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HEALTH ANNUAL STATEMENT

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

Medical Mutual of Ohio

NAIC Group Code 0730 (Current) 0730 (Prior) NAIC Company Code 29076 Employer's ID Number 34-0648820

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

Country of Domicile United States of America

Licensed as business type: Property/Casualty

Is HMO Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized 03/30/1934 Commenced Business 01/01/1934

Statutory Home Office 100 American Road (Street and Number), Cleveland, OH, US 44144 (City or Town, State, Country and Zip Code)

Main Administrative Office 100 American Road (Street and Number)
Cleveland, OH, US 44144 (City or Town, State, Country and Zip Code), 216-687-7000 (Area Code) (Telephone Number)

Mail Address 100 American Road (Street and Number or P.O. Box), Cleveland, OH, US 44144 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 100 American Road (Street and Number)
Cleveland, OH, US 44144 (City or Town, State, Country and Zip Code), 216-687-7000 (Area Code) (Telephone Number)

Internet Website Address www.MedMutual.com

Statutory Statement Contact Kevin Spruch (Name), 216-687-2759 (Area Code) (Telephone Number)
Kevin.Spruch@medmutual.com (E-mail Address), 216-360-4073 (FAX Number)

OFFICERS

President & CEO	Steven Craig Glass	Treasurer & CFO	Anthony Michael Helton
Secretary	Anthea Rena Daniels		

OTHER

Thomas Parke Dewey, EVP	Anthea Rena Daniels, EVP	Christopher James Albert Donovan, EVP
Matthew Paul Feret #, EVP	Anthony Michael Helton, EVP	Andrea Marie Hogben, EVP
John Nicholas Kompare Jr., EVP	Raymond Karl Mueller, Senior Advisor	Manish Narendra Oza #, EVP

DIRECTORS OR TRUSTEES

Frederick David DiSanto	Terrance Callahan Egger	Steven Craig Glass
Kathleen Sheline Hanley	Michael Kipp Keating	Robert John King Jr.
Darrell LeRoy McNair Jr.	Greta Jane Russell	

State of Ohio
County of Cuyahoga SS

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

Steven Craig Glass President & CEO	Anthea Rena Daniels Secretary	Anthony Michael Helton Treasurer & CFO

Subscribed and sworn to before me this
________ day of ________

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	134,213,098	5.395	134,213,098		134,213,098	5.490
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000			0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000			0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	339,884,945	13.661	339,884,945		339,884,945	13.903
1.06 Industrial and miscellaneous	549,736,385	22.096	549,736,385		549,736,385	22.487
1.07 Hybrid securities		0.000			0	0.000
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated bank loans		0.000			0	0.000
1.11 Unaffiliated certificates of deposit		0.000			0	0.000
1.12 Total long-term bonds	1,023,834,429	41.152	1,023,834,429	0	1,023,834,429	41.880
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	20,248,782	0.814	20,248,782		20,248,782	0.828
2.02 Parent, subsidiaries and affiliates		0.000			0	0.000
2.03 Total preferred stocks	20,248,782	0.814	20,248,782	0	20,248,782	0.828
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	366,852,472	14.745	366,852,472		366,852,472	15.006
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	264,374,461	10.626	264,374,461		264,374,461	10.814
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Exchange traded funds		0.000			0	0.000
3.09 Total common stocks	631,226,934	25.372	631,226,934	0	631,226,934	25.820
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0		0	0.000
5.02 Properties held for production of income	0	0.000	0		0	0.000
5.03 Properties held for sale	12,092,203	0.486	12,092,203		12,092,203	0.495
5.04 Total real estate	12,092,203	0.486	12,092,203	0	12,092,203	0.495
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	59,976,451	2.411	59,976,451		59,976,451	2.453
6.02 Cash equivalents (Schedule E, Part 2)	461,874,009	18.565	461,874,009		461,874,009	18.893
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	521,850,460	20.975	521,850,460	0	521,850,460	21.346
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	278,664,373	11.201	235,436,817		235,436,817	9.631
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	2,487,917,181	100.000	2,444,689,624	0	2,444,689,624	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		12,379,373
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)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11		0
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	0	
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	287,169	
	8.2 Totals, Part 3, Column 9		287,169
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		12,092,203
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		12,092,203

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 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		344,924,150
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,010,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	115,748,766	116,758,766
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(177,421,747)	
	5.2 Totals, Part 3, Column 9	5,044,106	(172,377,640)
6.	Total gain (loss) on disposals, Part 3, Column 19		4,288,712
7.	Deduct amounts received on disposals, Part 3, Column 16		14,929,615
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		278,664,373
12.	Deduct total nonadmitted amounts		43,227,556
13.	Statement value at end of current period (Line 11 minus Line 12)		235,436,817

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,711,472,960
2.	Cost of bonds and stocks acquired, Part 3, Column 7		77,001,707
3.	Accrual of discount		1,173,652
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	620,283	
	4.3. Part 2, Section 2, Column 13	89,631,469	
	4.4. Part 4, Column 11	(4,442,883)	85,808,869
5.	Total gain (loss) on disposals, Part 4, Column 19		5,607,213
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		198,985,225
7.	Deduct amortization of premium		5,047,053
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	992,660	
	9.4. Part 4, Column 13	729,318	1,721,978
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,675,310,145
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,675,310,145

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1.	United States	134,213,098	127,895,294	134,703,987	134,455,413
	2.	Canada	0	0	0	0
	3.	Other Countries	0	0	0	0
	4.	Totals	134,213,098	127,895,294	134,703,987	134,455,413
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	339,884,945	314,823,123	342,456,544	339,062,048
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	519,531,476	490,322,243	530,984,854	512,197,000
	9.	Canada	10,007,547	9,602,420	10,061,080	10,000,000
	10.	Other Countries	20,197,362	19,213,920	20,594,987	19,870,000
	11.	Totals	549,736,385	519,138,583	561,640,921	542,067,000
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	1,023,834,429	961,857,000	1,038,801,451	1,015,584,461
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States	18,216,250	17,415,836	20,742,783	
	15.	Canada	249,573	168,700	249,557	
	16.	Other Countries	1,782,960	1,782,960	2,467,415	
	17.	Totals	20,248,782	19,367,496	23,459,756	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	20,248,782	19,367,496	23,459,756	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20.	United States	352,325,119	352,325,119	265,020,162	
	21.	Canada	1,543,149	1,543,149	1,171,794	
	22.	Other Countries	12,984,204	12,984,204	7,503,453	
	23.	Totals	366,852,472	366,852,472	273,695,409	
Parent, Subsidiaries and Affiliates	24.	Totals	264,374,461	264,374,461	366,691,803	
	25.	Total Common Stocks	631,226,934	631,226,934	640,387,212	
	26.	Total Stocks	651,475,716	650,594,430	663,846,968	
	27.	Total Bonds and Stocks	1,675,310,145	1,612,451,430	1,702,648,419	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	28,436,260	80,639,563	24,989,325	147,950	0	XXX	134,213,098	13.1	132,241,099	11.5	134,213,098	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	28,436,260	80,639,563	24,989,325	147,950	0	XXX	134,213,098	13.1	132,241,099	11.5	134,213,098	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	65,995,529	234,395,685	33,051,333	6,400,114	42,285	XXX	339,884,945	33.2	410,572,946	35.8	339,884,945	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	65,995,529	234,395,685	33,051,333	6,400,114	42,285	XXX	339,884,945	33.2	410,572,946	35.8	339,884,945	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	57,723,158	335,879,808	26,522,899	0	0	XXX	420,125,866	41.0	458,388,425	40.0	420,125,866	0
6.2 NAIC 2	48,577,821	76,214,383	4,818,315	0	0	XXX	129,610,520	12.7	146,000,031	12.7	129,610,520	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	106,300,980	412,094,192	31,341,214	0	0	XXX	549,736,385	53.7	604,388,455	52.7	549,736,385	0
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 152,154,947	650,915,056	84,563,558	6,548,064	42,285	0	894,223,909	87.3	XXX	XXX	894,223,909	0
12.2 NAIC 2	(d) 48,577,821	76,214,383	4,818,315	0	0	0	129,610,520	12.7	XXX	XXX	129,610,520	0
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	200,732,768	727,129,439	89,381,873	6,548,064	42,285	0	(b) 1,023,834,429	100.0	XXX	XXX	1,023,834,429	0
12.8 Line 12.7 as a % of Col. 7	19.6	71.0	8.7	0.6	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
13. Total Bonds Prior Year												
13.1 NAIC 1	154,593,305	710,999,038	128,467,235	7,060,039	82,854	0	XXX	XXX	1,001,202,470	87.3	1,001,202,470	0
13.2 NAIC 2	22,786,217	112,195,364	11,018,450	0	0	0	XXX	XXX	146,000,031	12.7	146,000,031	0
13.3 NAIC 3							XXX	XXX	0	0.0	0	0
13.4 NAIC 4							XXX	XXX	0	0.0	0	0
13.5 NAIC 5							XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	177,379,522	823,194,402	139,485,684	7,060,039	82,854	0	XXX	XXX	(b) 1,147,202,500	100.0	1,147,202,500	0
13.8 Line 13.7 as a % of Col. 9	15.5	71.8	12.2	0.6	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	152,154,947	650,915,056	84,563,558	6,548,064	42,285	0	894,223,909	87.3	1,001,202,470	87.3	894,223,909	XXX
14.2 NAIC 2	48,577,821	76,214,383	4,818,315	0	0	0	129,610,520	12.7	146,000,031	12.7	129,610,520	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	200,732,768	727,129,439	89,381,873	6,548,064	42,285	0	1,023,834,429	100.0	1,147,202,500	100.0	1,023,834,429	XXX
14.8 Line 14.7 as a % of Col. 7	19.6	71.0	8.7	0.6	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	19.6	71.0	8.7	0.6	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.8 Line 15.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $ ....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ ....0 current year of bonds with Z designations and $ ....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ ....0 current year, $ ....0 prior year of bonds with 5GI designations and $ ....0 current year, $ ....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .... 0 ; NAIC 2 $ .... 0 ; NAIC 3 $ .... 0 ; NAIC 4 $ .... 0 ; NAIC 5 $ .... 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	26,132,369	79,441,256	24,490,648	0	0	XXX	130,064,272	12.7	126,180,194	11.0	130,064,272	0
1.02 Residential Mortgage-Backed Securities	2,303,891	1,198,307	498,678	147,950	0	XXX	4,148,826	0.4	6,060,904	0.5	4,148,826	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	28,436,260	80,639,563	24,989,325	147,950	0	XXX	134,213,098	13.1	132,241,099	11.5	134,213,098	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	40,083,952	188,991,876	15,991,535	0	0	XXX	245,067,363	23.9	257,607,484	22.5	245,067,363	0
5.02 Residential Mortgage-Backed Securities	11,838,250	30,293,555	17,059,798	6,400,114	42,285	XXX	65,634,002	6.4	79,518,965	6.9	65,634,002	0
5.03 Commercial Mortgage-Backed Securities	14,073,326	15,110,254	0	0	0	XXX	29,183,580	2.9	73,446,497	6.4	29,183,580	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	65,995,529	234,395,685	33,051,333	6,400,114	42,285	XXX	339,884,945	33.2	410,572,946	35.8	339,884,945	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	106,300,980	412,094,192	31,341,214	0	0	XXX	549,736,385	53.7	604,388,455	52.7	549,736,385	0
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.05 Totals	106,300,980	412,094,192	31,341,214	0	0	XXX	549,736,385	53.7	604,388,455	52.7	549,736,385	0
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	172,517,300	680,527,323	71,823,397	0	0	XXX	924,868,020	90.3	XXX	XXX	924,868,020	0
12.02 Residential Mortgage-Backed Securities	14,142,141	31,491,862	17,558,476	6,548,064	42,285	XXX	69,782,828	6.8	XXX	XXX	69,782,828	0
12.03 Commercial Mortgage-Backed Securities	14,073,326	15,110,254	0	0	0	XXX	29,183,580	2.9	XXX	XXX	29,183,580	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	200,732,768	727,129,439	89,381,873	6,548,064	42,285	0	1,023,834,429	100.0	XXX	XXX	1,023,834,429	0
12.10 Line 12.09 as a % of Col. 7	19.6	71.0	8.7	0.6	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	111,344,147	758,680,448	118,151,539	0	0	XXX	XXX	XXX	988,176,134	86.1	988,176,134	0
13.02 Residential Mortgage-Backed Securities	18,156,030	38,946,801	21,334,145	7,060,039	82,854	XXX	XXX	XXX	85,579,869	7.5	85,579,869	0
13.03 Commercial Mortgage-Backed Securities	47,879,345	25,567,152	0	0	0	XXX	XXX	XXX	73,446,497	6.4	73,446,497	0
13.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0	0	0
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	177,379,522	823,194,402	139,485,684	7,060,039	82,854	0	XXX	XXX	1,147,202,500	100.0	1,147,202,500	0
13.10 Line 13.09 as a % of Col. 9	15.5	71.8	12.2	0.6	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	172,517,300	680,527,323	71,823,397	0	0	XXX	924,868,020	90.3	988,176,134	86.1	924,868,020	XXX
14.02 Residential Mortgage-Backed Securities	14,142,141	31,491,862	17,558,476	6,548,064	42,285	XXX	69,782,828	6.8	85,579,869	7.5	69,782,828	XXX
14.03 Commercial Mortgage-Backed Securities	14,073,326	15,110,254	0	0	0	XXX	29,183,580	2.9	73,446,497	6.4	29,183,580	XXX
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	200,732,768	727,129,439	89,381,873	6,548,064	42,285	0	1,023,834,429	100.0	1,147,202,500	100.0	1,023,834,429	XXX
14.10 Line 14.09 as a % of Col. 7	19.6	71.0	8.7	0.6	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	19.6	71.0	8.7	0.6	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.10 Line 15.09 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	105,711,493	0	105,711,493	0
2. Cost of cash equivalents acquired	398,837,114		398,837,114	
3. Accrual of discount	0			
4. Unrealized valuation increase/(decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	0			
7. Deduct amortization of premium	42,674,598		42,674,598	
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	461,874,009	0	461,874,009	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	461,874,009	0	461,874,009	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity						0	0	0	0	0	0	0	0	0	0	0
2060 East Ninth Street - Building		Cleveland	OH	09/18/2017	12/07/2022	39,296,760		6,996,669		287,169			(287,169)		468,081	
2060 East Ninth Street - Land		Cleveland	OH	09/18/2017	12/07/2022	5,095,534		5,095,534					0			
0599999. Properties held for sale						44,392,294	0	12,092,203	0	287,169	0	0	(287,169)	0	468,081	0
0699999 - Totals						44,392,294	0	12,092,203	0	287,169	0	0	(287,169)	0	468,081	0

