2026 |
| 940859-CZ-2 | WASHOE CNTY NEV SCH DIST | | | 2 | 1.D FE | 62,602 | 111.026 | 55,513 | 50,000 | 58,393 | | (1,698) | | | 5.000 | 1.339 | AO | 625 | 2,500 | 06/29/2021 | 10/01/2034 |
| 0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations | | | | | | 1,164,496 | XXX | 1,061,098 | 1,045,000 | 1,118,009 | | (18,527) | | | XXX | XXX | XXX | 9,615 | 36,045 | XXX | XXX |
| 0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | 1,164,496 | XXX | 1,061,098 | 1,045,000 | 1,118,009 | | (18,527) | | | XXX | XXX | XXX | 9,615 | 36,045 | XXX | XXX |
| **U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 19648G-CS-9 | COLORADO HOUSING AND FINANCE AUTHORITY | | | 2 | 1.A FE | 254,098 | 106.121 | 265,303 | 250,000 | 254,041 | | (57) | | | 6.500 | 6.248 | MN | 2,392 | | 10/04/2023 | 05/01/2054 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used To Obtain Fair Value | Fair Value | Par Value | Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 20281P-KL-5 | COMMONWEALTH FING AUTH PA REV | | | 1 | 1.F FE | 143,706 | 93.928 | 140,892 | 150,000 | 144,332 | | 474 | | | 4.014 | 4.511 | JD | 502 | 6,021 | 09/07/2022 | 06/01/2033 |
| 239007-CY-1 | DAVIS CNTY UTAH MUN BLDG AUTH LEASE REV | | | | 1.C FE | 50,600 | 106.479 | 42,592 | 40,000 | 44,947 | | (1,726) | | | 5.000 | 0.590 | MN | 333 | 2,000 | 09/11/2020 | 11/01/2026 |
| 31359M-GK-3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 12,125 | 115.099 | 9,208 | 8,000 | 10,884 | | (401) | | | 6.625 | 1.152 | MN | 68 | 530 | 12/03/2020 | 11/15/2030 |
| 34074M-UU-3 | FLORIDA HSG FIN CORP REV | | | | 1.A FE | 45,000 | 94.790 | 42,656 | 45,000 | 45,000 | | | | | 0.700 | 0.700 | JJ | 158 | 315 | 09/23/2020 | 07/01/2025 |
| 366133-QE-9 | GARLAND TEX ELEC UTIL SYS REV | | | | 1.E FE | 37,939 | 110.654 | 33,196 | 30,000 | 35,693 | | (1,060) | | | 5.000 | 1.200 | MS | 500 | 1,500 | 11/10/2021 | 03/01/2029 |
| 46257T-EW-5 | IOWA ST SPL OBLIG | | | 2 | 1.C FE | 76,828 | 112.374 | 67,424 | 60,000 | 71,713 | | (2,076) | | | 5.000 | 1.259 | JD | 250 | 3,000 | 07/01/2021 | 06/01/2034 |
| 49151E-7B-3 | KENTUCKY ST PPTY & BLDGS COMMN REVS | | | 1 | 1.F FE | 217,982 | 103.648 | 207,296 | 200,000 | 215,053 | | (1,834) | | | 5.921 | 4.623 | MN | 1,974 | 11,842 | 05/16/2022 | 11/01/2030 |
| 576004-HF-5 | MASSACHUSETTS (COMMONWEALTH OF) | | | 1 | 1.B FE | 323,317 | 97.147 | 335,157 | 345,000 | 325,755 | | 2,250 | | | 3.881 | 4.825 | JJ | 6,174 | 11,716 | 11/29/2022 | 01/15/2031 |
| 61051P-CR-3 | MONROE CNTY FLA SCH BRD CTFS PARTN | | | 2 | 1.D FE | 83,262 | 105.568 | 73,898 | 70,000 | 80,436 | | (1,301) | | | 4.000 | 1.840 | JD | 233 | 2,800 | 09/29/2021 | 06/01/2037 |
| 61075T-WU-8 | MONROE CNTY N Y INDL DEV CORP REV | | | | 1.D FE | 502,541 | 102.443 | 512,215 | 500,000 | 502,534 | | (7) | | | 5.130 | 5.062 | JJ | 855 | | 12/06/2023 | 07/01/2033 |
| 64465Q-DB-9 | NEW HAMPSHIRE MUN BD BK | | | | 1.B FE | 234,850 | 95.306 | 238,265 | 250,000 | 243,562 | | 5,558 | | | 0.713 | 3.066 | FA | 673 | 1,783 | 05/31/2022 | 02/15/2025 |
| 64711P-GV-6 | NEW MEXICO FIN AUTH REV | | | | 1.B FE | 76,869 | 111.004 | 66,602 | 60,000 | 70,427 | | (2,299) | | | 5.000 | 0.969 | JD | 250 | 3,000 | 02/25/2021 | 06/01/2028 |
| 64971X-JB-5 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | | 1 | 1.B FE | 171,084 | 96.766 | 169,341 | 175,000 | 172,837 | | 1,124 | | | 2.740 | 3.442 | MN | 799 | 4,795 | 06/02/2022 | 11/01/2025 |
| 649902-T2-9 | NEW YORK STATE DORMITORY AUTHORITY | | | 1 | 1.B FE | 689,823 | 102.239 | 664,554 | 650,000 | 682,646 | | (4,454) | | | 5.500 | 4.560 | MS | 10,526 | 35,750 | 05/16/2022 | 03/15/2030 |
| 88258M-AA-3 | TEXAS NATURAL GAS SECURITIZATION FINANCE | | | 1 | 1.A FE | 175,000 | 101.914 | 178,350 | 175,000 | 175,000 | | | | | 5.102 | 5.103 | MS | 2,976 | 3,919 | 03/10/2023 | 04/01/2035 |
| 88278P-ZK-3 | TEXAS ST UNIV SYS FING REV | | | 2 | 1.C FE | 169,634 | 86.946 | 173,892 | 200,000 | 169,815 | | 181 | | | 2.938 | 5.004 | MS | 1,730 | | 12/05/2023 | 03/15/2033 |
| 898735-UU-7 | TUCSON ARIZ CTFS PARTN | | | 1 | 1.E FE | 159,096 | 76.385 | 152,770 | 200,000 | 163,106 | | 2,429 | | | 2.282 | 4.336 | JJ | 2,282 | 4,564 | 04/27/2022 | 07/01/2035 |
| 913366-KV-1 | UNIV CALIF REGTS MED CTR POOLED REV | | | 1 | 1.D FE | 200,000 | 95.944 | 191,888 | 200,000 | 200,000 | | | | | 4.132 | 4.132 | MN | 1,056 | 8,264 | 04/28/2022 | 05/15/2032 |
| 914713-P2-2 | UNIVERSITY N C CHAPEL HILL REV | | | 1 | 1.A FE | 164,654 | 89.777 | 157,110 | 175,000 | 165,890 | | 749 | | | 3.327 | 3.975 | JD | 485 | 5,822 | 04/28/2022 | 12/01/2036 |
| 917567-CD-9 | UTAH TRAN AUTH SALES TAX REV | | | 2 | 1.D FE | 70,316 | 100.500 | 65,325 | 65,000 | 67,677 | | (1,067) | | | 3.000 | 1.290 | JD | 87 | 1,950 | 06/30/2021 | 12/15/2028 |
| 924190-YP-0 | VERMONT HSG FIN AGY | | | 2 | 1.B FE | 151,662 | 104.725 | 157,088 | 150,000 | 151,633 | | (29) | | | 6.250 | 6.088 | MN | 2,240 | | 09/21/2023 | 11/01/2053 |
| 928075-FV-7 | VIRGINIA PORT AUTH COMWLTH PORT FD REV | | | 1 | 1.B FE | 497,820 | 98.050 | 490,250 | 500,000 | 498,834 | | 742 | | | 3.520 | 3.681 | JJ | 8,800 | 17,600 | 08/22/2022 | 07/01/2025 |
| 928172-8D-0 | VIRGINIA ST PUB BLDG AUTH PUB FACS REV | | | 2 | 1.B FE | 98,157 | 106.457 | 90,488 | 85,000 | 95,823 | | (1,299) | | | 4.000 | 2.170 | FA | 1,417 | 3,400 | 03/04/2022 | 08/01/2037 |
| 92817T-GG-5 | VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC | | | 2 | 1.A FE | 54,939 | 106.273 | 47,823 | 45,000 | 50,086 | | (1,948) | | | 5.000 | 0.586 | FA | 938 | 2,250 | 06/24/2021 | 08/01/2027 |
| 940157-4W-7 | WASHINGTON SUBURBAN SANITARY DISTRICT | | | | 1.A FE | 107,688 | 111.404 | 94,693 | 85,000 | 100,177 | | (3,356) | | | 5.000 | 0.869 | JD | 354 | 4,250 | 09/29/2021 | 06/01/2028 |
| 0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations | | | | | | 4,768,989 | XXX | 4,668,274 | 4,713,000 | 4,737,902 | | (9,407) | | | XXX | XXX | XXX | 48,052 | 137,070 | XXX | XXX |
| **U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 3132CW-C9-3 | FH SB0096 - RMBS | | | 4 | 1.A | 816 | 98.176 | 759 | 773 | 810 | | (3) | | | 3.500 | 2.091 | MON | 2 | 27 | 08/10/2020 | 05/01/2034 |
| 3132DN-JY-0 | FH SD1179 - RMBS | | | 4 | 1.A | 1,065,625 | 89.105 | 1,027,382 | 1,153,001 | 1,072,929 | | 4,226 | | | 3.000 | 3.936 | MON | 2,883 | 34,590 | 06/22/2022 | 06/01/2052 |
| 3132DP-GG-7 | FH SD1999 - RMBS | | | 4 | 1.A | 704,376 | 99.060 | 690,313 | 696,863 | 703,739 | | (638) | | | 5.000 | 4.849 | MON | 2,904 | 29,036 | 01/26/2023 | 12/01/2052 |
| 3132DW-C8-4 | FH SD8195 - RMBS | | | 4 | 1.A | 10,557 | 88.428 | 9,208 | 10,413 | 10,539 | | (7) | | | 3.000 | 2.840 | MON | 26 | 312 | 03/10/2022 | 02/01/2052 |
| 3132DW-CW-1 | FH SD8185 - RMBS | | | 4 | 1.A | 1,615 | 92.159 | 1,435 | 1,557 | 1,608 | | (3) | | | 3.500 | 3.029 | MON | 5 | 54 | 02/07/2022 | 12/01/2051 |
| 3132DW-DT-7 | FH SD8214 - RMBS | | | 4 | 1.A | 18,855 | 91.751 | 17,505 | 19,079 | 18,879 | | 11 | | | 3.500 | 3.633 | MON | 56 | 668 | 04/08/2022 | 05/01/2052 |
| 3133AJ-YN-7 | FH QC0717 - RMBS | | | 4 | 1.A | 2,048 | 88.602 | 1,749 | 1,974 | 2,041 | | (2) | | | 3.000 | 2.540 | MON | 5 | 59 | 12/08/2021 | 04/01/2051 |
| 3133AQ-JF-5 | FH QC5662 - RMBS | | | 4 | 1.A | 1,144 | 92.165 | 1,032 | 1,120 | 1,142 | | (1) | | | 3.500 | 3.206 | MON | 3 | 39 | 03/09/2022 | 08/01/2051 |
| 3133BA-Q5-3 | FH QE1376 - RMBS | | | 4 | 1.A | 1,098,961 | 92.211 | 1,039,013 | 1,126,778 | 1,101,548 | | 1,321 | | | 3.500 | 3.795 | MON | 3,286 | 39,437 | 04/29/2022 | 04/01/2052 |
| 3133KR-E3-4 | FH RA9154 - RMBS | | | 4 | 1.A | 239,019 | 99.400 | 241,817 | 243,276 | 239,115 | | 96 | | | 5.000 | 5.248 | MON | 1,014 | 4,055 | 07/31/2023 | 06/01/2053 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used To Obtain Fair Value | Fair Value | Par Value | Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 3138EN-3Q-0 | FN AL6206 - RMBS | | | 4 | 1.A | 257 | 97.053 | 233 | 240 | 249 | | (3) | | | 3.500 | 0.521 | MON | 1 | 8 | 05/07/2021 | 06/01/2028 |
| 3140MA-ZH-0 | FN BU8843 - RMBS | | | 4 | 1.A | 2,230,162 | 92.211 | 2,090,093 | 2,266,641 | 2,233,229 | | 1,691 | | | 3.500 | 3.691 | MON | 6,611 | 79,332 | 05/19/2022 | 05/01/2052 |
| 3140QB-JL-3 | FN CA3866 - RMBS | | | 4 | 1.A | 1,565 | 92.764 | 1,376 | 1,484 | 1,559 | | (1) | | | 3.500 | 2.819 | MON | 4 | 52 | 12/07/2020 | 07/01/2049 |
| 3140QB-JQ-2 | FN CA3870 - RMBS | | | 4 | 1.A | 6,663 | 95.982 | 5,992 | 6,243 | 6,627 | | (5) | | | 4.000 | 3.121 | MON | 21 | 250 | 11/09/2020 | 07/01/2049 |
| 3140QB-Q4-3 | FN CA4074 - RMBS | | | 4 | 1.A | 11,197 | 92.859 | 9,856 | 10,614 | 11,135 | | (7) | | | 3.500 | 2.837 | MON | 31 | 371 | 11/09/2020 | 08/01/2049 |
| 3140QN-BZ-4 | FN CB2755 - RMBS | | | 4 | 1.A | 1,018,137 | 88.986 | 972,395 | 1,092,751 | 1,023,297 | | 3,079 | | | 3.000 | 3.860 | MON | 2,732 | 32,783 | 06/29/2022 | 02/01/2052 |
| 3140QN-TM-4 | FN CB3255 - RMBS | | | 4 | 1.A | 2,159,717 | 92.392 | 2,051,501 | 2,220,432 | 2,165,201 | | 2,778 | | | 3.500 | 3.828 | MON | 6,476 | 77,715 | 04/29/2022 | 04/01/2052 |
| 3140QP-2F-3 | FN CB4373 - RMBS | | | 4 | 1.A | 456,039 | 94.976 | 438,056 | 461,228 | 456,369 | | 236 | | | 4.000 | 4.141 | MON | 1,537 | 18,449 | 08/25/2022 | 08/01/2052 |
| 3140QP-JA-6 | FN CB3856 - RMBS | | | 4 | 1.A | 465,125 | 94.979 | 440,515 | 463,802 | 464,856 | | (174) | | | 4.000 | 3.965 | MON | 1,546 | 18,552 | 07/26/2022 | 06/01/2052 |
| 3140QQ-GA-7 | FN CB4692 - RMBS | | | 4 | 1.A | 459,045 | 101.966 | 461,792 | 452,888 | 458,603 | | (442) | | | 5.500 | 5.285 | MON | 2,076 | 16,606 | 03/09/2023 | 09/01/2052 |
| 3140X4-X4-3 | FN FM1598 - RMBS | | | 4 | 1.A | 9,087 | 96.070 | 8,248 | 8,585 | 9,048 | | (6) | | | 4.000 | 3.212 | MON | 29 | 343 | 07/14/2020 | 02/01/2049 |
| 3140X6-NQ-0 | FN FM3098 - RMBS | | | 4 | 1.A | 509 | 98.220 | 472 | 480 | 492 | | (6) | | | 3.500 | 0.774 | MON | 1 | 17 | 09/09/2020 | 08/01/2030 |
| 3140X6-WA-5 | FN FM3340 - RMBS | | | 4 | 1.A | 1,482 | 96.917 | 1,368 | 1,412 | 1,468 | | (6) | | | 3.500 | 2.232 | MON | 4 | 49 | 07/16/2020 | 05/01/2035 |
| 3140X7-CA-5 | FN FM3664 - RMBS | | | 4 | 1.A | 2,033 | 96.220 | 1,824 | 1,895 | 2,032 | | (2) | | | 4.000 | 2.964 | MON | 6 | 76 | 10/08/2021 | 03/01/2049 |
| 3140X9-EC-5 | FN FM5530 - RMBS | | | 4 | 1.A | 1,977 | 95.748 | 1,821 | 1,901 | 1,976 | | (1) | | | 4.000 | 3.430 | MON | 6 | 76 | 03/09/2022 | 11/01/2050 |
| 3140X9-L8-6 | FN FM5750 - RMBS | | | 4 | 1.A | 653 | 95.574 | 582 | 609 | 650 | | – | | | 4.000 | 3.056 | MON | 2 | 24 | 04/14/2021 | 08/01/2050 |
| 3140XB-JE-1 | FN FM7460 - RMBS | | | 4 | 1.A | 2,633 | 96.061 | 2,373 | 2,470 | 2,632 | | (2) | | | 4.000 | 3.057 | MON | 8 | 99 | 01/07/2022 | 03/01/2051 |
| 3140XB-ME-7 | FN FM7556 - RMBS | | | 4 | 1.A | 2,036 | 92.721 | 1,797 | 1,939 | 2,031 | | (1) | | | 3.500 | 2.870 | MON | 6 | 68 | 01/07/2022 | 05/01/2051 |
| 3140XB-NR-7 | FN FM7599 - RMBS | | | 4 | 1.A | 3,192 | 92.755 | 2,799 | 3,017 | 3,190 | | (2) | | | 3.500 | 2.738 | MON | 9 | 106 | 10/08/2021 | 01/01/2051 |
| 3140XC-3V-8 | FN FM8911 - RMBS | | | 4 | 1.A | 1,181 | 93.082 | 1,040 | 1,117 | 1,180 | | (1) | | | 3.500 | 2.746 | MON | 3 | 39 | 11/08/2021 | 02/01/2051 |
| 3140XD-XK-7 | FN FM9681 - RMBS | | | 4 | 1.A | 1,226 | 95.876 | 1,105 | 1,152 | 1,226 | | (1) | | | 4.000 | 3.080 | MON | 4 | 46 | 12/08/2021 | 08/01/2051 |
| 3140XG-B3-2 | FN FS0957 - RMBS | | | 4 | 1.A | 14,717 | 88.440 | 13,358 | 15,104 | 14,753 | | 17 | | | 3.000 | 3.295 | MON | 38 | 453 | 03/25/2022 | 03/01/2052 |
| 3140XH-JG-3 | FN FS2062 - RMBS | | | 4 | 1.A | 942,820 | 94.979 | 885,519 | 932,332 | 941,512 | | (730) | | | 4.000 | 3.862 | MON | 3,108 | 37,293 | 05/26/2022 | 06/01/2052 |
| 3140XJ-JR-5 | FN FS2971 - RMBS | | | 4 | 1.A | 230,570 | 97.408 | 232,739 | 238,932 | 231,197 | | 490 | | | 4.500 | 4.974 | MON | 896 | 10,752 | 09/28/2022 | 10/01/2052 |
| 3140XK-6A-3 | FN FS4464 - RMBS | | | 4 | 1.A | 231,595 | 100.088 | 239,818 | 239,607 | 231,751 | | 156 | | | 5.000 | 5.486 | MON | 998 | 2,995 | 08/21/2023 | 04/01/2053 |
| 3140XK-LC-2 | FN FS3922 - RMBS | | | 4 | 1.A | 457,209 | 101.733 | 477,059 | 468,932 | 457,279 | | 70 | | | 5.500 | 5.919 | MON | 2,149 | 2,149 | 11/06/2023 | 02/01/2053 |
| 31418B-MK-9 | FN MA2161 - RMBS | | | 4 | 1.A | 859 | 97.307 | 823 | 846 | 856 | | (2) | | | 3.500 | 2.909 | MON | 2 | 30 | 04/08/2022 | 01/01/2030 |
| 31418D-2V-3 | FN MA4387 - RMBS | | | 4 | 1.A | 15,434 | 85.651 | 12,954 | 15,125 | 15,374 | | (13) | | | 2.000 | 1.712 | MON | 25 | 302 | 04/08/2022 | 07/01/2041 |
| 31418D-4Y-5 | FN MA4438 - RMBS | | | 4 | 1.A | 35,174 | 85.061 | 29,890 | 35,140 | 35,139 | | (3) | | | 2.500 | 2.490 | MON | 73 | 878 | 04/08/2022 | 10/01/2051 |
| 31418D-CY-6 | FN MA3686 - RMBS | | | 4 | 1.A | 11,282 | 93.007 | 9,974 | 10,724 | 11,207 | | (7) | | | 3.500 | 2.886 | MON | 31 | 375 | 07/14/2020 | 06/01/2049 |
| 31418D-ES-7 | FN MA3744 - RMBS | | | 4 | 1.A | 1,526 | 89.680 | 1,311 | 1,462 | 1,525 | | (1) | | | 3.000 | 2.440 | MON | 4 | 44 | 10/08/2021 | 07/01/2049 |
| 31418D-MJ-8 | FN MA3960 - RMBS | | | 4 | 1.A | 11,174 | 89.314 | 9,515 | 10,653 | 11,073 | | (7) | | | 3.000 | 2.498 | MON | 27 | 320 | 12/07/2020 | 03/01/2050 |
| 31418D-PE-6 | FN MA4020 - RMBS | | | 4 | 1.A | 1,036 | 89.318 | 876 | 980 | 1,025 | | (1) | | | 3.000 | 2.429 | MON | 2 | 29 | 07/14/2020 | 05/01/2050 |
| 31418D-ZY-1 | FN MA4358 - RMBS | | | 4 | 1.A | 1,155 | 92.142 | 1,011 | 1,098 | 1,148 | | (1) | | | 3.500 | 2.849 | MON | 3 | 38 | 12/08/2021 | 06/01/2051 |
| 31418E-CR-9 | FN MA4579 - RMBS | | | 4 | 1.A | 1,814 | 88.440 | 1,600 | 1,809 | 1,813 | | – | | | 3.000 | 2.966 | MON | 5 | 54 | 03/09/2022 | 04/01/2052 |
| 31418E-CZ-1 | FN MA4587 - RMBS | | | 4 | 1.A | 14,995 | 88.234 | 13,295 | 15,068 | 15,001 | | 3 | | | 2.500 | 2.558 | MON | 31 | 377 | 03/09/2022 | 04/01/2042 |
| 3142GQ-CG-5 | FH RJ0070 - RMBS | | | 4 | 1.A | 236,680 | 101.640 | 249,489 | 245,463 | 236,814 | | 134 | | | 5.500 | 6.076 | MON | 1,125 | 2,250 | 10/05/2023 | 10/01/2053 |
| 0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities | | | | | | 12,184,972 | XXX | 11,704,680 | 12,489,010 | 12,206,869 | | 12,229 | | | XXX | XXX | XXX | 39,815 | 411,681 | XXX | XXX |
| **U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 249218-AK-4 | DENVER COLO PUB SCHS CTFS PARTN | | | 1 | 1.D FE | 176,559 | 115.546 | 179,096 | 155,000 | 176,501 | | (58) | | | 7.017 | 5.573 | JD | 483 | 5,438 | 12/07/2023 | 12/15/2037 |
| 0849999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities | | | | | | 176,559 | XXX | 179,096 | 155,000 | 176,501 | | (58) | | | XXX | XXX | XXX | 483 | 5,438 | XXX | XXX |
| 0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 17,130,520 | XXX | 16,552,050 | 17,357,010 | 17,121,272 | | 2,764 | | | XXX | XXX | XXX | 88,350 | 554,189 | XXX | XXX |
| **Industrial and Miscellaneous (Unaffiliated), Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 002824-BP-4 | ABBOTT LABORATORIES | | | 1,2 | 1.D FE | 307,239 | 89.144 | 312,004 | 350,000 | 318,566 | | 7,046 | | | 1.150 | 3.534 | JJ | 1,688 | 4,025 | 05/13/2022 | 01/30/2028 |
| 023135-BZ-8 | AMAZON.COM INC | | | 1,2 | 1.E FE | 18,100 | 86.231 | 15,521 | 18,000 | 18,080 | | (10) | | | 2.100 | 2.033 | MN | 51 | 378 | 12/08/2021 | 05/12/2031 |
| 025816-CV-9 | AMERICAN EXPRESS CO | | | | 2.A FE | 249,975 | 99.233 | 248,082 | 250,000 | 249,996 | | 13 | | | 3.375 | 3.380 | MN | 1,359 | 8,438 | 04/28/2022 | 05/03/2024 |