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Flare Capital Partners I, LP		Rowayton	CT	Flare Capital Managers I, LLC		12/20/2013	1	7,096,792	16,367,163	16,367,163	(1,692,458)						200,000	5.700
000000-00-0	JumpStart Next Fund, LLC		Cleveland	OH	JNF Management, LLC		01/15/2015	1	742,143	1,206,343	1,206,343	(44,387)							8.000
000000-00-0	Mutual Capital Partners Fund III-Q, LP		Westlake	OH	Mutual Capital Partners Fund III, LLC		03/03/2017	1	900,000	1,231,066	1,231,066	92,522						100,000	2.400
000000-00-0	Risk LD, LLC		Gates Mills	OH	N/A		10/02/2019	1	100,000	0	0	0							0.000
000000-00-0	Akron Fusion Ventures		Akron	OH	Akron Fusion Investment Partners		04/06/2020	1	0	0	0	0							12.300
000000-00-0	Advent-Harrington Impact Fund		Potomac	MD	Morgan Stanley Graystone Consulting		11/05/2020	1	179,377	208,027	208,027	3,511						265,000	0.930
000000-00-0	MCM Capital Partners III, LP		Cleveland	OH	MCM Capital Partners III, LLC		09/25/2015	1	(987,213)	456,873	456,873	58,946							3.100
000000-00-0	Strategic Value Investors, LP		Cleveland	OH	Strategic Value Bank Partners, LLC		11/24/2015	1	3,500,000	6,892,734	6,892,734	71,820							3.260
000000-00-0	Strategic Value Private Investors, LP		Cleveland	OH	Strategic Value Private Investors		11/08/2017	1	125,945	1,205,942	1,205,942	138,414							2.160
000000-00-0	Citymark Capital US Apartment Fund II, LP		Cleveland	OH	Citymark Capital GP II, LLC		05/31/2018	1	(379,027)	98,238	98,238	(48,550)							0.660
000000-00-0	Citymark Capital US Apartment Fund III, LP		Cleveland	OH	Citymark Capital GP III, LLC		05/06/2022	1	962,838	900,765	900,765	(23,266)						942,329	1.190
000000-00-0	Leerink Transformation Fund I, LP		Boston	MA	Leerink Transformation Partners		06/06/2017	1	2,137,322	5,552,619	5,552,619	(175,587)						232,906	1.600
000000-00-0	Strategic Value FNBA Investors, LP		Cleveland	OH	Strategic Value FNBA Investors		10/01/2019	1	(915,481)	1,296,413	1,296,413	705,320							1.790
000000-00-0	Strategic Value Opportunities LP		Cleveland	OH	Strategic Value Opportunities		08/06/2021	1	1,000,000	852,135	852,135	(142,392)							1.530
000000-00-0	Audax Direct Lending Solutions Fund II-A, LP		New York	NY	Audax Direct Lending Solutions		06/01/2022	1	3,424,500	3,759,498	3,759,498	251,158						6,448,384	4.760
000000-00-0	Ancora Bellator Fund, LP		Cleveland	OH	Ancora Advisors		10/02/2023	1	1,000,000	1,142,701	1,142,701	142,701							2.390
000000-00-0	Opportunity CLE Loan Fund, LLC		Cleveland	OH	Cleveland Development Advisors Community Reinvestment Fund, Inc		12/15/2023	1	10,000	10,000	10,000	0						990,000	2.500
000000-00-0	Ancora Merlin Institutional, LP		Cleveland	OH	Ancora Advisors		10/01/2017	13	13,100,000	19,438,598	19,438,598	1,382,635							6.280
000000-00-0	Ancora Catalyst Fund		Cleveland	OH	Ancora Advisors		06/01/2019	13	8,966,434	13,259,936	13,259,936	636,059							5.860
000000-00-0	Ancora Impact Fund Series M		Cleveland	OH	Ancora Advisors		12/01/2020	13	776,622	1,418,219	1,418,219	239,523							5.220
000000-00-0	Ancora Impact Fund Series Q		Cleveland	OH	Ancora Advisors		07/31/2021	13	4,000,000	2,729,780	2,729,780	(583,872)							4.010
000000-00-0	Ancora Impact Fund Series U		Cleveland	OH	Ancora Advisors		01/07/2022	13	5,375,000	4,377,686	4,377,686	141,781							3.270
000000-00-0	Ancora Commodity Fund, LP		Cleveland	OH	Ancora Advisors		06/01/2021	10	1,500,000	1,556,614	1,556,614	31,719							3.490
000000-00-0	Wagmo		New York	NY	Wagmo		10/13/2021		324,999	324,999	324,999	0							0.480
1999999. Joint Venture Interests - Common Stock - Unaffiliated									52,940,252	84,286,349	84,286,349	1,185,598	0	0	0	0	0	9,178,619	XXX
000000-00-0	MMO Senior Care Ventures, LLC.		Cleveland	OH	MMO Senior Care Ventures, LLC		10/26/2021		4,150,000	0	0	(650,000)							50.000
000000-00-0	Medical Mutual Services, LLC		Strongsville	OH	Medical Mutual Services, LLC		01/01/2000		283,155,841	119,725,685	119,725,685	(162,313,654)							100.000
000000-00-0	Bravo Wellness, LLC		Cleveland	OH	Bravo Wellness, LLC		01/01/2020		57,587,944	5,741,041	5,741,041	(10,316,539)							100.000
000000-00-0	Employee Services, LLC		Wellsville	NY	Employee Services, LLC		03/01/2021		33,580,698	37,486,515	37,486,515	(7,763,755)							100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									378,474,483	162,953,241	162,953,241	(181,043,948)	0	0	0	0	0	0	XXX
000000-00-0	COSE Health and Wellness Trust		Cleveland	OH	COSE Health and Wellness Trust		08/15/2016		4,666,672	4,666,672	4,666,672								0.000
2799999. Surplus Debentures, etc - Unaffiliated									4,666,672	4,666,672	4,666,672	0	0	0	0	0	0	0	XXX
000000-00-0	Employee Benefit Trust		Boston	MA	Fidelity Investments		07/01/2004		25,481,054	26,758,110	26,758,110	2,436,603							100.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									25,481,054	26,758,110	26,758,110	2,436,603	0	0	0	0	0	0	XXX
6099999. Total - Unaffiliated									83,087,978	115,711,131	115,711,131	3,622,202	0	0	0	0	0	9,178,619	XXX
6199999. Total - Affiliated									378,474,483	162,953,241	162,953,241	(181,043,948)	0	0	0	0	0	0	XXX
6299999 - Totals									461,562,461	278,664,373	278,664,373	(177,421,747)	0	0	0	0	0	9,178,619	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Mutual Capital Partners Fund III-Q, LP	Westlake	OH		03/03/2017	1		150,000		2.400
000000-00-0	Advent-Harrington Impact Fund	Potomac	MD		11/05/2020	1		10,000		0.930
000000-00-0	Leerink Transformation Fund I, LP	Boston	MA		06/06/2017	1		117,608		1.600
000000-00-0	Audax Direct Lending Solutions Fund II-A, LP	New York	NY		06/01/2022	1		1,735,289		4.760
000000-00-0	Ancora Bellator Fund, LP	Cleveland	OH		10/02/2023	1	1,000,000			2.390
000000-00-0	Opportunity CLE Loan Fund, LLC	Cleveland	OH		12/15/2023	1	10,000			2.500
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,010,000	2,012,897	0	XXX
000000-00-0	MMO Senior Care Ventures, LLC.	Cleveland	OH	MMO Senior Care Ventures, LLC	10/26/2021			650,000		50.000
000000-00-0	Medical Mutual Services, LLC	Strongsville	OH	Medical Mutual Services, LLC	01/01/2000		0	104,000,000		100.000
000000-00-0	Bravo Wellness, LLC	Cleveland	OH	Bravo Wellness, LLC	01/01/2020		0	6,000,000		100.000
2099999. Joint Venture Interests - Common Stock - Affiliated							0	110,650,000	0	XXX
000000-00-0	Employee Benefit Trust	Boston	MA		07/01/2004			3,085,868		100.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							0	3,085,868	0	XXX
6099999. Total - Unaffiliated							1,010,000	5,098,766	0	XXX
6199999. Total - Affiliated							0	110,650,000	0	XXX
6299999 - Totals							1,010,000	115,748,766	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location: 3 City	Location: 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Change in Book/Adjusted Carrying Value: 9 Unrealized Valuation Increase/ (De-crease)	10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	11 Current Year's Other-Than-Temporary Impair-ment Recog-nized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encum-brances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
000000-00-0	JumpStart Next Fund, LLC	Cleveland	OH		12/20/2013	11/01/1202						0		14,355	14,355			0	
000000-00-0	MCM Capital Partners III, LP	Cleveland	OH		01/15/2015	02/28/2023						0		48,061	48,061			0	
000000-00-0	Strategic Value Private Investors, LP	Cleveland	OH		09/25/2015	12/31/2023						0		1,131,843	1,131,843			0	
000000-00-0	Advent-Harrington Impact Fund	Potomac	MD		11/08/2017	11/15/2023						0		445	445			0	
000000-00-0	Strategic Value FNBA Investors, LP	Cleveland	OH		10/01/2019	12/31/2023						0		1,377,657	1,377,657			0	
000000-00-0	Citymark Capital US Apartment Fund III, LP	Cleveland	OH		05/06/2022	06/30/2023						0		94,833	94,833			0	
000000-00-0	Audax Direct Lending Solutions Fund II-A, LP	New York	NY		06/01/2022	11/21/2023						0		127,116	127,116			0	
000000-00-0	C5Partners, LLC	Wilmington	DE		03/03/2021	12/31/2023	104,187	3,895,813				3,895,813		0	0		(4,000,000)	(4,000,000)	
000000-00-0	Foundation Medical Partners III, LP	Rowayton	CT		07/14/2008	12/31/2023	0	2,594,678				2,594,678		0	0		(2,594,678)	(2,594,678)	
000000-00-0	Citymark Capital Fund I, LP	Cleveland	OH		09/23/2016	12/31/2023	0	(782,242)				(782,242)		0	0		782,242	782,242	
000000-00-0	Ancora Catalyst SVP Series L	Cleveland	OH		11/12/2020	12/31/2023	0	(664,143)				(664,143)		0	0		664,143	664,143	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							104,187	5,044,106	0	0	0	5,044,106	0	2,794,310	2,794,310	0	(5,148,293)	(5,148,293)	0
000000-00-0	Employee Services, LLC	Wellsville	NY		03/01/2021	09/30/2023						0		9,500,000	9,500,000		9,500,000	9,500,000	
2099999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	9,500,000	9,500,000	0	9,500,000	9,500,000	0
000000-00-0	COSE Health and Wellness Trust	Cleveland	OH		08/15/2016	12/31/2023						0		777,776	777,776			0	
2799999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	777,776	777,776	0	0	0	0
000000-00-0	Employee Benefit Trust	Boston	MA		07/01/2004	12/31/2023						0		1,857,528	1,857,528		(62,994)	(62,994)	837,815
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							0	0	0	0	0	0	0	1,857,528	1,857,528	0	(62,994)	(62,994)	837,815
6099999. Total - Unaffiliated							104,187	5,044,106	0	0	0	5,044,106	0	5,429,615	5,429,615	0	(5,211,288)	(5,211,288)	837,815
6199999. Total - Affiliated							0	0	0	0	0	0	0	9,500,000	9,500,000	0	9,500,000	9,500,000	0
6299999 - Totals							104,187	5,044,106	0	0	0	5,044,106	0	14,929,615	14,929,615	0	4,288,712	4,288,712	837,815