# 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 025816-DE-6 | AMERICAN EXPRESS CO | | | 2,5 | 2.A FE | 250,000 | 99.707 | 249,267 | 250,000 | 250,000 | | | | | 4.990 | 4.995 | MN | 2,079 | 6,238 | 04/26/2023 | 05/01/2026 |
| 035240-AL-4 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1,2 | 1.G FE | 251,058 | 98.771 | 246,927 | 250,000 | 250,777 | | (172) | | | 4.000 | 3.917 | AO | 2,167 | 10,000 | 04/27/2022 | 04/13/2028 |
| 06051G-HX-0 | BANK OF AMERICA CORP | | | 1,2,5 | 1.E FE | 17,359 | 88.702 | 14,192 | 16,000 | 16,893 | | (144) | | | 2.884 | 1.864 | AO | 88 | 461 | 04/22/2021 | 10/22/2030 |
| 06051G-JG-5 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 233,983 | 96.513 | 241,283 | 250,000 | 241,395 | | 4,769 | | | 0.981 | 3.040 | MS | 654 | 2,453 | 06/07/2022 | 09/25/2025 |
| 06051G-JS-9 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 225,158 | 91.615 | 229,038 | 250,000 | 232,189 | | 4,292 | | | 1.734 | 3.899 | JJ | 1,915 | 4,335 | 05/03/2022 | 07/22/2027 |
| 06051G-LA-5 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 250,000 | 99.228 | 248,070 | 250,000 | 250,000 | | | | | 4.827 | 4.830 | JJ | 5,330 | 12,068 | 07/19/2022 | 07/22/2026 |
| 06406R-BD-8 | BANK OF NEW YORK MELLON CORP | | | | 1.E FE | 300,309 | 96.914 | 290,742 | 300,000 | 300,243 | | (40) | | | 3.850 | 3.833 | AO | 2,085 | 11,550 | 04/25/2022 | 04/26/2029 |
| 126650-CL-2 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 251,203 | 98.269 | 245,673 | 250,000 | 250,558 | | (403) | | | 3.875 | 3.701 | JJ | 4,332 | 9,688 | 05/06/2022 | 07/20/2025 |
| 126650-CX-6 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 17,446 | 98.305 | 14,746 | 15,000 | 16,446 | | (347) | | | 4.300 | 1.780 | MS | 172 | 645 | 04/23/2021 | 03/25/2028 |
| 14040H-CS-2 | CAPITAL ONE FINANCIAL CORP | | | 2,5 | 2.B FE | 250,000 | 98.279 | 245,698 | 250,000 | 250,000 | | | | | 4.927 | 4.929 | MN | 1,745 | 12,318 | 05/05/2022 | 05/10/2028 |
| 172967-LP-4 | CITIGROUP INC | | | 1,2,5 | 1.G FE | 19,135 | 95.303 | 16,202 | 17,000 | 18,143 | | (309) | | | 3.668 | 1.713 | JJ | 272 | 624 | 01/20/2022 | 07/24/2028 |
| 172967-NQ-0 | CITIGROUP INC | | | 1,2,5 | 2.A FE | 250,000 | 99.395 | 248,488 | 250,000 | 250,000 | | | | | 4.140 | 4.143 | MN | 1,064 | 10,350 | 05/17/2022 | 05/24/2025 |
| 172967-NS-6 | CITIGROUP INC | | | 1,2,5 | 2.A FE | 250,000 | 99.202 | 248,005 | 250,000 | 250,000 | | | | | 4.658 | 4.660 | MN | 1,197 | 11,645 | 05/17/2022 | 05/24/2028 |
| 189054-AY-5 | CLOROX CO | | | 1,2 | 2.A FE | 248,818 | 98.992 | 247,480 | 250,000 | 249,061 | | 153 | | | 4.400 | 4.480 | MN | 1,833 | 11,000 | 05/05/2022 | 05/01/2029 |
| 194162-AM-5 | COLGATE-PALMOLIVE CO | | | 1 | 1.D FE | 199,816 | 97.805 | 195,610 | 200,000 | 199,899 | | 60 | | | 3.100 | 3.132 | FA | 2,342 | 6,303 | 08/01/2022 | 08/15/2025 |
| 20030N-BN-0 | COMCAST CORP | | | 1,2 | 1.G FE | 247,488 | 97.653 | 244,133 | 250,000 | 248,651 | | 793 | | | 3.375 | 3.721 | FA | 3,188 | 8,438 | 07/07/2022 | 08/15/2025 |
| 20030N-CT-6 | COMCAST CORP | | | 1,2 | 1.G FE | 216,791 | 98.607 | 212,005 | 215,000 | 215,827 | | (202) | | | 4.150 | 4.041 | AO | 1,884 | 8,923 | 06/23/2022 | 10/15/2028 |
| 25243Y-AZ-2 | DIAGEO CAPITAL PLC | | C | 1,2 | 1.G FE | 245,833 | 97.737 | 244,343 | 250,000 | 246,811 | | 650 | | | 3.875 | 4.197 | MN | 1,157 | 9,688 | 06/28/2022 | 05/18/2028 |
| 25746U-DE-6 | DOMINION ENERGY INC | | | 1,2 | 2.B FE | 247,550 | 97.631 | 244,078 | 250,000 | 248,939 | | 847 | | | 3.300 | 3.664 | MS | 2,429 | 8,250 | 05/05/2022 | 03/15/2025 |
| 26442C-AX-2 | DUKE ENERGY CAROLINAS LLC | | | 1,2 | 1.F FE | 243,495 | 98.428 | 246,070 | 250,000 | 244,892 | | 920 | | | 3.950 | 4.421 | MN | 1,262 | 9,875 | 06/21/2022 | 11/15/2028 |
| 26884A-BF-9 | ERP OPERATING LP | | | 1,2 | 1.G FE | 236,113 | 94.959 | 237,398 | 250,000 | 240,685 | | 3,030 | | | 2.850 | 4.261 | MN | 1,188 | 7,125 | 06/22/2022 | 11/01/2026 |
| 278642-AU-7 | EBAY INC | | | 1,2 | 2.A FE | 332,437 | 96.667 | 338,335 | 350,000 | 337,465 | | 3,294 | | | 3.600 | 4.745 | JD | 910 | 12,600 | 06/14/2022 | 06/05/2027 |
| 29379V-BU-6 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 2.A FE | 12,076 | 94.590 | 9,459 | 10,000 | 11,926 | | (48) | | | 4.800 | 3.609 | FA | 200 | 480 | 09/29/2021 | 02/01/2049 |
| 316773-DJ-6 | FIFTH THIRD BANCORP | | | 1,2,5 | 2.A FE | 300,000 | 103.759 | 311,277 | 300,000 | 300,000 | | | | | 6.361 | 6.365 | AO | 3,393 | 19,083 | 10/24/2022 | 10/27/2028 |
| 31677Q-BM-0 | FIFTH THIRD BANK NA (OHIO) | | | 2 | 1.G FE | 239,475 | 97.822 | 244,555 | 250,000 | 242,665 | | 3,190 | | | 3.950 | 5.932 | JJ | 4,197 | 4,938 | 04/05/2023 | 07/28/2025 |
| 35137L-AM-7 | FOX CORP | | | 1,2 | 2.B FE | 242,443 | 97.344 | 243,360 | 250,000 | 246,431 | | 2,691 | | | 3.050 | 4.222 | AO | 1,779 | 7,625 | 06/30/2022 | 04/07/2025 |
| 369550-AZ-1 | GENERAL DYNAMICS CORP | | | 1,2 | 1.G FE | 138,168 | 93.582 | 140,373 | 150,000 | 141,277 | | 2,030 | | | 2.625 | 4.271 | MN | 503 | 3,938 | 06/13/2022 | 11/15/2027 |
| 38141G-XH-2 | GOLDMAN SACHS GROUP INC | | | 1,2 | 1.F FE | 17,506 | 93.957 | 14,094 | 15,000 | 16,659 | | (261) | | | 3.800 | 1.830 | MS | 168 | 570 | 12/02/2020 | 03/15/2030 |
| 38141G-YL-2 | GOLDMAN SACHS GROUP INC | | | 1,2 | 1.F FE | 240,735 | 99.874 | 249,685 | 250,000 | 246,738 | | 3,655 | | | 5.835 | 7.516 | JAJO | 2,917 | 2,313 | 04/28/2022 | 10/21/2024 |
| 38141G-ZT-4 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 2.A FE | 250,000 | 98.410 | 246,025 | 250,000 | 250,000 | | | | | 4.387 | 4.389 | JD | 487 | 10,968 | 06/06/2022 | 06/15/2027 |
| 404280-CM-9 | HSBC HOLDINGS PLC | | C | 1,2,5 | 1.G FE | 222,213 | 91.718 | 229,295 | 250,000 | 227,297 | | 5,085 | | | 1.589 | 4.685 | MN | 408 | 1,986 | 05/31/2023 | 05/24/2027 |
| 40428H-TA-0 | HSBC USA INC | | | | 1.G FE | 249,990 | 99.248 | 248,120 | 250,000 | 249,998 | | 5 | | | 3.750 | 3.752 | MN | 964 | 9,375 | 05/17/2022 | 05/24/2024 |
| 437076-CN-0 | HOME DEPOT INC | | | 1,2 | 1.F FE | 244,213 | 95.619 | 239,048 | 250,000 | 246,067 | | 1,112 | | | 2.875 | 3.385 | AO | 1,517 | 7,188 | 04/26/2022 | 04/15/2027 |
| 459200-KS-9 | INTERNATIONAL BUSINESS MACHINES CORP | | | 1 | 1.G FE | 195,506 | 98.895 | 197,790 | 200,000 | 197,401 | | 1,560 | | | 4.000 | 4.870 | JJ | 3,422 | 8,000 | 10/12/2022 | 07/27/2025 |
| 46647P-AV-8 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.E FE | 23,678 | 97.172 | 19,434 | 20,000 | 22,140 | | (469) | | | 4.203 | 1.717 | JJ | 369 | 841 | 02/25/2021 | 07/23/2029 |
| 46647P-DE-3 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.G FE | 500,000 | 99.187 | 495,935 | 500,000 | 500,000 | | | | | 3.845 | 3.848 | JD | 908 | 19,225 | 06/07/2022 | 06/14/2025 |
| 49306S-AA-4 | KEYBANK NA | | | | 2.A FE | 251,375 | 93.998 | 234,995 | 250,000 | 251,853 | | (437) | | | 4.390 | 4.178 | JD | 518 | 10,975 | 06/07/2022 | 12/14/2027 |
| 49326E-EK-5 | KEYCORP | | | | 2.B FE | 230,708 | 90.036 | 225,090 | 250,000 | 236,799 | | 3,714 | | | 2.250 | 3.993 | AO | 1,328 | 5,625 | 05/03/2022 | 04/06/2027 |
| 49327M-3E-2 | KEYBANK NA | | | | 2.A FE | 249,930 | 96.938 | 242,345 | 250,000 | 249,962 | | 23 | | | 4.150 | 4.160 | FA | 4,121 | 10,375 | 08/03/2022 | 08/08/2025 |
| 49446R-AX-7 | KIMCO REALTY OP LLC | | | 1,2 | 2.A FE | 220,188 | 88.162 | 220,405 | 250,000 | 227,948 | | 4,739 | | | 1.900 | 4.233 | MS | 1,583 | 4,750 | 05/04/2022 | 03/01/2028 |
| 61747Y-EK-7 | MORGAN STANLEY | | | 1,2,5 | 1.E FE | 448,705 | 92.818 | 464,090 | 500,000 | 460,685 | | 7,848 | | | 2.475 | 4.574 | JJ | 5,500 | 12,375 | 06/14/2022 | 01/21/2028 |
| 61747Y-ET-8 | MORGAN STANLEY | | | 1,2,5 | 1.E FE | 250,000 | 99.040 | 247,600 | 250,000 | 250,000 | | | | | 4.679 | 4.682 | JJ | 5,329 | 11,600 | 07/18/2022 | 07/17/2026 |
| 693475-AX-3 | PNC FINANCIAL SERVICES GROUP INC | | | 2 | 1.G FE | 479,900 | 94.692 | 473,460 | 500,000 | 486,710 | | 4,865 | | | 2.600 | 3.698 | JJ | 5,706 | 13,000 | 08/02/2022 | 07/23/2026 |
| 701094-AS-3 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 249,450 | 100.268 | 250,670 | 250,000 | 249,590 | | 74 | | | 4.500 | 4.533 | MS | 3,313 | 14,063 | 06/06/2022 | 09/15/2029 |
| 74456Q-BS-4 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1,2 | 1.F FE | 194,902 | 95.130 | 190,260 | 200,000 | 196,435 | | 978 | | | 3.000 | 3.566 | MN | 767 | 6,000 | 06/01/2022 | 05/15/2027 |