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-2R-0	US TREASURY NOTES				1.A	1,494,258	94.3130	1,414,695	1,500,000	1,497,744	0	591	0	0	2.250	2.294	FA	12,748	33,750	09/27/2017	08/15/2027
912828-4N-7	US TREASURY NOTES				1.A	1,000,625	95.8910	958,910	1,000,000	1,000,298	0	(63)	0	0	2.875	2.868	MN	3,712	28,750	06/25/2018	05/15/2028
912828-4R-8	US TREASURY NOTES				1.A	8,036,250	97.7230	7,817,840	8,000,000	8,007,973	0	(5,453)	0	0	2.875	2.803	MN	20,109	230,000	06/27/2018	05/31/2025
912828-B6-6	US TREASURY NOTES				1.A	988,906	99.6850	996,850	1,000,000	999,727	0	2,180	0	0	2.750	2.974	FA	10,387	27,500	09/19/2018	02/15/2024
912828-J2-7	US TREASURY NOTES				1.A	992,656	97.0590	970,590	1,000,000	999,080	0	801	0	0	2.000	2.083	FA	7,554	20,000	05/01/2015	02/15/2025
912828-M5-6	US TREASURY NOTES				1.A	1,512,656	96.3130	1,444,695	1,500,000	1,503,025	0	(1,567)	0	0	2.250	2.140	MN	4,358	33,750	09/27/2017	11/15/2025
912828-WJ-5	US TREASURY NOTES				1.A	8,942,813	99.0230	8,912,070	9,000,000	8,996,376	0	9,575	0	0	2.500	2.610	MN	29,052	225,000	01/30/2018	05/15/2024
912828-X8-8	US TREASURY NOTES	SD			1.A	5,907,383	94.9810	5,223,955	5,500,000	5,715,658	0	(62,987)	0	0	2.375	1.196	MN	16,866	130,627	01/28/2021	05/15/2027
912828-Y7-9	US TREASURY NOTES				1.A	1,002,148	97.6130	976,130	1,000,000	1,000,529	0	(322)	0	0	2.875	2.841	JJ	12,031	28,750	08/29/2018	07/31/2025
912828-YM-6	US TREASURY NOTES				1.A	1,053,359	97.2890	972,890	1,000,000	1,010,741	0	(12,909)	0	0	1.500	0.204	AO	2,555	15,000	09/11/2020	10/31/2024
912828-YQ-7	US TREASURY NOTES				1.A	2,096,250	93.6210	1,872,420	2,000,000	2,048,877	0	(17,033)	0	0	1.625	0.751	AO	5,507	32,500	05/18/2021	10/31/2026
912828-YV-6	US TREASURY NOTES				1.A	10,487,500	96.9920	9,699,200	10,000,000	10,113,832	0	(124,374)	0	0	1.500	0.250	MN	13,115	150,000	12/28/2020	11/30/2024
912828-YY-0	US TREASURY NOTES				1.A	1,065,820	97.0490	970,490	1,000,000	1,015,313	0	(15,322)	0	0	1.750	0.212	JD	8,798	17,500	09/11/2020	12/31/2024
912828-Z7-8	US TREASURY NOTES				1.A	6,471,203	92.8240	5,847,912	6,300,000	6,395,583	0	(30,391)	0	0	1.500	0.999	JJ	39,546	94,500	06/29/2021	01/31/2027
912828-ZE-3	US TREASURY NOTES				1.A	9,715,625	89.8710	8,987,100	10,000,000	9,843,925	0	46,889	0	0	0.625	1.116	MS	15,881	62,500	03/29/2021	03/31/2027
912828-ZW-3	US TREASURY NOTES				1.A	500,176	93.9260	469,630	500,000	500,055	0	(37)	0	0	0.250	0.243	JD	628	1,250	09/11/2020	06/30/2025
91282C-AZ-4	US TREASURY NOTES				1.A	10,990,703	92.8630	10,214,930	11,000,000	10,995,823	0	2,153	0	0	0.375	0.395	MN	3,607	41,250	05/18/2021	11/30/2025
91282C-BC-4	US TREASURY NOTES				1.A	10,002,344	92.6760	9,267,600	10,000,000	10,000,941	0	(468)	0	0	0.375	0.370	JD	18,853	37,500	12/30/2020	12/31/2025
91282C-CZ-2	US TREASURY NOTES				1.A	14,910,938	91.8480	13,777,200	15,000,000	14,950,562	0	17,645	0	0	0.875	0.997	MS	33,350	131,250	09/29/2021	09/30/2026
91282C-EE-7	US TREASURY NOTES				1.A	9,388,500	92.8400	9,284,000	10,000,000	9,500,472	0	85,400	0	0	2.375	3.423	MS	60,348	237,500	09/07/2022	03/31/2029
91282C-ER-8	US TREASURY NOTES				1.A	990,156	98.8830	988,830	1,000,000	997,850	0	5,093	0	0	2.500	3.028	MN	2,186	25,000	06/24/2022	05/31/2024
91282C-EU-1	US TREASURY NOTES				1.A	993,281	97.7340	977,340	1,000,000	996,640	0	2,224	0	0	2.875	3.113	JD	1,335	28,750	06/24/2022	06/15/2025
91282C-EX-5	US TREASURY NOTES				1.A	1,000,781	98.9530	989,530	1,000,000	1,000,204	0	(402)	0	0	3.000	2.958	JD	15,082	30,000	07/22/2022	06/30/2024
91282C-FA-4	US TREASURY NOTES				1.A	995,469	98.8200	988,200	1,000,000	998,630	0	2,295	0	0	3.000	3.240	JJ	12,554	30,000	08/12/2022	07/31/2024
91282C-FE-6	US TREASURY NOTES US TREASURY NOTES US				1.A	998,281	98.0080	980,080	1,000,000	999,052	0	560	0	0	3.125	3.185	FA	11,804	31,250	08/12/2022	08/15/2025
91282C-FN-6	US TREASURY NOTES				1.A	999,219	99.4880	994,880	1,000,000	999,696	0	392	0	0	4.250	4.292	MS	10,799	42,500	10/12/2022	09/30/2024
91282C-FP-1	US TREASURY NOTES				1.A	998,125	99.8130	998,130	1,000,000	998,856	0	602	0	0	4.250	4.317	AO	9,057	42,500	10/12/2022	10/15/2025
91282C-FT-3	US TREASURY NOTES				1.A	7,538,379	100.4650	7,534,875	7,500,000	7,535,535	0	(2,844)	0	0	4.000	3.908	AO	51,099	150,000	06/21/2023	10/31/2029
91282C-GG-0	US TREASURY NOTES				1.A	994,531	99.3750	993,750	1,000,000	996,958	0	2,426	0	0	4.125	4.416	JJ	17,262	20,625	02/06/2023	01/31/2025
91282C-HD-6	US TREASURY NOTES				1.B	986,250	99.6330	996,330	1,000,000	989,676	0	3,426	0	0	4.250	5.016	MN	3,716	21,250	07/05/2023	05/31/2025
91282C-HF-1	US TREASURY NOTES				1.A	7,451,367	99.1130	7,433,475	7,500,000	7,454,641	0	3,274	0	0	3.750	3.857	MN	24,590	140,625	06/21/2023	05/31/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						130,505,952	XXX	123,954,527	130,300,000	130,064,272	0	(88,646)	0	0	XXX	XXX	XXX	478,493	2,141,377	XXX	XXX
38375G-2G-5	GNMA REMIC TRUST 2012-102 DN			4	1.A	134,396	98.1980	132,036	134,459	134,455	0	5	0	0	1.500	1.510	MON	168	2,017	08/27/2012	09/20/2040
38379W-5E-8	GNMA REMIC TRUST 2016-62 LA				1.A	119,740	95.8050	110,206	115,031	117,418	0	(222)	0	0	3.000	1.827	MON	288	3,451	07/25/2016	09/20/2045
38379X-KD-1	GNMA REMIC TRUST 2016-83 AP				1.A	174,043	95.9890	160,299	166,997	170,527	0	(340)	0	0	3.000	1.781	MON	417	5,010	07/28/2016	10/20/2045
38379X-Q9-4	GNMA REMIC TRUST 2016-90 MA				1.A	229,412	96.0840	211,378	219,993	224,075	0	(309)	0	0	3.000	1.778	MON	550	6,600	08/09/2016	10/20/2045
38380F-4M-5	GNMA REMIC TRUST 2017-099 JG				1.A	594,700	85.7400	511,815	596,939	592,695	0	(144)	0	0	2.500	2.623	MON	1,244	14,923	08/22/2017	06/20/2047
38380H-PP-1	GNMA REMIC TRUST 2017-149 CA				1.A	1,181,800	92.9380	1,121,114	1,206,303	1,188,657	0	1,653	0	0	2.500	2.959	MON	2,513	30,158	01/25/2018	02/20/2046
38381A-X3-5	GNMA REMIC TRUST 2018-153 VA				1.A	1,763,944	98.7310	1,693,918	1,715,690	1,720,998	0	(4,039)	0	0	3.500	2.740	MON	5,004	60,049	03/26/2019	02/20/2030
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						4,198,035	XXX	3,940,767	4,155,413	4,148,826	0	(3,395)	0	0	XXX	XXX	XXX	10,184	122,208	XXX	XXX
0109999999. Total - U.S. Government Bonds						134,703,987	XXX	127,895,294	134,455,413	134,213,098	0	(92,041)	0	0	XXX	XXX	XXX	488,677	2,263,585	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3133EH-ZC-0	FEDERAL FARM CREDIT BANKS				1.A	4,841,700	95.3110	4,765,550	5,000,000	4,939,068	0	21,216	0	0	2.400	2.868	MS	33,333	120,000	02/27/2019	09/21/2026
3133EL-M3-5	FEDERAL FARM CREDIT BANKS			2	1.B FE	9,975,000	87.5730	8,757,300	10,000,000	9,985,745	0	3,092	0	0	1.050	1.083	JD	2,625	105,000	06/23/2020	06/22/2028
3133EL-N3-4	FEDERAL FARM CREDIT BANKS			2	1.B FE	11,991,000	89.3830	10,725,960	12,000,000	11,995,450	0	1,284	0	0	0.875	0.886	JD	2,625	105,000	06/29/2020	06/22/2027