| 74456Q-BU-9 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1,2 | 1.F FE | 248,215 | 96.822 | 242,055 | 250,000 | 248,665 | | 278 | | | 3.700 | 3.835 | MN | 1,542 | 9,250 | 05/16/2022 | 05/01/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used To Obtain Fair Value | Fair Value | Par Value | Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 756109-BE-3 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 758,670 | 99.352 | 745,140 | 750,000 | 754,789 | | (2,695) | | | 4.625 | 4.227 | MN | 5,781 | 34,688 | 07/11/2022 | 11/01/2025 |
| 756109-BQ-6 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 199,236 | 99.917 | 199,834 | 200,000 | 199,470 | | 234 | | | 5.050 | 5.189 | JJ | 4,713 | 5,050 | 01/09/2023 | 01/13/2026 |
| 822582-BT-8 | SHELL INTERNATIONAL FINANCE BV | | C | 1 | 1.E FE | 18,775 | 96.385 | 16,385 | 17,000 | 17,758 | | (317) | | | 2.875 | 0.956 | MN | 69 | 489 | 11/03/2021 | 05/10/2026 |
| 857477-BE-2 | STATE STREET CORP | | | 2,5 | 1.E FE | 487,860 | 97.443 | 487,215 | 500,000 | 491,888 | | 2,591 | | | 2.354 | 3.114 | MN | 1,962 | 11,770 | 06/07/2022 | 11/01/2025 |
| 857477-CB-7 | STATE STREET CORP | | | 2,5 | 1.F FE | 250,000 | 100.103 | 250,258 | 250,000 | 250,000 | | | | | 5.104 | 5.109 | MN | 1,524 | 6,380 | 05/15/2023 | 05/18/2026 |
| 875127-BK-7 | TAMPA ELECTRIC CO | | | 1 | 2.A FE | 249,905 | 99.041 | 247,603 | 250,000 | 249,974 | | 47 | | | 3.875 | 3.895 | JJ | 4,548 | 9,688 | 07/07/2022 | 07/12/2024 |
| 89236T-KD-6 | TOYOTA MOTOR CREDIT CORP | | | 1 | 1.E FE | 249,970 | 100.475 | 251,188 | 250,000 | 249,975 | | 4 | | | 4.450 | 4.452 | JD | 62 | 11,125 | 06/27/2022 | 06/29/2029 |
| 89788M-AG-7 | TRUIST FINANCIAL CORP | | | 1,2,5 | 1.G FE | 500,000 | 96.356 | 481,780 | 500,000 | 500,000 | | | | | 4.123 | 4.112 | JD | 1,432 | 20,615 | 06/01/2022 | 06/06/2028 |
| 91324P-DE-9 | UNITEDHEALTH GROUP INC | | | 1 | 1.F FE | 337,299 | 94.937 | 332,280 | 350,000 | 340,903 | | 2,197 | | | 2.950 | 3.692 | AO | 2,180 | 10,325 | 05/04/2022 | 10/15/2027 |
| 91324P-EG-3 | UNITEDHEALTH GROUP INC | | | 1,2 | 1.F FE | 349,811 | 97.927 | 342,745 | 350,000 | 349,867 | | 36 | | | 3.700 | 3.712 | MN | 1,655 | 12,950 | 05/17/2022 | 05/15/2027 |
| 92343V-DY-7 | VERIZON COMMUNICATIONS INC | | | 1 | 2.A FE | 17,789 | 98.530 | 14,780 | 15,000 | 16,396 | | (424) | | | 4.125 | 1.159 | MS | 180 | 619 | 12/08/2020 | 03/16/2027 |
| 927804-GH-1 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 2.A FE | 149,532 | 97.634 | 146,451 | 150,000 | 149,660 | | 93 | | | 3.750 | 3.822 | MN | 719 | 5,625 | 05/16/2022 | 05/15/2027 |
| 95000U-2A-0 | WELLS FARGO & CO | | | 2,5 | 1.E FE | 19,016 | 95.257 | 16,194 | 17,000 | 18,054 | | (299) | | | 3.584 | 1.694 | MN | 66 | 609 | 11/18/2021 | 05/22/2028 |
| 1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations | | | | | | 14,646,537 | XXX | 14,534,654 | 14,975,000 | 14,741,497 | | 66,335 | | | XXX | XXX | XXX | 118,221 | 511,886 | XXX | XXX |
| **Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 06211F-AV-0 | BANK5 2023-5YR4 A3 - CMBS | | | 4 | 1.A FE | 257,492 | 105.754 | 264,385 | 250,000 | 257,444 | | (47) | | | 6.500 | 5.783 | MON | 1,354 | | 11/30/2023 | 12/15/2056 |
| 06540C-BF-3 | BANK 2021-BNK35 A5 - CMBS | | | 4 | 1.A FE | 464,535 | 82.899 | 455,945 | 550,000 | 476,507 | | 8,009 | | | 2.285 | 4.393 | MON | 1,047 | 12,567 | 06/23/2022 | 06/17/2064 |
| 06540M-BH-7 | BANK 2022-BNK41 A4 - CMBS | | | 4 | 1.A FE | 1,007,108 | 91.723 | 917,230 | 1,000,000 | 1,005,877 | | (754) | | | 3.916 | 3.772 | MON | 3,264 | 38,427 | 04/25/2022 | 04/17/2065 |
| 06644E-AG-3 | BANK5 2023-5YR1 A3 - CMBS | | | 4 | 1.A FE | 257,495 | 103.681 | 259,203 | 250,000 | 257,442 | | (53) | | | 6.260 | 5.447 | MON | 1,304 | 10,433 | 03/30/2023 | 04/17/2056 |
| 08160B-AD-6 | BMARK 2018-B5 A4 - CMBS | | | 4 | 1.A FE | 499,531 | 95.774 | 478,870 | 500,000 | 499,456 | | (53) | | | 4.208 | 4.231 | MON | 1,753 | 21,038 | 07/13/2022 | 07/17/2051 |
| 337964-AC-4 | F1VE 2023-V1 A3 - CMBS | | | 4 | 1.A FE | 154,500 | 101.605 | 152,408 | 150,000 | 153,765 | | (735) | | | 5.668 | 4.992 | MON | 708 | 7,085 | 02/10/2023 | 02/11/2056 |
| 1039999999 – Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities | | | | | | 2,640,661 | XXX | 2,528,040 | 2,700,000 | 2,650,490 | | 6,366 | | | XXX | XXX | XXX | 9,431 | 89,551 | XXX | XXX |
| **Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 02582J-JV-3 | AMXCA 2022-3 A - ABS | | | 4 | 1.A FE | 733,740 | 98.296 | 737,220 | 750,000 | 740,607 | | 5,459 | | | 3.750 | 4.595 | MON | 1,250 | 28,125 | 09/22/2022 | 08/16/2027 |
| 14043Q-AC-6 | COPAR 2022-1 A3 - ABS | | | 4 | 1.A FE | 399,913 | 97.792 | 391,168 | 400,000 | 399,963 | | 30 | | | 3.170 | 3.199 | MON | 564 | 12,680 | 04/26/2022 | 04/15/2027 |
| 14686J-AC-4 | CRVNA 2022-P2 A3 - ABS | | | 4 | 1.A FE | 924,648 | 98.439 | 910,319 | 924,755 | 924,715 | | 43 | | | 3.750 | 4.171 | MON | 2,228 | 38,192 | 05/19/2022 | 04/12/2027 |
| 344928-AD-8 | FORDO 2023-A A3 - ABS | | | 4 | 1.A FE | 249,974 | 99.630 | 249,075 | 250,000 | 249,981 | | 7 | | | 4.650 | 4.700 | MON | 517 | 8,234 | 03/28/2023 | 02/15/2028 |
| 34534L-AD-9 | FORDO 2022-B A3 - ABS | | | 4 | 1.A FE | 249,986 | 98.741 | 246,853 | 250,000 | 249,995 | | 6 | | | 3.740 | 3.772 | MON | 416 | 9,350 | 06/22/2022 | 09/15/2026 |
| 362583-AD-8 | GMCAR 2023-2 A3 - ABS | | | 4 | 1.A FE | 249,993 | 99.357 | 248,393 | 250,000 | 249,995 | | 2 | | | 4.470 | 4.513 | MON | 466 | 7,574 | 04/04/2023 | 02/16/2028 |
| 36265W-AD-5 | GMCAR 2022-3 A3 - ABS | | | 4 | 1.A FE | 174,999 | 98.385 | 172,174 | 175,000 | 174,999 | | – | | | 3.640 | 3.668 | MON | 265 | 6,370 | 07/06/2022 | 04/16/2027 |
| 36266F-AC-3 | GMALT 2022-2 A3 - ABS | | | 4 | 1.A FE | 235,760 | 99.383 | 234,330 | 235,785 | 235,773 | | 8 | | | 3.420 | 3.423 | MON | 246 | 8,064 | 05/03/2022 | 06/20/2025 |
| 65480J-AC-4 | NAROT 2022-B A3 - ABS | | | 4 | 1.A FE | 374,922 | 99.259 | 372,221 | 375,000 | 374,958 | | 29 | | | 4.460 | 4.509 | MON | 743 | 16,725 | 09/20/2022 | 05/17/2027 |
| 65480L-AD-7 | NALT 2022-A A3 - ABS | | | 4 | 1.A FE | 447,945 | 99.590 | 446,112 | 447,949 | 447,948 | | 2 | | | 3.810 | 3.841 | MON | 759 | 17,067 | 06/23/2022 | 05/15/2025 |
| 89231F-AD-2 | TAOT 2023-C A3 - ABS | | | 4 | 1.A FE | 199,955 | 100.707 | 201,414 | 200,000 | 199,958 | | 3 | | | 5.160 | 5.165 | MON | 459 | 3,440 | 08/08/2023 | 04/17/2028 |
| 92348K-AZ-6 | VZMT 2022-6 A - RMBS | | | 4 | 1.A FE | 249,987 | 98.041 | 245,103 | 250,000 | 249,990 | | 2 | | | 3.670 | 3.671 | MON | 280 | 9,175 | 08/02/2022 | 01/22/2029 |
| 92868A-AC-9 | VWALT 2022-A A3 - ABS | | | 4 | 1.A FE | 174,986 | 99.227 | 173,647 | 175,000 | 174,997 | | 7 | | | 3.440 | 3.469 | MON | 184 | 6,020 | 06/07/2022 | 07/21/2025 |
| 98163V-AD-0 | WOART 2022-D A3 - ABS | | | 4 | 1.A FE | 224,959 | 100.762 | 226,715 | 225,000 | 224,975 | | 14 | | | 5.610 | 5.683 | MON | 561 | 12,623 | 11/09/2022 | 02/15/2028 |
| 1049999999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities | | | | | | 4,891,768 | XXX | 4,854,743 | 4,908,489 | 4,898,855 | | 5,613 | | | XXX | XXX | XXX | 8,937 | 183,639 | XXX | XXX |
| 1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated) | | | | | | 22,178,965 | XXX | 21,917,437 | 22,583,489 | 22,290,842 | | 78,314 | | | XXX | XXX | XXX | 136,588 | 785,076 | XXX | XXX |
| 2419999999 – Subtotals – Issuer Obligations | | | | | | 22,598,188 | XXX | 22,168,997 | 22,670,000 | 22,595,735 | | 28,542 | | | XXX | XXX | XXX | 187,308 | 735,299 | XXX | XXX |
| 2429999999 – Subtotals – Residential Mortgage-Backed Securities | | | | | | 12,184,972 | XXX | 11,704,680 | 12,489,010 | 12,206,869 | | 12,229 | | | XXX | XXX | XXX | 39,815 | 411,681 | XXX | XXX |
| 2439999999 – Subtotals – Commercial Mortgage-Backed Securities | | | | | | 2,640,661 | XXX | 2,528,040 | 2,700,000 | 2,650,490 | | 6,366 | | | XXX | XXX | XXX | 9,431 | 89,551 | XXX | XXX |
| 2449999999 – Subtotals – Other Loan-Backed and Structured Securities | | | | | | 5,068,327 | XXX | 5,033,840 | 5,063,489 | 5,075,356 | | 5,555 | | | XXX | XXX | XXX | 9,420 | 189,077 | XXX | XXX |
| 2509999999 – Subtotals – Total Bonds | | | | | | 42,492,147 | XXX | 41,435,557 | 42,922,499 | 42,528,451 | | 52,692 | | | XXX | XXX | XXX | 245,974 | 1,425,609 | XXX | XXX |

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

| Line Number | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1A | 1A $22,016,425 | 1B $2,515,716 | 1C $707,444 | 1D $2,507,650 | 1E $2,044,514 | 1F $2,499,612 | 1G $5,444,085 |
| 1B | 2A $3,543,831 | 2B $1,249,173 | 2C $ | | | | |
| 1C | 3A $ | 3B $ | 3C $ | | | | |
| 1D | 4A $ | 4B $ | 4C $ | | | | |
| 1E | 5A $ | 5B $ | 5C $ | | | | |
| 1F | 6 $ | | | | | | |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book / Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Par Value per Share | Rate per Share | Book / Adjusted Carrying Value | Rate per Share Used To Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (15+16-17) | Total Foreign Exchange Change in B./A.C.V. | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Acquired |
| 4509999999 – Total Preferred Stocks | | | | | | | | XXX | | | | | | | | | | | XXX | XXX |

NONE

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

| Line Number | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1A | 1A $ | 1B $ | 1C $ | 1D $ | 1E $ | 1F $ | 1G $ |
| 1B | 2A $ | 2B $ | 2C $ | | | | |
| 1C | 3A $ | 3B $ | 3C $ | | | | |
| 1D | 4A $ | 4B $ | 4C $ | | | | |
| 1E | 5A $ | 5B $ | 5C $ | | | | |
| 1F | 6 $ | | | | | | |

# SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book / Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book / Adjusted Carrying Value | Rate per Share Used To Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase / (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| **Mutual Funds, Designation Not Assigned by SVO** | | | | | | | | | | | | | | | | | |
| 722005-66-7 | PIMCO:COMM RR STR INST | | | 11,462.771 | 148,443 | 12.950 | 148,443 | 204,740 | | 7,046 | | (43,813) | | (43,813) | | 12/26/2023 | |
| 5329999999 – Mutual Funds, Designation Not Assigned by SVO | | | | | 148,443 | XXX | 148,443 | 204,740 | | 7,046 | | (43,813) | | (43,813) | | XXX | XXX |
| 5409999999 – Subtotals – Mutual Funds | | | | | 148,443 | XXX | 148,443 | 204,740 | | 7,046 | | (43,813) | | (43,813) | | XXX | XXX |
| **Exchange Traded Funds** | | | | | | | | | | | | | | | | | |
| 464287-65-5 | ISHARES:RUSS 2000 ETF | | | 7,751.000 | 1,555,703 | 200.710 | 1,555,703 | 1,468,750 | | 20,944 | | 204,239 | | 204,239 | | 10/04/2022 | |
| 921946-40-6 | VANGUARD HI DV YLD ETF | | | 13,800.000 | 1,540,494 | 111.630 | 1,540,494 | 1,372,809 | | 47,996 | | 47,196 | | 47,196 | | 10/04/2022 | |
| 922908-36-3 | VANGUARD 500 IDX ETF | | | 6,550.000 | 2,861,040 | 436.800 | 2,861,040 | 2,392,661 | | 41,640 | | 468,379 | | 468,379 | | 03/08/2023 | |
| 5819999999 – Exchange Traded Funds | | | | | 5,957,237 | XXX | 5,957,237 | 5,234,219 | | 110,580 | | 719,814 | | 719,814 | | XXX | XXX |
| 5989999999 – Total Common Stocks | | | | | 6,105,680 | XXX | 6,105,680 | 5,438,960 | | 117,626 | | 676,002 | | 676,002 | | XXX | XXX |
| 5999999999 – Total Preferred and Common Stocks | | | | | 6,105,680 | XXX | 6,105,680 | 5,438,960 | | 117,626 | | 676,002 | | 676,002 | | XXX | XXX |