3133EM-3F-7	FEDERAL FARM CREDIT BANKS			2	1.B FE	9,988,000	89.7350	8,973,500	10,000,000	9,992,562	0	1,988	0	0	1.100	1.121	FA	39,111	110,000	09/09/2021	08/23/2027
3133EM-FR-8	FEDERAL FARM CREDIT BANKS			2	1.B FE	2,497,500	93.0010	2,325,025	2,500,000	2,499,065	0	505	0	0	0.540	0.560	MN	2,175	13,500	11/18/2020	11/03/2025
3133EM-HW-5	FEDERAL FARM CREDIT BANKS			2	1.B FE	9,992,500	90.0740	9,007,400	10,000,000	9,996,311	0	1,248	0	0	0.700	0.713	MN	6,028	70,000	12/04/2020	11/30/2026
3133EM-KK-7	FEDERAL FARM CREDIT BANKS			2	1.B FE	6,390,000	90.0960	5,757,134	6,390,000	6,390,000	0	0	0	0	0.750	0.750	JD	1,997	47,925	12/14/2020	12/16/2026
3133EM-KT-8	FEDERAL FARM CREDIT BANKS			2	1.B FE	1,000,000	92.5250	925,250	1,000,000	1,000,000	0	0	0	0	0.540	0.540	JD	210	5,400	12/11/2020	12/17/2025
3133EM-MB-5	FEDERAL FARM CREDIT BANKS			2	1.B FE	5,335,288	89.9580	4,812,753	5,350,000	5,342,490	0	2,460	0	0	0.640	0.687	JJ	16,740	34,240	01/20/2021	01/05/2027
3133EM-PN-6	FEDERAL FARM CREDIT BANKS			2	1.B FE	9,877,000	89.8460	8,984,600	10,000,000	9,935,260	0	20,593	0	0	0.690	0.903	FA	28,558	69,000	02/24/2021	02/02/2027
3133EM-QW-5	FEDERAL FARM CREDIT BANKS			2	1.B FE	9,952,300	89.9860	8,998,600	10,000,000	9,974,825	0	7,914	0	0	0.780	0.862	FA	29,250	78,000	02/18/2021	02/16/2027
3133EN-AW-0	FEDERAL FARM CREDIT BANKS			2	1.B FE	4,974,200	88.8180	4,440,900	5,000,000	4,981,961	0	3,602	0	0	1.520	1.599	AO	16,678	76,000	10/28/2021	10/12/2028
3133EN-BK-5	FEDERAL FARM CREDIT BANKS			2	1.B FE	7,410,000	91.6240	6,871,800	7,500,000	7,446,804	0	18,480	0	0	1.140	1.399	AO	16,863	85,500	12/29/2021	10/20/2026
3133EN-WE-6	FEDERAL FARM CREDIT BANKS			2	1.B FE	5,999,400	97.0050	5,820,300	6,000,000	5,999,504	0	78	0	0	3.990	3.992	FA	94,430	239,400	08/25/2022	08/09/2029
3133EN-WX-4	FEDERAL FARM CREDIT BANKS			2	1.B FE	9,990,000	96.5950	9,659,500	10,000,000	9,992,031	0	1,301	0	0	4.050	4.067	MN	49,500	405,000	06/02/2022	05/17/2029
3134GV-E7-9	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	1,000,000	97.9620	979,620	1,000,000	1,000,000	0	0	0	0	0.500	0.500	JD	292	5,000	06/12/2020	06/10/2024
3134GW-4C-7	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	4,935,350	90.6760	4,533,800	5,000,000	4,965,443	0	12,000	0	0	0.800	1.049	AO	7,111	40,000	06/21/2021	10/27/2026
3134GW-6C-5	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	8,919,000	90.6670	8,160,030	9,000,000	8,957,875	0	14,637	0	0	0.800	0.968	AO	12,600	72,000	04/27/2021	10/28/2026
3130A3-GE-8	FEDERAL HOME LOAN BANKS				1.A	8,113,200	98.0910	7,847,280	8,000,000	8,016,601	0	(17,047)	0	0	2.750	2.528	JD	11,000	220,000	12/20/2017	12/13/2024
3130A4-CH-3	FEDERAL HOME LOAN BANKS				1.A	1,509,870	97.4280	1,461,420	1,500,000	1,501,321	0	(1,070)	0	0	2.375	2.300	MS	10,589	35,625	04/16/2015	03/14/2025
3130A6-C7-0	FEDERAL HOME LOAN BANKS				1.A	5,220,600	97.0610	4,853,050	5,000,000	5,066,246	0	(38,072)	0	0	2.625	1.829	MS	39,740	131,250	10/29/2019	09/12/2025
3130A8-5X-7	FEDERAL HOME LOAN BANKS				1.A	1,014,010	95.3100	953,100	1,000,000	1,003,780	0	(1,493)	0	0	2.125	1.966	JD	1,122	21,250	09/21/2016	06/12/2026
3130A8-HK-2	FEDERAL HOME LOAN BANKS				1.A	1,007,500	98.5110	985,110	1,000,000	1,000,458	0	(998)	0	0	1.750	1.648	JD	826	17,500	07/25/2016	06/14/2024
3130A8-XY-4	FEDERAL HOME LOAN BANKS				1.A	2,003,000	94.4360	1,888,720	2,000,000	2,000,861	0	(309)	0	0	1.875	1.859	MS	11,458	37,500	08/30/2016	09/11/2026
3130AC-DQ-4	FEDERAL HOME LOAN BANKS				1.A	984,950	94.3350	943,350	1,000,000	993,972	0	1,538	0	0	2.375	2.547	MS	7,323	23,750	09/26/2017	09/10/2027
3130AD-RH-7	FEDERAL HOME LOAN BANKS				1.A	3,929,200	97.8340	3,913,360	4,000,000	3,986,398	0	10,916	0	0	2.875	3.165	MS	34,181	115,000	05/15/2018	03/14/2025
3130AK-C4-6	FEDERAL HOME LOAN BANKS				1.B FE	988,670	90.5370	905,370	1,000,000	994,017	0	2,099	0	0	0.720	0.937	AO	1,440	7,200	06/07/2021	10/19/2026
3130AK-JR-8	FEDERAL HOME LOAN BANKS			2	1.B FE	8,000,000	92.5910	7,407,280	8,000,000	8,000,000	0	0	0	0	0.570	0.570	JD	1,900	45,600	12/11/2020	12/16/2025
3130AK-VQ-6	FEDERAL HOME LOAN BANKS			2	1.B FE	1,000,000	92.9400	929,400	1,000,000	1,000,000	0	0	0	0	0.470	0.470	JJ	1,984	4,700	02/02/2021	10/29/2025
3130AL-DA-9	FEDERAL HOME LOAN BANKS			2	1.B FE	11,874,600	90.5450	10,865,400	12,000,000	11,932,362	0	20,931	0	0	1.000	1.183	FA	41,667	120,000	03/17/2021	02/26/2027
3130AL-E2-6	FEDERAL HOME LOAN BANKS			2	1.B FE	1,000,000	89.3010	893,010	1,000,000	1,000,000	0	0	0	0	1.000	1.000	MON	167	10,000	02/18/2021	08/25/2027
3130AL-GL-2	FEDERAL HOME LOAN BANKS			2	1.B FE	7,397,250	90.8810	6,816,075	7,500,000	7,436,392	0	19,599	0	0	1.115	1.391	FA	29,036	83,625	12/27/2021	02/26/2027
3130AM-NT-5	FEDERAL HOME LOAN BANKS				1.B FE	1,000,000	93.3200	933,200	1,000,000	1,000,000	0	0	0	0	0.850	0.850	MN	826	8,500	06/08/2021	11/26/2025
3130AM-Q3-9	FEDERAL HOME LOAN BANKS			2	1.B FE	4,695,705	89.2410	4,216,637	4,725,000	4,705,070	0	4,291	0	0	1.450	1.548	JD	3,235	68,513	10/18/2021	06/14/2028
3130AM-W6-5	FEDERAL HOME LOAN BANKS			2	1.B FE	999,750	95.7400	957,400	1,000,000	999,926	0	74	0	0	0.500	0.507	JD	2,514	2,500	08/13/2021	12/30/2024
3130AN-KK-5	FEDERAL HOME LOAN BANKS			2	1.B FE	1,000,000	95.7770	957,770	1,000,000	1,000,000	0	0	0	0	0.500	0.500	FA	1,736	5,000	08/13/2021	12/26/2024
3130AN-YN-4	FEDERAL HOME LOAN BANKS			2	1.B FE	9,993,500	91.4060	9,140,600	10,000,000	9,996,405	0	1,284	0	0	1.000	1.013	MS	25,278	100,000	09/21/2021	09/30/2026
3130AP-J2-2	FEDERAL HOME LOAN BANKS			2	1.B FE	999,825	96.4900	964,900	1,000,000	999,952	0	58	0	0	0.660	0.666	AO	1,155	6,600	10/13/2021	10/28/2024
3130AP-VW-2	FEDERAL HOME LOAN BANKS			2	1.B FE	1,000,000	96.4840	964,840	1,000,000	1,000,000	0	0	0	0	1.010	1.010	MN	1,010	10,100	11/12/2021	11/25/2024
3130AQ-AB-9	FEDERAL HOME LOAN BANKS			2	1.A	459,900	92.4060	462,030	500,000	466,755	0	6,855	0	0	1.625	4.001	JD	4,085	4,063	05/02/2023	12/30/2026
3135G0-5S-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION			2	1.A FE	9,985,000	93.9210	9,392,100	10,000,000	9,995,071	0	3,023	0	0	0.500	0.531	FA	19,028	50,000	08/24/2020	08/14/2025
3135G0-K3-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.B FE	1,538,200	95.5510	1,433,265	1,500,000	1,509,782	0	(4,101)	0	0	2.125	1.836	AO	5,932	31,875	09/14/2016	04/24/2026
3135G0-Q2-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.A	1,002,000	94.3170	943,170	1,000,000	1,000,584	0	(207)	0	0	1.875	1.853	MS	5,052	18,750	09/27/2016	09/24/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3135G0-ZR-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.A	10,668,900	98.3780	9,837,800	10,000,000	10,059,092	0	(85,506)	0	0	2.625	1.748	MS	83,854	262,500	06/15/2016	09/06/2024
3135GA-4P-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION			2	1.B FE	8,034,400	93.0400	7,443,200	8,000,000	8,000,000	0	0	0	0	0.650	0.650	MN	6,211	52,000	12/17/2020	11/18/2025
3136G4-X2-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION			2	1.B FE	10,014,800	93.9230	9,392,300	10,000,000	10,000,000	0	0	0	0	0.600	0.600	FA	20,167	60,000	09/09/2020	08/29/2025
880591-ER-9	TENNESSEE VALLEY AUTHORITY				1.A FE	5,093,550	98.5050	4,925,250	5,000,000	5,007,922	0	(10,967)	0	0	2.875	2.647	MS	42,326	143,750	05/21/2015	09/15/2024
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						245,596,618	XXX	227,125,410	245,465,000	245,067,363	0	21,294	0	0	XXX	XXX	XXX	774,967	3,378,115	XXX	XXX
31394Y-F3-3	FHLMC REMIC SERIES 2796 LB			4	1.A	3,933	99.4440	3,812	3,834	3,839	0	(9)	0	0	4.500	3.871	MON	14	173	05/20/2009	05/15/2024
31395U-RE-3	FHLMC REMIC SERIES 2977 AY			4	1.A	28,901	98.9290	27,600	27,899	28,027	0	(84)	0	0	4.500	3.680	MON	105	1,255	02/08/2010	05/15/2025
3137AJ-6A-7	FHLMC REMIC SERIES 3955 BA			4	1.A	280,622	96.4980	257,900	267,259	273,824	0	(241)	0	0	3.500	2.338	MON	780	9,354	12/14/2011	02/15/2041
3137AT-2J-0	FHLMC REMIC SERIES 4092 CL AY				1.A	5,224,641	93.8170	4,972,301	5,300,000	5,242,482	0	11,304	0	0	3.000	3.252	MON	13,250	159,000	05/26/2022	08/15/2032
3137AV-2S-5	FHLMC REMIC SERIES 4122 PA			4	1.A	830,504	92.8060	765,613	824,961	827,358	0	(254)	0	0	1.500	1.374	MON	1,031	12,374	11/26/2012	02/15/2042
3137AW-6M-2	FHLMC REMIC SERIES 4125 KP			4	1.A	556,749	94.5950	508,463	537,516	545,619	0	(382)	0	0	2.500	1.853	MON	1,120	13,438	12/17/2012	05/15/2041
3137AW-VA-0	FHLMC REMIC SERIES 4145 UC			4	1.A	503,630	95.1850	481,638	506,002	504,972	0	165	0	0	1.500	1.593	MON	633	7,590	03/20/2013	12/15/2027
3137AY-6Z-9	FHLMC REMIC SERIES 4150 ND				1.A	956,454	92.7160	891,942	962,015	958,734	0	154	0	0	1.750	1.892	MON	1,403	16,835	05/24/2016	07/15/2041
3137AY-SG-7	FHLMC REMIC SERIES 4165 TD				1.A	1,113,585	91.4280	1,061,587	1,161,119	1,121,037	0	4,003	0	0	1.500	2.664	MON	1,451	17,417	01/24/2018	12/15/2042
3137B0-TR-5	FHLMC REMIC SERIES 4186 MC			4	1.A	494,055	95.1210	490,649	515,815	508,603	0	1,851	0	0	1.500	2.448	MON	645	7,737	07/22/2013	03/15/2028
3137B1-MQ-2	FHLMC REMIC SERIES 4198 QD			4	1.A	432,773	95.5210	407,970	427,100	429,429	0	(456)	0	0	2.000	1.726	MON	712	8,542	05/22/2013	01/15/2033
3137B1-XV-9	FHLMC REMIC SERIES 4204 HA			4	1.A	376,486	96.6020	361,996	374,729	375,489	0	(147)	0	0	2.500	2.383	MON	781	9,368	09/25/2013	05/15/2028
3137B7-3L-1	FHLMC REMIC SERIES 4289 WE			4	1.A	324,895	98.3470	311,969	317,213	318,319	0	(792)	0	0	3.000	2.457	MON	793	9,516	02/20/2014	08/15/2031
3137BB-A9-1	FHLMC REMIC SERIES 4337 BA				1.A	522,433	98.2340	489,935	498,743	502,944	0	(2,489)	0	0	3.000	1.704	MON	1,247	14,962	05/05/2016	02/15/2046
3137BN-NQ-3	FHLMC REMIC SERIES 4566 CE				1.A	112,562	98.8080	112,149	113,502	113,409	0	176	0	0	2.500	2.787	MON	236	2,838	03/13/2017	01/15/2043
3137BN-Z8-0	FHLMC REMIC SERIES 4569 A				1.A	1,514,279	95.4180	1,398,567	1,465,726	1,484,900	0	(3,324)	0	0	2.500	1.693	MON	3,054	36,643	07/21/2016	11/15/2040
3137BQ-UP-0	FHLMC REMIC SERIES 4601 NK				1.A	2,173,621	87.6390	1,923,574	2,194,884	2,160,164	0	386	0	0	1.950	2.323	MON	3,567	42,800	01/14/2020	09/15/2045
3137BR-ZF-5	FHLMC REMIC SERIES 4615 TA				1.A	1,637,362	91.2070	1,469,057	1,610,685	1,666,503	0	2,248	0	0	3.000	2.375	MON	4,027	48,321	07/26/2019	02/15/2046
3137BX-LE-0	FHLMC REMIC SERIES 4672 QA				1.A	464,894	96.4530	436,934	453,002	463,889	0	(422)	0	0	3.500	1.561	MON	1,321	15,855	08/22/2019	08/15/2045
3137BY-XF-2	FHLMC REMIC SERIES 4690 CA				1.A	3,055,213	93.7130	2,785,656	2,972,539	3,056,869	0	(9,472)	0	0	3.000	2.096	MON	7,431	89,176	10/25/2019	11/15/2036
3137F1-XN-3	FHLMC REMIC SERIES 4698 HP				1.A	2,399,399	92.3520	2,252,496	2,439,033	2,401,763	0	(654)	0	0	3.000	3.339	MON	6,098	73,171	12/18/2018	05/15/2046
3137FA-ZM-3	FHLMC REMIC SERIES 4717 BA				1.A	1,530,858	91.8180	1,369,233	1,491,247	1,548,077	0	1,613	0	0	3.000	2.246	MON	3,728	44,737	12/16/2019	02/15/2047
3137FA-ZV-3	FHLMC REMIC SERIES 4717 BP				1.A	2,213,470	91.8180	1,979,776	2,156,196	2,238,367	0	2,332	0	0	3.000	2.246	MON	5,390	64,686	12/16/2019	02/15/2047
3137FD-KH-4	FHLMC REMIC SERIES 4759 NA				1.A	132,871	98.7910	132,257	133,875	133,693	0	209	0	0	3.000	3.372	MON	335	4,016	01/23/2019	08/15/2044
3137FL-KM-5	FHLMC REMIC SERIES 4869 AJ				1.A	2,796,031	95.3810	2,600,053	2,725,965	2,809,282	0	2,136	0	0	3.500	2.862	MON	7,951	95,409	04/25/2019	04/15/2049
31415Y-LW-7	FNMA PASS-THRU POOL 993241			4	1.A	5,923	99.2490	5,590	5,633	5,656	0	(51)	0	0	4.000	2.041	MON	19	225	09/15/2010	06/01/2024
31417Y-GK-7	FNMA PASS-THRU 15 YEAR			4	1.A	20,638	98.6200	19,701	19,976	20,049	0	(99)	0	0	4.000	2.880	MON	67	799	01/25/2011	10/01/2024
3136B7-B3-4	FNMA REMIC SERIES 2019-069				1.A	2,061,645	87.6540	1,723,241	1,965,958	2,099,665	0	3,215	0	0	2.500	1.380	MON	4,096	49,149	05/21/2020	12/25/2049
31394B-MD-3	FNMA REMIC TRUST 2004-89 AQ			4	1.A	18,580	99.2150	18,018	18,160	18,192	0	(39)	0	0	4.500	4.028	MON	68	817	02/24/2010	12/25/2024
31398M-Q2-5	FNMA REMIC TRUST 2010-36 BC				1.A	1,916,155	98.1500	1,833,996	1,868,565	1,908,733	0	(3,226)	0	0	4.000	3.147	MON	6,229	74,743	12/13/2018	04/25/2030
3136A2-AR-4	FNMA REMIC TRUST 2011-110 EC			4	1.A	309,478	94.2590	286,562	304,015	306,243	0	(591)	0	0	2.000	1.558	MON	507	6,080	02/25/2013	04/25/2041
31397S-XM-1	FNMA REMIC TRUST 2011-40 KA			4	1.A	143,572	97.8990	138,819	141,798	142,489	0	(311)	0	0	3.500	2.982	MON	414	4,963	06/15/2011	03/25/2026
3136A8-ZR-4	FNMA REMIC TRUST 2012-103 DA			4	1.A	64,457	98.0080	59,853	61,069	61,667	0	(398)	0	0	3.500	2.394	MON	178	2,137	08/15/2012	10/25/2041
3136AA-JT-3	FNMA REMIC TRUST 2012-139 CA				1.A	2,080,125	91.8470	1,952,272	2,125,569	2,082,779	0	2,332	0	0	2.000	2.527	MON	3,543	42,511	12/20/2016	11/25/2042
3136AA-5A-9	FNMA REMIC TRUST 2012-149 ND				1.A	981,107	89.4670	877,767	981,107	981,107	0	0	0	0	2.000	2.000	MON	1,635	19,622	10/24/2016	06/25/2042
3136AA-6K-6	FNMA REMIC TRUST 2012-151 YA			4	1.A	468,886	95.7590	436,917	456,268	460,283	0	(963)	0	0	2.000	1.442	MON	760	9,125	04/22/2013	01/25/2028
3136A5-XR-2	FNMA REMIC TRUST 2012-30 PB			4	1.A	16,097	99.2610	15,908	16,027	16,028	0	(6)	0	0	2.250	2.154	MON	30	361	03/19/2012	10/25/2040
3136A4-2C-2	FNMA REMIC TRUST 2012-34 PB			4	1.A	352,634	94.4360	330,535	350,009	350,886	0	(193)	0	0	2.000	1.857	MON	583	7,000	03/27/2012	01/25/2032
3136A5-AC-0	FNMA REMIC TRUST 2012-40 MG			4	1.A	883,333	94.1190	826,991	878,665	880,588	0	(311)	0	0	2.500	2.404	MON	1,831	21,967	05/27/2014	04/25/2041
3136A5-P6-7	FNMA REMIC TRUST 2012-53 PB			4	1.A	202,480	96.1020	189,495	197,181	198,445	0	(360)	0	0	2.250	1.688	MON	370	4,437	07/16/2012	02/25/2041