| 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<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| **Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)** | | | | | | | | |
| 419792-M7-8 | HAWAII ST | | 12/07/2023 | MORGAN STANLEY & CO. LLC | XXX | 150,000 | 150,000 | |
| 0509999999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | 150,000 | 150,000 | |
| **Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions** | | | | | | | | |
| 19648G-CS-9 | COLORADO HOUSING AND FINANCE AUTHORITY | | 10/04/2023 | Jefferies LLC | XXX | 254,098 | 250,000 | |
| 249218-AK-4 | DENVER COLO PUB SCHS CTFS PARTN | | 12/07/2023 | RAYMOND JAMES/FI | XXX | 176,559 | 155,000 | 5,317 |
| 3132DP-GG-7 | FH SD1999 - RMBS | | 01/26/2023 | J.P. MORGAN SECURITIES LLC | XXX | 751,749 | 743,730 | 1,240 |
| 3133KR-E3-4 | FH RA9154 - RMBS | | 07/31/2023 | WELLS FARGO SECURITIES, LLC | XXX | 241,942 | 246,252 | 445 |
| 3140QQ-GA-7 | FN CB4692 - RMBS | | 03/09/2023 | NOMURA SECURITIES/FIXED INCOME | XXX | 491,239 | 484,650 | 889 |
| 3140XK-6A-3 | FN FS4464 - RMBS | | 08/21/2023 | NOMURA SECURITIES/FIXED INCOME | XXX | 236,898 | 245,093 | 443 |
| 3140XK-LC-2 | FN FS3922 - RMBS | | 11/06/2023 | NOMURA SECURITIES/FIXED INCOME | XXX | 457,772 | 469,509 | 861 |
| 3142GQ-CG-5 | FH RJ0070 - RMBS | | 10/05/2023 | WELLS FARGO SECURITIES, LLC | XXX | 241,055 | 250,000 | 420 |
| 61075T-WU-8 | MONROE CNTY N Y INDL DEV CORP REV | | 12/06/2023 | BARCLAYS CAPITAL INC. | XXX | 502,541 | 500,000 | |
| 88258M-AA-3 | TEXAS NATURAL GAS SECURITIZATION FINANCE | | 03/10/2023 | Jefferies LLC | XXX | 175,000 | 175,000 | |
| 88278P-ZK-3 | TEXAS ST UNIV SYS FING REV | | 12/05/2023 | FIRST HORIZON BANK | XXX | 169,634 | 200,000 | 1,338 |
| 924190-YP-0 | VERMONT HSG FIN AGY | | 09/21/2023 | RAYMOND JAMES/FI | XXX | 151,662 | 150,000 | |
| 0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 3,850,147 | 3,869,235 | 10,952 |
| **Bonds: Industrial and Miscellaneous (Unaffiliated)** | | | | | | | | |
| 025816-DE-6 | AMERICAN EXPRESS CO | | 04/26/2023 | CITIGROUP GLOBAL MARKETS INC. | XXX | 250,000 | 250,000 | |
| 06211F-AV-0 | BANK5 2023-5YR4 A3 - CMBS | | 11/30/2023 | WELLS FARGO SECURITIES, LLC | XXX | 257,492 | 250,000 | 813 |
| 06644E-AG-3 | BANK5 235YR1 A3 - CMBS | | 03/30/2023 | WELLS FARGO SECURITIES, LLC | XXX | 257,495 | 250,000 | 783 |
| 31677Q-BM-0 | FIFTH THIRD BANK NA (OHIO) | | 04/05/2023 | PERSHING LLC | XXX | 239,475 | 250,000 | 1,975 |
| 337964-AC-4 | F1VE 2023-V1 A3 - CMBS | | 02/10/2023 | CITIGROUP GLOBAL MARKETS INC. | XXX | 154,500 | 150,000 | 638 |
| 344928-AD-8 | FORDO 23A A3 - ABS | | 03/28/2023 | BNP PARIBAS SEC CORP/BOND | XXX | 249,974 | 250,000 | |
| 362583-AD-8 | GMCAR 2023-2 A3 - ABS | | 04/04/2023 | BOFA SECURITIES, INC | XXX | 249,993 | 250,000 | |
| 404280-CM-9 | HSBC HOLDINGS PLC | C | 05/31/2023 | BOFA SECURITIES, INC | XXX | 222,213 | 250,000 | 88 |
| 756109-BQ-6 | REALTY INCOME CORP | | 01/09/2023 | WELLS FARGO SECURITIES, LLC | XXX | 199,236 | 200,000 | |
| 857477-CB-7 | STATE STREET CORP | | 05/15/2023 | BOFA SECURITIES, INC | XXX | 250,000 | 250,000 | |
| 89231F-AD-2 | TAOT 2023-C A3 - ABS | | 08/08/2023 | BNP PARIBAS SEC CORP/BOND | XXX | 199,955 | 200,000 | |
| 1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated) | | | | | | 2,530,332 | 2,550,000 | 4,296 |
| 2509999997 – Subtotals - Bonds - Part 3 | | | | | | 6,530,479 | 6,569,235 | 15,248 |
| 2509999998 – Summary Item from Part 5 for Bonds | | | | | | 249,518 | 250,000 | |
| 2509999999 – Subtotals - Bonds | | | | | | 6,779,996 | 6,819,235 | 15,248 |
| **Common Stocks: Mutual Funds Designations Not Assigned by the SVO** | | | | | | | | |
| 722005-66-7 | PIMCO:COMM RR STR INST | | 12/26/2023 | U.S. Bank | 1,581.561 | 7,046 | XXX | |
| 5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO | | | | | | 7,046 | XXX | |
| **Common Stocks: Exchange Traded Funds** | | | | | | | | |
| 922908-36-3 | VANGUARD 500 IDX ETF | | 03/08/2023 | PERSHING LLC | 6,550.000 | 2,392,661 | XXX | |
| 5819999999 – Common Stocks: Exchange Traded Funds | | | | | | 2,392,661 | XXX | |
| 5989999997 – Subtotals - Common Stocks - Part 3 | | | | | | 2,399,707 | XXX | |
| 5989999999 – Subtotals - Common Stocks | | | | | | 2,399,707 | XXX | |
| 5999999999 – Subtotals - Preferred and Common Stocks | | | | | | 2,399,707 | XXX | |
| 6009999999 – Totals | | | | | | 9,179,703 | XXX | 15,248 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book / Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| **Bonds: U.S. Governments** | | | | | | | | | | | | | | | | | | | | |
| 91282C-AW-1 | UNITED STATES TREASURY | | 11/07/2023 | Bank of Montreal Chicago | XXX | 379,628 | 380,000 | 376,675 | 378,457 | | 1,509 | | 1,509 | | 379,966 | | (339) | (339) | 932 | 11/15/2023 |
| 0109999999 – Bonds: U.S. Governments | | | | | | 379,628 | 380,000 | 376,675 | 378,457 | | 1,509 | | 1,509 | | 379,966 | | (339) | (339) | 932 | XXX |
| **Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)** | | | | | | | | | | | | | | | | | | | | |
| 677522-3H-5 | OHIO ST | | 02/06/2023 | NATIONAL FINANCIAL SERVICES CO | XXX | 31,070 | 30,000 | 35,550 | 32,181 | | (142) | | (142) | | 32,039 | | (969) | (969) | 779 | 08/01/2024 |
| 677522-QJ-6 | OHIO ST | | 03/09/2023 | MORGAN STANLEY & CO. LLC | XXX | 46,799 | 45,000 | 52,576 | 49,699 | | (393) | | (393) | | 49,305 | | (2,506) | (2,506) | 825 | 05/01/2032 |
| 93974D-JM-1 | WASHINGTON ST | | 03/09/2023 | J.P. MORGAN SECURITIES LLC | XXX | 82,614 | 80,000 | 91,538 | 87,193 | | (703) | | (703) | | 86,490 | | (3,876) | (3,876) | 2,800 | 07/01/2027 |
| 0509999999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | 160,483 | 155,000 | 179,663 | 169,073 | | (1,238) | | (1,238) | | 167,835 | | (7,351) | (7,351) | 4,404 | XXX |
| **Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)** | | | | | | | | | | | | | | | | | | | | |
| 052430-PQ-2 | AUSTIN TEX INDPT SCH DIST | | 03/09/2023 | MORGAN STANLEY & CO. LLC | XXX | 58,310 | 55,000 | 65,710 | 63,006 | | (429) | | (429) | | 62,577 | | (4,267) | (4,267) | 1,696 | 08/01/2034 |
| 358776-HB-1 | FRISCO TEX | | 02/15/2023 | Maturity @ 100.00 | XXX | 25,000 | 25,000 | 27,839 | 25,142 | | (142) | | (142) | | 25,000 | | | | 625 | 02/15/2023 |
| 394641-QC-1 | GREENE CNTY OHIO | | 03/09/2023 | Wells Fargo | XXX | 36,048 | 35,000 | 42,080 | 38,204 | | (326) | | (326) | | 37,878 | | (1,830) | (1,830) | 496 | 12/01/2024 |
| 439881-MW-0 | HOPKINS MINN INDPT SCH DIST NO 270 | | 03/09/2023 | PERSHING LLC | XXX | 89,789 | 85,000 | 101,023 | 96,479 | | (719) | | (719) | | 95,760 | | (5,971) | (5,971) | 2,621 | 02/01/2026 |
| 442331-E7-5 | HOUSTON TEX | | 03/09/2023 | MORGAN STANLEY & CO. LLC | XXX | 76,254 | 75,000 | 86,058 | 78,918 | | (657) | | (657) | | 78,261 | | (2,007) | (2,007) | 2,000 | 03/01/2026 |
| 445047-EP-4 | HUMBLE TEX INDPT SCH DIST | | 01/25/2023 | RAYMOND JAMES/FI | XXX | 255,920 | 250,000 | 274,438 | 262,926 | | (812) | | (812) | | 262,114 | | (6,194) | (6,194) | 5,625 | 02/15/2024 |
| 509885-BB-4 | LAKE HAVASU CITY ARIZ | | 03/09/2023 | MORGAN STANLEY & CO. LLC | XXX | 67,563 | 65,000 | 77,563 | 71,730 | | (524) | | (524) | | 71,207 | | (3,644) | (3,644) | 2,275 | 07/01/2029 |
| 517845-EW-9 | LAS VEGAS VY NEV WTR DIST | | 03/09/2023 | MORGAN STANLEY & CO. LLC | XXX | 66,117 | 65,000 | 74,144 | 69,821 | | (386) | | (386) | | 69,435 | | (3,318) | (3,318) | 737 | 06/01/2029 |
| 667825-Z7-1 | NORTHWEST TEX INDPT SCH DIST | | 03/09/2023 | ICE SEC CLEAR LLC | XXX | 189,941 | 180,000 | 211,822 | 205,182 | | (1,554) | | (1,554) | | 203,628 | | (13,687) | (13,687) | 5,200 | 02/15/2030 |
| 763665-YP-5 | RICHLAND CNTY S C SCH DIST NO 001 | | 02/06/2023 | MORGAN STANLEY & CO. LLC | XXX | 40,702 | 40,000 | 45,099 | 42,220 | | (139) | | (139) | | 42,081 | | (1,378) | (1,378) | 698 | 03/01/2027 |
| 766651-RF-2 | RILEY CNTY KANS UNI SCH DIST NO 383 | | 05/26/2023 | PERSHING LLC | XXX | 75,250 | 70,000 | 87,870 | 83,573 | | (1,175) | | (1,175) | | 82,397 | | (7,147) | (7,147) | 2,625 | 09/01/2035 |
| 806640-XN-3 | SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH D | | 01/25/2023 | JANNEY MONTGOMERY SCOTT INC | XXX | 202,288 | 200,000 | 210,018 | 200,778 | | (653) | | (653) | | 200,126 | | 2,162 | 2,162 | 4,889 | 02/01/2026 |
| 93974E-DH-6 | WASHINGTON ST | | 02/06/2023 | RBC CAPITAL MARKETS, LLC | XXX | 41,233 | 35,000 | 40,719 | 40,275 | | (67) | | (67) | | 40,208 | | 1,025 | 1,025 | 326 | 06/01/2032 |
| 0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | 1,224,416 | 1,180,000 | 1,344,382 | 1,278,255 | | (7,583) | | (7,583) | | 1,270,673 | | (46,257) | (46,257) | 29,812 | XXX |
| **Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions** | | | | | | | | | | | | | | | | | | | | |
| 261172-SY-7 | DOWNTOWN SAVANNAH AUTH GA REV | | 03/09/2023 | MORGAN STANLEY & CO. LLC | XXX | 37,159 | 35,000 | 43,790 | 40,225 | | (296) | | (296) | | 39,929 | | (2,770) | (2,770) | 496 | 06/01/2027 |
| 296141-DQ-4 | ESCAMBIA CNTY FLA SCH BRD CTFS PARTN | | 03/09/2023 | PERSHING LLC | XXX | 47,201 | 45,000 | 55,391 | 50,959 | | (373) | | (373) | | 50,586 | | (3,385) | (3,385) | 1,388 | 02/01/2026 |
| 3132CW-C9-3 | FH SB0096 - RMBS | | 12/01/2023 | Paydown | XXX | 159 | 159 | 168 | 167 | | – | | – | | 167 | | (8) | (8) | 3 | 05/01/2034 |
| 3132DN-JY-0 | FH SD1179 - RMBS | | 12/01/2023 | Paydown | XXX | 58,413 | 58,413 | 53,987 | 54,142 | | 116 | | 116 | | 54,258 | | 4,155 | 4,155 | 995 | 06/01/2052 |
| 3132DP-GG-7 | FH SD1999 - RMBS | | 12/01/2023 | Paydown | XXX | 46,867 | 46,867 | 47,372 | | | (21) | | (21) | | 47,352 | | (485) | (485) | 1,004 | 12/01/2052 |
| 3132DW-C8-4 | FH SD8195 - RMBS | | 12/01/2023 | Paydown | XXX | 801 | 801 | 812 | 811 | | – | | – | | 811 | | (10) | (10) | 14 | 02/01/2052 |
| 3132DW-CW-1 | FH SD8185 - RMBS | | 12/01/2023 | Paydown | XXX | 122 | 122 | 127 | 126 | | – | | – | | 126 | | (4) | (4) | 3 | 12/01/2051 |
| 3132DW-DT-7 | FH SD8214 - RMBS | | 12/01/2023 | Paydown | XXX | 1,116 | 1,116 | 1,103 | 1,104 | | – | | – | | 1,104 | | 12 | 12 | 22 | 05/01/2052 |
| 3133AJ-YN-7 | FH QC0717 - RMBS | | 12/01/2023 | Paydown | XXX | 108 | 108 | 112 | 112 | | – | | – | | 112 | | (4) | (4) | 1 | 04/01/2051 |
| 3133AQ-JF-5 | FH QC5662 - RMBS | | 12/01/2023 | Paydown | XXX | 443 | 443 | 453 | 453 | | – | | – | | 452 | | (9) | (9) | 7 | 08/01/2051 |
| 3133BA-Q5-3 | FH QE1376 - RMBS | | 12/01/2023 | Paydown | XXX | 87,768 | 87,768 | 85,601 | 85,700 | | 62 | | 62 | | 85,762 | | 2,006 | 2,006 | 1,928 | 04/01/2052 |
| 3133KR-E3-4 | FH RA9154 - RMBS | | 12/01/2023 | Paydown | XXX | 2,975 | 2,975 | 2,923 | | | – | | – | | 2,924 | | 52 | 52 | 21 | 06/01/2053 |
| 3138EN-3Q-0 | FN AL6206 - RMBS | | 12/01/2023 | Paydown | XXX | 169 | 169 | 180 | 177 | | (1) | | (1) | | 176 | | (7) | (7) | 3 | 06/01/2028 |
| 3140MA-ZH-0 | FN BU8843 - RMBS | | 12/01/2023 | Paydown | XXX | 187,569 | 187,569 | 184,550 | 184,664 | | 71 | | 71 | | 184,735 | | 2,834 | 2,834 | 3,535 | 05/01/2052 |
| 3140QB-JL-3 | FN CA3866 - RMBS | | 12/01/2023 | Paydown | XXX | 124 | 124 | 131 | 131 | | – | | – | | 130 | | (6) | (6) | 2 | 07/01/2049 |
| 3140QB-JQ-2 | FN CA3870 - RMBS | | 12/01/2023 | Paydown | XXX | 604 | 604 | 644 | 641 | | – | | – | | 641 | | (37) | (37) | 12 | 07/01/2049 |
| 3140QB-Q4-3 | FN CA4074 - RMBS | | 12/01/2023 | Paydown | XXX | 1,626 | 1,626 | 1,715 | 1,707 | | (1) | | (1) | | 1,706 | | (80) | (80) | 34 | 08/01/2049 |
| 3140QN-BZ-4 | FN CB2755 - RMBS | | 12/01/2023 | Paydown | XXX | 75,194 | 75,194 | 70,060 | 70,203 | | 114 | | 114 | | 70,316 | | 4,878 | 4,878 | 1,246 | 02/01/2052 |
| 3140QN-TM-4 | FN CB3255 - RMBS | | 12/01/2023 | Paydown | XXX | 160,322 | 160,322 | 155,938 | 156,134 | | 110 | | 110 | | 156,244 | | 4,078 | 4,078 | 3,206 | 04/01/2052 |
| 3140QP-2F-3 | FN CB4373 - RMBS | | 12/01/2023 | Paydown | XXX | 27,125 | 27,125 | 26,820 | 26,826 | | 7 | | 7 | | 26,833 | | 293 | 293 | 590 | 08/01/2052 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book / Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3140QP-JA-6 | FN CB3856 - RMBS | | 12/01/2023 | Paydown | XXX | 25,959 | 25,959 | 26,033 | 26,028 | | (6) | | (6) | | 26,022 | | (63) | (63) | 636 | 06/01/2052 |
| 3140QQ-GA-7 | FN CB4692 - RMBS | | 12/01/2023 | Paydown | XXX | 31,762 | 31,762 | 32,194 | | | (14) | | (14) | | 32,179 | | (417) | (417) | 623 | 09/01/2052 |
| 3140X4-X4-3 | FN FM1598 - RMBS | | 12/01/2023 | Paydown | XXX | 990 | 990 | 1,048 | 1,044 | | – | | – | | 1,044 | | (54) | (54) | 21 | 02/01/2049 |
| 3140X6-NQ-0 | FN FM3098 - RMBS | | 12/01/2023 | Paydown | XXX | 408 | 408 | 432 | 423 | | (2) | | (2) | | 421 | | (13) | (13) | 7 | 08/01/2030 |
| 3140X6-WA-5 | FN FM3340 - RMBS | | 12/01/2023 | Paydown | XXX | 434 | 434 | 455 | 453 | | (1) | | (1) | | 452 | | (18) | (18) | 8 | 05/01/2035 |
| 3140X7-CA-5 | FN FM3664 - RMBS | | 12/01/2023 | Paydown | XXX | 215 | 215 | 231 | 231 | | – | | – | | 231 | | (16) | (16) | 5 | 03/01/2049 |
| 3140X9-EC-5 | FN FM5530 - RMBS | | 12/01/2023 | Paydown | XXX | 200 | 200 | 208 | 208 | | – | | – | | 208 | | (8) | (8) | 5 | 11/01/2050 |
| 3140X9-L8-6 | FN FM5750 - RMBS | | 12/01/2023 | Paydown | XXX | 70 | 70 | 75 | 75 | | – | | – | | 75 | | (5) | (5) | 1 | 08/01/2050 |
| 3140XB-JE-1 | FN FM7460 - RMBS | | 12/01/2023 | Paydown | XXX | 288 | 288 | 307 | 307 | | – | | – | | 307 | | (19) | (19) | 6 | 03/01/2051 |
| 3140XB-ME-7 | FN FM7556 - RMBS | | 12/01/2023 | Paydown | XXX | 257 | 257 | 270 | 269 | | – | | – | | 269 | | (12) | (12) | 5 | 05/01/2051 |
| 3140XB-NR-7 | FN FM7599 - RMBS | | 12/01/2023 | Paydown | XXX | 319 | 319 | 338 | 338 | | – | | – | | 338 | | (18) | (18) | 6 | 01/01/2051 |
| 3140XC-3V-8 | FN FM8911 - RMBS | | 12/01/2023 | Paydown | XXX | 123 | 123 | 130 | 130 | | – | | – | | 130 | | (7) | (7) | 2 | 02/01/2051 |
| 3140XD-XK-7 | FN FM9681 - RMBS | | 12/01/2023 | Paydown | XXX | 140 | 140 | 149 | 149 | | – | | – | | 149 | | (9) | (9) | 3 | 08/01/2051 |
| 3140XG-B3-2 | FN FS0957 - RMBS | | 12/01/2023 | Paydown | XXX | 1,044 | 1,044 | 1,017 | 1,019 | | 1 | | 1 | | 1,019 | | 25 | 25 | 18 | 03/01/2052 |
| 3140XH-JG-3 | FN FS2062 - RMBS | | 12/01/2023 | Paydown | XXX | 46,260 | 46,260 | 46,780 | 46,752 | | (20) | | (20) | | 46,732 | | (472) | (472) | 1,073 | 06/01/2052 |
| 3140XJ-JR-5 | FN FS2971 - RMBS | | 12/01/2023 | Paydown | XXX | 13,683 | 13,683 | 13,205 | 13,212 | | 17 | | 17 | | 13,229 | | 454 | 454 | 385 | 10/01/2052 |
| 3140XK-6A-3 | FN FS4464 - RMBS | | 12/01/2023 | Paydown | XXX | 5,486 | 5,486 | 5,303 | | | 1 | | 1 | | 5,304 | | 183 | 183 | 33 | 04/01/2053 |
| 3140XK-LC-2 | FN FS3922 - RMBS | | 12/01/2023 | Paydown | XXX | 577 | 577 | 563 | | | – | | – | | 563 | | 14 | 14 | 3 | 02/01/2053 |
| 31418B-MK-9 | FN MA2161 - RMBS | | 12/01/2023 | Paydown | XXX | 320 | 320 | 325 | 325 | | – | | – | | 325 | | (4) | (4) | 5 | 01/01/2030 |
| 31418D-2V-3 | FN MA4387 - RMBS | | 12/01/2023 | Paydown | XXX | 1,325 | 1,325 | 1,352 | 1,348 | | (1) | | (1) | | 1,348 | | (22) | (22) | 14 | 07/01/2041 |
| 31418D-4Y-5 | FN MA4438 - RMBS | | 12/01/2023 | Paydown | XXX | 2,482 | 2,482 | 2,484 | 2,482 | | – | | – | | 2,482 | | – | – | 35 | 10/01/2051 |
| 31418D-CY-6 | FN MA3686 - RMBS | | 12/01/2023 | Paydown | XXX | 1,165 | 1,165 | 1,226 | 1,218 | | – | | – | | 1,218 | | (53) | (53) | 21 | 06/01/2049 |
| 31418D-ES-7 | FN MA3744 - RMBS | | 12/01/2023 | Paydown | XXX | 138 | 138 | 144 | 144 | | – | | – | | 144 | | (6) | (6) | 2 | 07/01/2049 |
| 31418D-MJ-8 | FN MA3960 - RMBS | | 12/01/2023 | Paydown | XXX | 927 | 927 | 973 | 964 | | – | | – | | 964 | | (37) | (37) | 15 | 03/01/2050 |
| 31418D-PE-6 | FN MA4020 - RMBS | | 12/01/2023 | Paydown | XXX | 88 | 88 | 93 | 92 | | – | | – | | 92 | | (4) | (4) | 1 | 05/01/2050 |
| 31418D-ZY-1 | FN MA4358 - RMBS | | 12/01/2023 | Paydown | XXX | 67 | 67 | 70 | 70 | | – | | – | | 70 | | (3) | (3) | 2 | 06/01/2051 |
| 31418E-CR-9 | FN MA4579 - RMBS | | 12/01/2023 | Paydown | XXX | 110 | 110 | 110 | 110 | | – | | – | | 110 | | – | – | 2 | 04/01/2052 |
| 31418E-CZ-1 | FN MA4587 - RMBS | | 12/01/2023 | Paydown | XXX | 1,165 | 1,165 | 1,159 | 1,159 | | – | | – | | 1,159 | | 5 | 5 | 16 | 04/01/2042 |
| 3142GQ-CG-5 | FH RJ0070 - RMBS | | 12/01/2023 | Paydown | XXX | 4,537 | 4,537 | 4,375 | | | 1 | | 1 | | 4,376 | | 161 | 161 | 32 | 10/01/2053 |
| 396706-FG-3 | GREENVILLE TEX ELEC UTIL SYS REV | | 02/06/2023 | CITIGROUP GLOBAL MARKETS INC. | XXX | 35,639 | 35,000 | 39,670 | 36,663 | | (152) | | (152) | | 36,510 | | (872) | (872) | 841 | 02/15/2030 |
| 41981C-MY-3 | HAWAII ST HWY REV | | 03/09/2023 | MORGAN STANLEY & CO. LLC | XXX | 63,560 | 60,000 | 71,783 | 68,729 | | (483) | | (483) | | 68,245 | | (4,685) | (4,685) | 2,100 | 01/01/2029 |