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
3136A7-U3-4	FNMA REMIC TRUST 2012-84 QG			4	1.A	26,716	99.1180	26,154	26,386	26,410	0	(49)	0	0	3.000	2.636	MON	66	792	04/21/2014	09/25/2031
3136A7-5E-8	FNMA REMIC TRUST 2012-96 PD			4	1.A	4,901	99.5670	4,817	4,838	4,840	0	(7)	0	0	2.000	1.677	MON	8	97	08/27/2012	07/25/2041
3136AC-ES-6	FNMA REMIC TRUST 2013-10 DE				1.A	1,390,161	91.7910	1,273,059	1,386,910	1,389,163	0	(156)	0	0	2.000	1.947	MON	2,312	27,738	04/21/2016	10/25/2041
3136AH-U9-9	FNMA REMIC TRUST 2013-133 VT			4	1.A	831,088	99.2740	801,693	807,556	808,289	0	(1,976)	0	0	3.000	2.452	MON	2,019	24,227	01/27/2014	05/25/2025
3136AC-WN-7	FNMA REMIC TRUST 2013-20 CA				1.A	1,798,192	88.0930	1,551,595	1,761,315	1,802,372	0	(602)	0	0	2.500	2.099	MON	3,669	44,033	04/19/2016	01/25/2043
3136AD-MZ-9	FNMA REMIC TRUST 2013-30 JA				1.A	1,003,903	82.9760	891,027	1,073,836	986,450	0	317	0	0	1.500	3.108	MON	1,342	16,108	10/16/2015	04/25/2043
3136AD-EY-1	FNMA REMIC TRUST 2013-36 AB			4	1.A	470,492	97.3910	445,953	457,900	461,420	0	(1,221)	0	0	3.000	2.396	MON	1,145	13,737	10/23/2013	05/25/2032
3136AD-V4-8	FNMA REMIC TRUST 2013-41 WG			4	1.A	1,366,696	91.9240	1,252,798	1,362,863	1,365,754	0	(210)	0	0	2.500	2.442	MON	2,839	34,072	06/04/2014	11/25/2042
3136AD-5Q-8	FNMA REMIC TRUST 2013-50 MN				1.A	314,090	98.0870	305,551	311,511	312,392	0	(831)	0	0	2.500	1.869	MON	649	7,788	11/15/2019	01/25/2033
3136AJ-K4-7	FNMA REMIC TRUST 2014-28 ND			4	1.A	246,736	98.8360	238,315	241,122	241,217	0	(521)	0	0	3.000	2.394	MON	603	7,234	06/24/2014	03/25/2040
3136AR-R4-2	FNMA REMIC TRUST 2016-25 A				1.A	28,128	99.4980	26,830	26,965	26,997	0	(216)	0	0	3.000	1.576	MON	67	809	08/19/2016	11/25/2042
3136AT-JR-6	FNMA REMIC TRUST 2016-49 PA				1.A	1,889,846	92.5630	1,707,934	1,845,159	1,886,999	0	(1,824)	0	0	3.000	2.499	MON	4,613	55,355	05/24/2017	09/25/2045
3136AT-CK-8	FNMA REMIC TRUST 2016-50 BN				1.A	6,863,826	88.2730	5,852,069	6,629,512	6,869,098	0	90,172	0	0	3.000	2.419	MON	16,574	199,001	09/23/2019	02/25/2046
3136AU-MC-2	FNMA REMIC TRUST 2016-94 MN				1.A	1,571,865	92.0300	1,462,122	1,588,745	1,575,690	0	978	0	0	2.500	2.733	MON	3,310	39,719	01/26/2017	05/25/2045
3136AX-FG-5	FNMA REMIC TRUST 2017-54 P				1.A	3,121,396	92.0480	2,835,961	3,080,958	3,122,949	0	(2,074)	0	0	3.000	2.711	MON	7,702	92,429	05/29/2019	05/25/2046
3136B4-3E-6	FNMA REMIC TRUST 2019-37 TC				1.A	3,470,803	91.8670	3,135,609	3,413,205	3,477,706	0	(3,386)	0	0	2.500	2.069	MON	7,111	85,330	08/22/2019	03/25/2037
3136B8-5H-8	FNMA REMIC TRUST 2020-16 JG				1.A	1,999,999	83.1020	1,608,202	1,935,214	2,025,858	0	(371)	0	0	2.000	1.270	MON	3,225	38,704	05/21/2020	01/01/2050
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						65,604,167	XXX	59,628,482	64,824,857	65,634,002	0	84,870	0	0	XXX	XXX	XXX	144,684	1,736,321	XXX	XXX
3137BH-XJ-1	FHLMC REMIC SERIES K-045 A2				1.A	9,441,071	97.8140	8,580,432	8,772,192	8,822,049	0	(50,738)	0	0	3.023	1.971	MON	22,099	266,212	06/14/2016	01/25/2025
3137BM-TX-4	FHLMC REMIC SERIES K-052 A2				1.A	10,776,563	97.2850	9,728,500	10,000,000	10,128,591	0	(90,994)	0	0	3.151	2.202	MON	26,258	315,100	05/06/2016	11/25/2025
30286X-AN-9	FREMF MTG TR 2015-K43 B				1.A	11,038,125	97.6030	9,760,300	10,000,000	10,232,940	0	(242,626)	0	0	3.730	1.283	MON	31,084	378,486	09/03/2020	02/25/2048
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						31,255,759	XXX	28,069,232	28,772,192	29,183,580	0	(384,358)	0	0	XXX	XXX	XXX	79,441	959,798	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						342,456,544	XXX	314,823,123	339,062,048	339,884,945	0	(278,194)	0	0	XXX	XXX	XXX	999,092	6,074,234	XXX	XXX
278062-AG-9	EATON CORP OHIO		C	1	1.G FE	2,937,116	95.7510	2,503,889	2,615,000	2,793,137	0	(50,305)	0	0	3.103	1.089	MS	23,892	81,143	02/10/2021	09/15/2027
478375-AG-3	JOHNSON CONTROLS INTERNATION		C	2	2.B FE	4,848,816	98.9240	4,703,836	4,755,000	4,759,261	0	(16,450)	0	0	3.625	3.268	JJ	85,706	172,369	02/13/2018	07/02/2024
641062-AE-4	NESTLE HLDGS INC		C	1	1.D FE	4,971,550	98.0790	4,903,950	5,000,000	4,992,283	0	4,244	0	0	3.500	3.593	MS	47,153	175,000	09/26/2018	09/24/2025
82620K-AU-7	SIEMENS FIN NV		C	1	1.E FE	1,498,485	96.4950	1,447,425	1,500,000	1,499,458	0	157	0	0	3.400	3.412	MS	14,875	51,000	03/07/2017	03/16/2027
904764-AU-1	UNILEVER CAP CORP		C	1	1.E FE	6,339,020	94.2470	5,654,820	6,000,000	6,153,224	0	(58,740)	0	0	2.000	0.997	JJ	51,000	120,000	09/15/2020	07/28/2026
88579Y-AY-7	3M CO			2	1.G FE	4,569,830	94.1050	3,869,598	4,112,000	4,346,412	0	(64,411)	0	0	2.875	1.224	AO	24,958	118,220	06/23/2020	10/15/2027
00037B-AF-9	ABB FIN USA INC			1,2	1.G FE	1,000,860	98.1860	981,860	1,000,000	1,000,396	0	(90)	0	0	3.800	3.789	AO	9,289	38,000	05/21/2018	04/03/2028
00724F-AC-5	ADOBE SYS INC			2	1.E FE	6,008,500	98.2460	5,894,760	6,000,000	6,001,142	0	(3,799)	0	0	3.250	3.189	FA	81,250	195,000	08/22/2019	02/01/2025
009158-AY-2	AIR PRODS & CHEMS INC			1	1.F FE	4,077,300	92.1750	3,687,000	4,000,000	4,037,381	0	(11,328)	0	0	1.850	1.551	MN	9,456	74,000	06/12/2020	05/15/2027
02079K-AJ-6	ALPHABET INC			1	1.C FE	5,000,000	89.3770	4,468,850	5,000,000	5,000,000	0	0	0	0	0.800	0.800	FA	15,111	40,000	08/25/2020	08/15/2027
023135-AZ-9	AMAZON COM INC			1	1.D FE	1,001,930	98.4540	984,540	1,000,000	1,000,188	0	(386)	0	0	2.800	2.760	FA	10,033	28,000	04/02/2019	08/22/2024
023135-BR-6	AMAZON COM INC			1	1.D FE	7,101,500	90.1970	6,313,790	7,000,000	7,053,863	0	(16,209)	0	0	1.200	0.959	JD	6,533	84,000	01/13/2021	06/03/2027
025816-CW-7	AMERICAN EXPRESS CO			2	1.F FE	3,878,320	98.9780	3,959,120	4,000,000	3,899,384	0	16,280	0	0	4.050	4.586	MN	26,100	162,000	09/12/2022	05/03/2029
0258M0-EL-9	AMERICAN EXPRESS CR CORP MTNBE			2	1.F FE	987,740	95.5180	955,180	1,000,000	995,438	0	1,268	0	0	3.300	3.446	MN	5,317	33,000	04/27/2017	05/03/2027
02665W-DJ-7	AMERICAN HONDA FIN CORP MTN			1	1.G FE	2,991,660	93.8730	2,816,190	3,000,000	2,996,232	0	1,190	0	0	2.350	2.393	JJ	33,879	70,500	01/08/2020	01/08/2027
031162-BV-1	AMGEN INC			2	2.A FE	5,240,400	99.2020	4,960,100	5,000,000	5,015,378	0	(38,445)	0	0	3.625	2.831	MN	19,635	181,250	09/14/2017	05/22/2024
032654-AN-5	ANALOG DEVICES INC			1	1.G FE	964,590	97.6880	976,880	1,000,000	972,400	0	7,810	0	0	3.500	4.517	JD	2,528	35,000	02/06/2023	12/05/2026
03444R-AB-4	ANDREW W MELLON FNDTN			1	1.A FE	6,024,171	88.1350	5,420,303	6,150,000	6,076,876	0	19,812	0	0	0.947	1.288	FA	24,267	58,241	04/23/2021	08/01/2027
037833-AS-9	APPLE INC			1	1.B FE	544,570	99.3050	496,525	500,000	504,985	0	(14,295)	0	0	3.450	0.573	MN	2,635	17,250	03/19/2021	05/06/2024
037833-BG-4	APPLE INC			1	1.B FE	500,500	97.9640	489,820	500,000	500,078	0	(55)	0	0	3.200	3.188	MN	2,133	16,000	05/13/2015	05/13/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-DB-3	APPLE INC			2	1.B FE	998,880	95.7540	957,540	1,000,000	999,548	0	114	0	0	2.900	2.913	MS	8,781	29,000	09/05/2017	09/12/2027