| 442435-4C-4 | HOUSTON TEX UTIL SYS REV | | 01/25/2023 | RBC CAPITAL MARKETS, LLC | XXX | 232,232 | 225,000 | 249,615 | 240,282 | | (801) | | (801) | | 239,482 | | (7,250) | (7,250) | 2,250 | 05/15/2026 |
| 45506D-ZH-1 | INDIANA ST FIN AUTH REV | | 03/09/2023 | MORGAN STANLEY & CO. LLC | XXX | 79,855 | 75,000 | 90,177 | 86,348 | | (609) | | (609) | | 85,739 | | (5,884) | (5,884) | 2,313 | 02/01/2029 |
| 534272-L6-4 | LINCOLN NEB ELEC SYS REV | | 02/06/2023 | CITIGROUP GLOBAL MARKETS INC. | XXX | 69,880 | 60,000 | 72,377 | 71,251 | | (152) | | (152) | | 71,099 | | (1,219) | (1,219) | 1,308 | 09/01/2032 |
| 576051-SU-1 | MASSACHUSETTS ST WTR RES AUTH | | 03/09/2023 | MORGAN STANLEY & CO. LLC | XXX | 41,918 | 40,000 | 47,041 | 44,544 | | (340) | | (340) | | 44,204 | | (2,286) | (2,286) | 1,233 | 08/01/2030 |
| 59333M-M5-1 | MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN | | 03/09/2023 | Wells Fargo | XXX | 65,672 | 65,000 | 73,891 | 67,451 | | (577) | | (577) | | 66,874 | | (1,202) | (1,202) | 1,192 | 11/01/2023 |
| 593791-GM-2 | MIAMI UNIV OHIO GEN RCPTS | | 02/06/2023 | CITIGROUP GLOBAL MARKETS INC. | XXX | 36,205 | 35,000 | 41,169 | 37,618 | | (165) | | (165) | | 37,453 | | (1,248) | (1,248) | 763 | 09/01/2026 |
| 61204M-DH-7 | MONTANA FAC FIN AUTH HEALTH FACS REV | | 02/28/2023 | ICE SEC CLEAR LLC | XXX | 48,576 | 50,000 | 59,766 | 58,426 | | (153) | | (153) | | 58,273 | | (9,698) | (9,698) | 506 | 06/01/2037 |
| 662903-YX-5 | NORTH TEX MUN WTR DIST TEX WTR SYS REV | | 02/06/2023 | MORGAN STANLEY & CO. LLC | XXX | 25,844 | 25,000 | 29,698 | 26,961 | | (123) | | (123) | | 26,838 | | (994) | (994) | 545 | 09/01/2024 |
| 71883R-MN-0 | PHOENIX ARIZ CIVIC IMPT CORP WTR SYS RE | | 03/09/2023 | ICE SEC CLEAR LLC | XXX | 240,668 | 235,000 | 265,636 | 251,292 | | (2,126) | | (2,126) | | 249,165 | | (8,497) | (8,497) | 8,225 | 07/01/2028 |
| 798055-SS-9 | SAN JACINTO TEX RIV AUTH SPL PROJ REV | | 02/06/2023 | ICE SEC CLEAR LLC | XXX | 65,768 | 65,000 | 73,254 | 67,120 | | (296) | | (296) | | 66,825 | | (1,057) | (1,057) | 1,147 | 10/01/2025 |
| 866690-AQ-3 | SUN DEVIL ENERGY CTR LLC ARIZ REV | | 02/06/2023 | Wells Fargo | XXX | 65,504 | 65,000 | 72,941 | 66,474 | | (310) | | (310) | | 66,165 | | (660) | (660) | 1,959 | 07/01/2024 |
| 874476-KJ-2 | TALLAHASSEE FLA ENERGY SYS REV | | 03/09/2023 | MORGAN STANLEY & CO. LLC | XXX | 51,203 | 50,000 | 58,708 | 53,810 | | (423) | | (423) | | 53,387 | | (2,184) | (2,184) | 1,125 | 10/01/2029 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book / Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 882117-2F-0 | BOARD OF REGENTS TEXAS A & M UNIVERSITY | | 03/09/2023 | MORGAN STANLEY & CO. LLC | XXX | 89,916 | 85,000 | 104,825 | 95,824 | | (846) | | (846) | | 94,978 | | (5,062) | (5,062) | 3,273 | 07/01/2026 |
| 95308R-FY-0 | WEST HARRIS CNTY TEX REGL WTR AUTH WTR S | | 02/15/2023 | ICE SEC CLEAR LLC | XXX | 55,696 | 55,000 | 62,725 | 57,288 | | (309) | | (309) | | 56,978 | | (1,283) | (1,283) | 474 | 12/15/2028 |
| 0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 2,144,541 | 2,097,047 | 2,286,205 | 2,102,914 | | (8,105) | | (8,105) | | 2,187,538 | | (42,997) | (42,997) | 46,745 | XXX |
| **Bonds: Industrial and Miscellaneous (Unaffiliated)** | | | | | | | | | | | | | | | | | | | | |
| 06406R-BF-3 | BANK OF NEW YORK MELLON CORP | | 09/11/2023 | TENDER/PURCHASE OFFER | XXX | 245,990 | 250,000 | 250,000 | 250,000 | | | | | | 250,000 | | (4,010) | (4,010) | 6,455 | 06/13/2025 |
| 14686J-AC-4 | CRVNA 2022-P2 A3 - ABS | | 12/10/2023 | Paydown | XXX | 245 | 245 | 245 | 245 | | – | | – | | 245 | | – | – | 10 | 04/12/2027 |
| 14913R-2H-9 | CATERPILLAR FINANCIAL SERVICES CORP | | 12/05/2023 | J.P. MORGAN SECURITIES LLC | XXX | 462,755 | 500,000 | 454,280 | 460,636 | | 12,333 | | 12,333 | | 472,969 | | (10,214) | (10,214) | 4,267 | 11/13/2025 |
| 24422E-WJ-4 | JOHN DEERE CAPITAL CORP | | 12/05/2023 | MARKETAXESS CORPORATION | XXX | 246,518 | 250,000 | 249,875 | 249,888 | | 38 | | 38 | | 249,925 | | (3,408) | (3,408) | 12,628 | 09/08/2025 |
| 36266F-AC-3 | GMALT 2022-2 A3 - ABS | | 12/20/2023 | Paydown | XXX | 39,215 | 39,215 | 39,211 | 39,212 | | 1 | | 1 | | 39,213 | | 2 | 2 | 1,327 | 06/20/2025 |
| 437076-CR-1 | HOME DEPOT INC | | 12/05/2023 | CITIGROUP GLOBAL MARKETS INC. | XXX | 147,854 | 150,000 | 149,946 | 149,951 | | 16 | | 16 | | 149,967 | | (2,113) | (2,113) | 7,300 | 09/15/2025 |
| 65480L-AD-7 | NALT 2022-A A3 - ABS | | 12/15/2023 | Paydown | XXX | 152,051 | 152,051 | 152,050 | 152,050 | | 1 | | 1 | | 152,051 | | – | – | 5,493 | 05/15/2025 |
| 824348-BQ-8 | SHERWIN-WILLIAMS CO | | 12/05/2023 | MARKETAXESS CORPORATION | XXX | 247,383 | 250,000 | 249,895 | 249,915 | | 49 | | 49 | | 249,964 | | (2,581) | (2,581) | 13,416 | 08/08/2024 |
| 89236T-KG-9 | TOYOTA MOTOR CREDIT CORP | | 12/05/2023 | MARKETAXESS CORPORATION | XXX | 148,685 | 150,000 | 149,994 | 149,995 | | 3 | | 3 | | 149,998 | | (1,313) | (1,313) | 8,012 | 09/20/2024 |
| 931142-EW-9 | WALMART INC | | 12/05/2023 | GOLDMAN SACHS & CO. | XXX | 246,368 | 250,000 | 249,825 | 249,842 | | 53 | | 53 | | 249,895 | | (3,528) | (3,528) | 12,133 | 09/09/2025 |
| 1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,937,062 | 1,991,511 | 1,945,321 | 1,951,733 | | 12,493 | | 12,493 | | 1,964,226 | | (27,164) | (27,164) | 71,041 | XXX |
| 2509999997 – Subtotals - Bonds - Part 4 | | | | | | 5,846,129 | 5,803,558 | 6,132,246 | 5,880,431 | | (2,923) | | (2,923) | | 5,970,238 | | (124,109) | (124,109) | 152,933 | XXX |
| 2509999998 – Summary Item from Part 5 for Bonds | | | | | | 246,090 | 250,000 | 249,518 | | | 51 | | 51 | | 249,568 | | (3,478) | (3,478) | 5,750 | XXX |
| 2509999999 – Subtotals - Bonds | | | | | | 6,092,219 | 6,053,558 | 6,381,763 | 5,880,431 | | (2,872) | | (2,872) | | 6,219,806 | | (127,587) | (127,587) | 158,683 | XXX |
| **Common Stocks: Mutual Funds Designations Not Assigned by the SVO** | | | | | | | | | | | | | | | | | | | | |
| 722005-66-7 | PIMCO:COMM RR STR INST | | 03/27/2023 | Maturity | | | XXX | | (24,969) | 24,969 | | | 24,969 | | | | | | | |
| 5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO | | | | | | | XXX | | (24,969) | 24,969 | | | 24,969 | | | | | | | XXX |
| **Common Stocks: Exchange Traded Funds** | | | | | | | | | | | | | | | | | | | | |
| 464287-20-0 | ISHARES:CORE S&P 500 | | 03/08/2023 | PERSHING LLC | 6,000.000 | 2,395,295 | XXX | 2,259,736 | 2,305,260 | (45,524) | | | (45,524) | | 2,259,736 | | 135,559 | 135,559 | | |
| 5819999999 – Common Stocks: Exchange Traded Funds | | | | | | 2,395,295 | XXX | 2,259,736 | 2,305,260 | (45,524) | | | (45,524) | | 2,259,736 | | 135,559 | 135,559 | | XXX |
| 5989999997 – Subtotals - Common Stocks - Part 4 | | | | | | 2,395,295 | XXX | 2,259,736 | 2,280,291 | (20,555) | | | (20,555) | | 2,259,736 | | 135,559 | 135,559 | | XXX |
| 5989999999 – Subtotals - Common Stocks | | | | | | 2,395,295 | XXX | 2,259,736 | 2,280,291 | (20,555) | | | (20,555) | | 2,259,736 | | 135,559 | 135,559 | | XXX |
| 5999999999 – Subtotals - Preferred and Common Stocks | | | | | | 2,395,295 | XXX | 2,259,736 | 2,280,291 | (20,555) | | | (20,555) | | 2,259,736 | | 135,559 | 135,559 | | XXX |
| 6009999999 – Totals | | | | | | 8,487,514 | XXX | 8,641,499 | 8,160,722 | (20,555) | (2,872) | | (23,427) | | 8,479,542 | | 7,972 | 7,972 | 158,683 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book / Adjusted Carrying Value at Disposal | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| **Bonds: Industrial and Miscellaneous (Unaffiliated)** | | | | | | | | | | | | | | | | | | | | |
| 037833-ET-3 | APPLE INC |  | 05/08/2023 | GOLDMAN SACHS & CO | 12/05/2023 | MARKETAXESS CORPORATION | 250,000 | 249,518 | 246,090 | 249,568 |  | 51 |  | 51 |  |  | (3,478) | (3,478) | 5,750 |  |
| 1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated) | | | | | | | 250,000 | 249,518 | 246,090 | 249,568 |  | 51 |  | 51 |  |  | (3,478) | (3,478) | 5,750 |  |
| 2509999998 – Subtotals - Bonds | | | | | | | 250,000 | 249,518 | 246,090 | 249,568 |  | 51 |  | 51 |  |  | (3,478) | (3,478) | 5,750 |  |
| 6009999999 – Totals | | | | | | | | 249,518 | 246,090 | 249,568 |  | 51 |  | 51 |  |  | (3,478) | (3,478) | 5,750 |  |

(E-16) Schedule D - Part 6 - Section 1
**NONE**

(E-16) Schedule D - Part 6 - Section 2
**NONE**

(E-17) Schedule DA - Part 1
**NONE**

(E-18) Schedule DB - Part A - Section 1
**NONE**

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)
**NONE**

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge
**NONE**

(E-19) Schedule DB - Part A - Section 2
**NONE**

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)
**NONE**

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge
**NONE**

(E-20) Schedule DB - Part B - Section 1
**NONE**

(E-20) Schedule DB - Part B - Section 1 - Broker Name
**NONE**

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)
**NONE**

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge
**NONE**

(E-21) Schedule DB - Part B - Section 2
**NONE**

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)
**NONE**

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge
**NONE**

(E-22) Schedule DB - Part D - Section 1
**NONE**

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity
**NONE**

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity
**NONE**

(E-24) Schedule DB - Part E

**NONE**

(E-25) Schedule DL - Part 1

**NONE**

(E-25) Schedule DL - Part 1 - General Interrogatories

**NONE**

(E-26) Schedule DL - Part 2

**NONE**

(E-26) Schedule DL - Part 2 - General Interrogatories

**NONE**

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|
| **Open Depositories** | | | | | | |
| MI-BANK – BLOOMFIELD HILLS, MI 48301 | | | | | 192,593 | XXX |
| 0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories | | | | | | XXX |
| 0199999 – Totals – Open Depositories | | | | | 192,593 | XXX |
| 0399999 – Total Cash on Deposit | | | | | 192,593 | XXX |
| 0599999 – Total Cash | | | | | 192,593 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 1,177,597 | 4. April | 836,223 | 7. July | 861,608 | 10. October | 607,842 |
| 2. February | 898,432 | 5. May | 418,311 | 8. August | 571,261 | 11. November | 649,842 |
| 3. March | 2,165,201 | 6. June | 430,841 | 9. September | 793,273 | 12. December | 649,652 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book / Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| **All Other Money Market Mutual Funds** | | | | | | | | |
| 31846V-56-7 | FIRST AMER:GVT OBLG Z | | 12/29/2023 | 5.210 | XXX | 131,600 | 5,584 | |
| 8309999999 – All Other Money Market Mutual Funds | | | | | | 131,600 | 5,584 | |
| 8609999999 – Total Cash Equivalents | | | | | | 131,600 | 5,584 | |

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

| Line Number | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1A | 1A $ | 1B $ | 1C $ | 1D $ | 1E $ | 1F $ | 1G $ |
| 1B | 2A $ | 2B $ | 2C $ | | | | |
| 1C | 3A $ | 3B $ | 3C $ | | | | |
| 1D | 4A $ | 4B $ | 4C $ | | | | |
| 1E | 5A $ | 5B $ | 5C $ | | | | |
| 1F | 6 $ | | | | | | |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | States, Etc. | | 1<br>Type of Deposit | 2<br>Purpose of Deposit | Deposits For the Benefit of All Policyholders<br>3<br>Book/Adjusted Carrying Value | 4<br>Fair Value | All Other Special Deposits<br>5<br>Book/Adjusted Carrying Value | 6<br>Fair Value |
|---|---|---|---|---|---|---|---|---|
| 1. | Alabama | AL | | | | | | |
| 2. | Alaska | AK | | | | | | |
| 3. | Arizona | AZ | | | | | | |
| 4. | Arkansas | AR | | | | | | |
| 5. | California | CA | | | | | | |
| 6. | Colorado | CO | | | | | | |
| 7. | Connecticut | CT | | | | | | |
| 8. | Delaware | DE | | | | | | |
| 9. | District of Columbia | DC | | | | | | |
| 10. | Florida | FL | | | | | | |
| 11. | Georgia | GA | | | | | | |
| 12. | Hawaii | HI | | | | | | |
| 13. | Idaho | ID | | | | | | |
| 14. | Illinois | IL | | | | | | |
| 15. | Indiana | IN | | | | | | |
| 16. | Iowa | IA | | | | | | |
| 17. | Kansas | KS | | | | | | |
| 18. | Kentucky | KY | | | | | | |
| 19. | Louisiana | LA | | | | | | |
| 20. | Maine | ME | | | | | | |
| 21. | Maryland | MD | | | | | | |
| 22. | Massachusetts | MA | | | | | | |
| 23. | Michigan | MI | | | | | | |
| 24. | Minnesota | MN | | | | | | |
| 25. | Mississippi | MS | | | | | | |
| 26. | Missouri | MO | | | | | | |
| 27. | Montana | MT | | | | | | |
| 28. | Nebraska | NE | | | | | | |
| 29. | Nevada | NV | | | | | | |
| 30. | New Hampshire | NH | | | | | | |
| 31. | New Jersey | NJ | | | | | | |
| 32. | New Mexico | NM | | | | | | |
| 33. | New York | NY | | | | | | |
| 34. | North Carolina | NC | | | | | | |
| 35. | North Dakota | ND | | | | | | |
| 36. | Ohio | OH | | | | | | |
| 37. | Oklahoma | OK | | | | | | |
| 38. | Oregon | OR | | | | | | |
| 39. | Pennsylvania | PA | | | | | | |
| 40. | Rhode Island | RI | | | | | | |
| 41. | South Carolina | SC | B | Statutory Deposit at US Bank on behalf of SC dept of Insurance | | | 154,095 | 140,394 |
| 42. | South Dakota | SD | | | | | | |
| 43. | Tennessee | TN | | | | | | |
| 44. | Texas | TX | | | | | | |
| 45. | Utah | UT | | | | | | |
| 46. | Vermont | VT | | | | | | |
| 47. | Virginia | VA | | | | | | |
| 48. | Washington | WA | | | | | | |
| 49. | West Virginia | WV | | | | | | |
| 50. | Wisconsin | WI | | | | | | |
| 51. | Wyoming | WY | | | | | | |
| 52. | American Samoa | AS | | | | | | |
| 53. | Guam | GU | | | | | | |
| 54. | Puerto Rico | PR | | | | | | |
| 55. | US Virgin Islands | VI | | | | | | |
| 56. | Northern Mariana Islands | MP | | | | | | |
| 57. | Canada | CAN | | | | | | |
| 58. | Aggregate Alien and Other | OT | XXX | XXX | | | | |
| 59. | Totals | | XXX | XXX | | | 154,095 | 140,394 |
| **Details of Write-Ins** | | | | | | | | |
| 5801. | | | | | | | | |
| 5802. | | | | | | | | |
| 5803. | | | | | | | | |
| 5898. | Summary of remaining write-ins for Line 58 from overflow page | | | | | | | |
| 5899. | Totals (Lines 5801 through 5803 plus 5898) (Line 58 above) | | | | | | | |