038222-AL-9	APPLIED MATLS INC			1	1.F FE	5,667,350	96.8960	4,844,800	5,000,000	5,313,430	0	(102,041)	0	0	3.300	1.168	AO	41,250	165,000	06/24/2020	04/01/2027
039483-BL-5	ARCHER DANIELS MIDLAND CO			1	1.F FE	4,605,800	95.2360	4,761,800	5,000,000	4,857,449	0	51,106	0	0	2.500	3.654	FA	48,611	125,000	09/07/2018	08/11/2026
05348E-BA-6	AVALONBAY CMNTYS INC MTN BE			1	1.G FE	996,540	95.4870	954,870	1,000,000	998,704	0	357	0	0	3.350	3.391	MN	4,281	33,500	05/03/2017	05/15/2027
06051G-FS-3	BANK AMER CORP				1.G FE	5,382,500	98.4880	4,924,400	5,000,000	5,110,623	0	(67,689)	0	0	3.875	2.442	FA	80,729	193,750	10/29/2019	08/01/2025
06051G-FX-2	BANK AMERICA CORP			1	1.G FE	961,700	97.3070	973,070	1,000,000	969,177	0	7,477	0	0	3.500	4.933	AO	7,000	17,500	05/25/2023	04/19/2026
06406H-CQ-0	BANK NEW YORK MTN BK ENT			2	1.F FE	548,885	98.2410	491,205	500,000	514,971	0	(8,070)	0	0	3.950	2.242	MN	2,359	19,750	08/21/2019	11/18/2025
06406H-DA-4	BANK NEW YORK MTN BK ENT			2	1.F FE	4,873,652	97.8020	4,565,397	4,668,000	4,667,721	0	236	0	0	3.000	3.005	FA	49,403	140,040	08/25/2016	02/24/2025
07330M-AA-5	BB&T BRH BKG & TR CO GLOBAL BK			2	1.F FE	5,063,106	95.8140	4,455,351	4,650,000	4,774,491	0	(43,000)	0	0	3.800	2.781	AO	29,941	176,700	09/09/2016	10/30/2026
084670-BS-6	BERKSHIRE HATHAWAY INC DEL			1	1.C FE	2,053,140	97.2370	1,944,740	2,000,000	2,011,904	0	(5,835)	0	0	3.125	2.810	MS	18,403	62,500	04/01/2016	03/15/2026
09247X-AL-5	BLACKROCK INC			1	1.D FE	6,992,321	99.5660	6,670,922	6,700,000	6,710,826	0	(49,595)	0	0	3.500	2.740	MS	67,093	234,500	12/04/2017	03/18/2024
10373Q-BL-3	BP CAP MKTS AMER INC			1	1.F FE	4,723,800	95.7600	4,788,000	5,000,000	4,770,291	0	31,113	0	0	3.633	4.482	AO	42,890	181,650	06/27/2022	04/06/2030
110122-CN-6	BRISTOL-MYERS SQUIBB CO			1	1.F FE	6,816,840	97.0280	5,821,680	6,000,000	6,339,105	0	(146,425)	0	0	3.200	0.707	JD	8,533	192,000	09/17/2020	06/15/2026
12189L-BA-8	BURLINGTON NORTHN SANTA FE CP			1	1.G FE	4,535,960	96.3850	3,855,400	4,000,000	4,284,794	0	(87,007)	0	0	3.250	0.988	JD	5,778	130,000	02/02/2021	06/15/2027
142339-AG-5	CARLISLE COS INC			2	2.B FE	4,925,850	98.0920	4,904,600	5,000,000	4,988,722	0	11,864	0	0	3.500	3.752	JD	14,583	175,000	03/20/2018	12/01/2024
14912L-6C-0	CATERPILLAR FINANCIAL SERVICES				1.F FE	1,031,710	99.0240	990,240	1,000,000	1,006,239	0	(14,019)	0	0	3.300	1.867	JD	2,017	33,000	03/02/2022	06/09/2024
14913R-2G-1	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	5,037,350	89.3610	4,468,050	5,000,000	5,020,087	0	(5,300)	0	0	1.100	0.989	MS	16,347	55,000	09/15/2020	09/14/2027
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELE			1	1.F FE	998,840	94.0420	940,420	1,000,000	999,665	0	120	0	0	2.400	2.413	MS	8,000	24,000	08/08/2016	09/01/2026
17252M-AN-0	CINTAS CORP NO 2			1	1.G FE	5,059,850	97.8830	4,894,150	5,000,000	5,024,971	0	(7,753)	0	0	3.700	3.523	AO	46,250	185,000	03/12/2019	04/01/2027
17252M-AP-5	CINTAS CORP NO 2			2	1.G FE	967,850	98.2050	982,050	1,000,000	982,453	0	12,435	0	0	3.450	4.823	MN	5,750	34,500	10/26/2022	05/01/2025
17275R-AW-2	CISCO SYS INC			1	1.E FE	997,330	98.5560	985,560	1,000,000	999,551	0	295	0	0	3.500	3.532	JD	1,556	35,000	06/10/2015	06/15/2025
172967-KG-5	CITIGROUP INC				1.G FE	4,288,114	97.5850	3,927,796	4,025,000	4,117,344	0	(43,767)	0	0	3.700	2.534	JJ	69,912	148,925	12/12/2019	01/12/2026
191216-CU-2	COCA COLA CO			1	1.E FE	5,128,700	91.3670	4,568,350	5,000,000	5,064,607	0	(18,470)	0	0	1.450	1.064	JD	6,042	72,500	06/25/2020	06/01/2027
20030N-BN-0	COMCAST CORP			1	1.G FE	3,371,700	97.6530	2,929,590	3,000,000	3,110,533	0	(79,889)	0	0	3.375	0.674	FA	38,250	101,250	09/15/2020	08/15/2025
20030N-BW-0	COMCAST CORP			1	1.G FE	998,800	93.8740	938,740	1,000,000	999,622	0	119	0	0	2.350	2.363	JJ	10,836	23,500	07/12/2016	01/15/2027
22160K-AM-7	COSTCO WHOLESALE CORPORATION			1	1.E FE	955,300	96.2890	962,890	1,000,000	961,562	0	6,262	0	0	3.000	4.232	MN	3,583	15,000	05/25/2023	05/18/2027
22160K-AL-9	COSTCO WHSL CORP NEW			1	1.E FE	3,112,950	98.9620	2,968,860	3,000,000	3,005,676	0	(26,178)	0	0	2.750	1.862	MN	9,854	82,500	10/11/2019	05/18/2024
126408-HH-9	CSX CORP			1	1.G FE	6,813,180	96.3580	5,781,480	6,000,000	6,402,374	0	(124,193)	0	0	3.250	1.090	JD	16,250	195,000	08/25/2020	06/01/2027
231021-AU-0	CUMMINS INC			1	1.F FE	6,820,604	93.7510	6,375,068	6,800,000	6,806,694	0	(4,190)	0	0	0.750	0.687	MS	17,000	51,000	08/26/2020	09/01/2025
244199-BH-7	DEERE & CO			2	1.F FE	3,813,390	97.5010	3,412,535	3,500,000	3,580,901	0	(66,482)	0	0	2.750	0.820	AO	20,319	96,250	06/19/2020	04/15/2025
24422E-WF-2	DEERE JOHN CAPITAL CORP				1.F FE	973,190	98.3030	983,030	1,000,000	983,226	0	10,036	0	0	3.400	4.625	JD	2,361	34,000	02/06/2023	06/06/2025
254687-FK-7	DISNEY WALT CO			1	1.G FE	3,671,775	97.6570	3,617,215	3,704,000	3,699,413	0	6,794	0	0	1.750	1.938	FA	22,147	64,820	10/21/2019	08/30/2024
25468P-DM-5	DISNEY WALT CO MTNS BE			1	1.G FE	922,220	93.5290	935,290	1,000,000	975,902	0	8,878	0	0	1.850	2.825	JJ	7,760	18,500	06/22/2017	07/30/2026
25746U-DF-3	DOMINION ENERGY INC			1	2.B FE	1,662,330	96.0710	1,441,065	1,500,000	1,577,421	0	(24,537)	0	0	3.600	1.846	MS	15,900	54,000	06/16/2020	03/15/2027
26138E-AS-8	DR PEPPER SNAPPLE GROUP INC			2	2.B FE	2,223,399	97.1630	2,122,040	2,184,000	2,193,048	0	(5,256)	0	0	3.400	3.141	MN	9,488	74,256	09/28/2017	11/15/2025
233331-AY-3	DTE ENERGY CO			1	2.B FE	3,222,780	94.5210	2,835,630	3,000,000	3,111,178	0	(43,429)	0	0	2.850	1.338	AO	21,375	85,500	05/26/2021	10/01/2026
26442C-AS-3	DUKE ENERGY CAROLINAS LLC			1	1.F FE	1,296,854	96.5290	1,254,877	1,300,000	1,298,988	0	327	0	0	2.950	2.978	JD	3,196	38,350	11/14/2016	12/01/2026
278642-AL-7	EBAY INC			1	2.A FE	2,028,580	98.6750	1,973,500	2,000,000	2,001,431	0	(4,183)	0	0	3.450	3.233	FA	28,750	69,000	11/08/2016	08/01/2024
278865-BE-9	ECOLAB INC SR NT			1	1.G FE	4,122,760	102.5400	4,101,600	4,000,000	4,101,097	0	(14,518)	0	0	4.800	4.316	MS	51,733	192,000	06/28/2022	03/24/2030
532457-BP-2	ELI LILLY & CO			1	1.E FE	999,650	96.4790	964,790	1,000,000	999,870	0	36	0	0	3.100	3.104	MN	3,961	31,000	05/04/2017	05/15/2027
291011-BP-8	EMERSON ELEC CO			1	1.F FE	5,021,000	90.7120	4,535,600	5,000,000	5,010,199	0	(3,714)	0	0	0.875	0.799	AO	9,236	43,750	01/26/2021	10/15/2026
30231G-AC-6	EXXON MOBIL CORP			2	1.D FE	1,035,840	99.5100	995,100	1,000,000	1,000,000	0	(4,236)	0	0	3.176	2.725	MS	9,352	31,760	12/12/2014	03/15/2024
30231G-BC-5	EXXON MOBIL CORP			1	1.D FE	1,007,090	98.0520	980,520	1,000,000	1,000,817	0	(1,484)	0	0	2.019	1.867	FA	7,571	20,190	08/21/2019	08/16/2024
31428X-BF-2	FEDEX CORP			1	2.B FE	3,014,040	96.6280	2,898,840	3,000,000	3,003,239	0	(1,543)	0	0	3.250	3.194	AO	24,375	97,500	03/21/2016	04/01/2026
316773-CP-3	FIFTH THIRD BANCORP			2	2.B FE	5,160,700	99.8750	4,993,750	5,000,000	5,000,000	0	(21,971)	0	0	4.300	3.829	JJ	98,542	215,000	12/21/2015	01/16/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
343498-AB-7	FLOWERS FOODS INC			1	2.B FE	4,976,650	95.8950	4,794,750	5,000,000	4,992,697	0	2,484	0	0	3.500	3.556	AO	43,750	175,000	10/24/2016	10/01/2026
34959J-AG-3	FORTIVE CORP			1	2.B FE	3,791,080	95.9130	3,836,520	4,000,000	3,927,353	0	27,646	0	0	3.150	3.933	JD	5,600	126,000	08/23/2018	06/15/2026
361448-BF-9	GATX CORP			1	2.B FE	4,782,100	93.2290	4,661,450	5,000,000	4,818,315	0	23,448	0	0	4.000	4.655	JD	100,556	200,000	06/08/2022	06/30/2030
37331N-AH-4	GEORGIA-PACIFIC LLC			1	1.G FE	4,992,450	98.2460	4,912,300	5,000,000	4,998,546	0	1,198	0	0	3.600	3.626	MS	60,000	180,000	06/27/2018	03/01/2025
375558-AW-3	GILEAD SCIENCES INC			1	2.A FE	5,145,550	99.5200	4,976,000	5,000,000	5,000,000	0	(20,147)	0	0	3.700	3.288	AO	46,250	185,000	11/24/2015	04/01/2024
437076-BC-5	HOME DEPOT INC			1	1.F FE	5,557,400	99.7330	4,986,650	5,000,000	5,000,000	0	(74,778)	0	0	3.750	3.750	FA	70,833	187,500	09/29/2016	02/15/2024
437076-BM-3	HOME DEPOT INC			2	1.F FE	1,522,920	96.9010	1,453,515	1,500,000	1,505,878	0	(2,816)	0	0	3.000	2.797	AO	11,250	45,000	06/22/2017	04/01/2026
438516-BL-9	HONEYWELL INTL INC			1	1.F FE	3,457,830	95.2570	3,333,995	3,500,000	3,486,343	0	4,573	0	0	2.500	2.644	MN	14,583	87,500	09/26/2017	11/01/2026
440452-AH-3	HORMEL FOODS CORP			1	1.G FE	2,511,900	89.9640	2,249,100	2,500,000	2,507,627	0	(1,717)	0	0	1.700	1.626	JD	3,306	42,500	06/24/2021	06/03/2028
445658-CF-2	HUNT J B TRANS SVCS INC			2	2.A FE	5,728,315	97.9950	5,022,244	5,125,000	5,392,781	0	(131,416)	0	0	3.875	1.223	MS	66,198	198,594	06/03/2021	03/01/2026
446150-AQ-7	HUNTINGTON BANCSHARES INC			2	2.A FE	4,889,806	98.1300	4,489,448	4,575,000	4,622,438	0	(91,853)	0	0	2.625	0.602	FA	48,371	120,094	01/27/2021	08/06/2024
452308-AX-7	ILLINOIS TOOL WKS INC			1	1.E FE	2,527,827	95.4990	2,182,152	2,285,000	2,391,226	0	(39,882)	0	0	2.650	0.854	MN	7,737	60,553	07/15/2020	11/15/2026
454889-AS-5	INDIANA MICH PWR CO			1	1.G FE	2,303,300	96.4990	1,929,980	2,000,000	2,171,788	0	(39,904)	0	0	3.850	1.685	MN	9,839	77,000	08/21/2020	05/15/2028
458140-AS-9	INTEL CORP			1	1.F FE	1,544,660	98.4120	1,476,180	1,500,000	1,510,976	0	(8,110)	0	0	3.700	3.137	JJ	23,433	55,500	08/22/2019	07/29/2025
458140-BZ-2	INTEL CORP			1	1.F FE	3,822,680	98.4120	3,936,480	4,000,000	3,851,510	0	22,658	0	0	4.000	4.764	FA	64,889	160,000	09/20/2022	08/05/2029
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	5,463,200	95.5420	4,777,100	5,000,000	5,265,364	0	(74,221)	0	0	3.100	1.518	MS	45,639	155,000	04/19/2021	09/15/2027
459200-JR-3	INTERNATIONAL BUSINESS MACHS			1	1.G FE	994,690	96.3510	963,510	1,000,000	998,178	0	554	0	0	3.300	3.363	JJ	14,117	33,000	01/24/2017	01/27/2027
459200-KH-3	INTERNATIONAL BUSINESS MACHS				1.G FE	4,095,800	91.3240	3,652,960	4,000,000	4,046,696	0	(14,164)	0	0	1.700	1.327	MN	8,689	68,000	06/22/2020	05/15/2027
478160-CP-7	JOHNSON & JOHNSON			1	1.A FE	8,102,800	89.2290	7,138,320	8,000,000	8,053,745	0	(15,095)	0	0	0.950	0.755	MS	25,333	76,000	09/21/2020	09/01/2027
46625H-MN-7	JPMORGAN CHASE & CO			2	1.F FE	561,265	98.4470	492,235	500,000	519,296	0	(14,817)	0	0	3.900	0.883	JJ	8,992	19,500	02/23/2021	07/15/2025
46647P-BT-2	JPMORGAN CHASE & CO			1	1.F FE	5,015,950	92.6030	4,630,150	5,000,000	5,007,780	0	(2,647)	0	0	1.045	0.990	MN	6,096	52,250	11/18/2020	11/19/2026
49327M-2K-9	KEY BANK				2.A FE	2,980,650	96.1730	2,885,190	3,000,000	2,991,976	0	5,411	0	0	3.300	3.496	JD	8,250	99,000	06/24/2022	06/01/2025
49326E-EK-5	KEYCORP				2.B FE	3,099,570	90.0360	2,701,080	3,000,000	3,055,110	0	(16,292)	0	0	2.250	1.669	AO	15,938	67,500	03/24/2021	04/06/2027
494368-BQ-5	KIMBERLY CLARK CORP			1	1.F FE	493,850	97.5660	487,830	500,000	499,143	0	713	0	0	2.650	2.800	MS	4,417	13,250	10/22/2015	03/01/2025
494368-BY-8	KIMBERLY CLARK CORP			1	1.F FE	2,037,926	98.5340	1,675,078	1,700,000	1,895,198	0	(40,996)	0	0	3.950	1.358	MN	11,192	67,150	06/16/2020	11/01/2028
494368-CC-5	KIMBERLY-CLARK CORP			1	1.F FE	4,886,650	89.1630	4,458,150	5,000,000	4,934,075	0	17,206	0	0	1.050	1.416	MS	15,458	52,500	03/16/2021	09/15/2027
482480-AE-0	KLA CORP			1	1.F FE	1,020,470	99.4030	994,030	1,000,000	1,006,253	0	(10,387)	0	0	4.650	3.561	MN	7,750	46,500	08/15/2022	11/01/2024
512807-AS-7	LAM RESEARCH CORP			1	1.G FE	4,478,080	98.1970	3,927,880	4,000,000	4,211,850	0	(102,128)	0	0	3.750	1.116	MS	44,167	150,000	05/14/2021	03/15/2026
29736R-AN-0	LAUDER ESTEE COS INC			1	1.F FE	529,015	97.1490	485,745	500,000	506,561	0	(7,841)	0	0	2.000	0.421	JD	833	10,000	02/16/2021	12/01/2024
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	990,305	98.1890	985,818	1,004,000	999,923	0	1,889	0	0	3.550	3.759	JJ	16,435	35,642	06/20/2018	01/15/2026
548661-DP-9	LOWES COS INC			1	2.A FE	2,452,321	95.7360	2,206,715	2,305,000	2,375,605	0	(22,276)	0	0	3.100	2.085	MN	11,512	71,455	06/24/2020	05/03/2027
55279H-AK-6	MANUFACTURER AND TRADERS			2	1.G FE	1,037,630	96.8990	968,990	1,000,000	1,007,442	0	(7,178)	0	0	2.900	2.155	FA	11,681	29,000	08/22/2019	02/06/2025
571676-AJ-4	MARS INC DEL			1	1.E FE	4,502,340	91.2500	4,106,250	4,500,000	4,500,986	0	(395)	0	0	0.875	0.866	JJ	18,047	39,375	07/13/2020	07/16/2026
57636Q-AB-0	MASTERCARD INC			1	1.D FE	6,243,192	99.4570	6,002,230	6,035,000	6,047,340	0	(48,779)	0	0	3.375	2.554	AO	50,920	203,681	10/13/2021	04/01/2024
58013M-EY-6	MCDONALDS CORP			1	2.A FE	6,558,540	98.3100	5,898,600	6,000,000	6,186,752	0	(100,240)	0	0	3.700	1.976	JJ	93,117	222,000	08/24/2020	01/30/2026
58933Y-AY-1	MERCK & CO. INC			1	1.E FE	5,017,250	92.6960	4,634,800	5,000,000	5,007,200	0	(3,452)	0	0	0.750	0.680	FA	13,229	37,500	01/26/2021	02/24/2026
30303M-8G-0	META PLATFORMS INC			2	1.E FE	974,410	97.3780	973,780	1,000,000	978,328	0	3,918	0	0	3.500	4.150	FA	13,222	17,500	04/13/2023	08/15/2027
59156R-BH-0	METLIFE INC			1	1.G FE	1,013,940	99.4400	994,400	1,000,000	1,000,458	0	(1,622)	0	0	3.600	3.432	AO	8,100	36,000	06/03/2014	04/10/2024
59217G-CK-3	METROPOLITAN LIFE GLOBAL FDG I				1.D FE	8,700,160	93.7230	7,497,840	8,000,000	8,408,643	0	(105,916)	0	0	3.000	1.580	MS	68,000	240,000	03/16/2021	09/19/2027
594918-BB-9	MICROSOFT CORP			2	1.A FE	997,910	97.8540	978,540	1,000,000	999,738	0	228	0	0	2.700	2.724	FA	10,425	27,000	02/09/2015	02/12/2025
617446-8V-4	MORGAN STANLEY			1	1.E FE	4,997,700	92.0020	4,600,100	5,000,000	4,998,856	0	381	0	0	0.985	0.993	JD	2,873	49,250	12/09/2020	12/10/2026
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	973,400	97.9410	979,410	1,000,000	981,071	0	7,671	0	0	3.875	4.846	JJ	16,576	19,375	02/06/2023	01/27/2026
637432-NG-6	NATIONAL RURAL UTILS COOP FIN			2	1.E FE	5,546,341	97.1400	5,105,678	5,256,000	5,341,423	0	(52,403)	0	0	3.250	2.201	MN	28,470	170,820	12/16/2019	11/01/2025
637432-NL-5	NATIONAL RURAL UTILS COOP FIN			1	1.E FE	998,050	99.6990	996,990	1,000,000	999,969	0	302	0	0	2.950	2.981	FA	11,800	29,500	01/31/2017	02/07/2024
654106-AF-0	NIKE INC			1	1.E FE	2,725,560	94.9080	2,847,240	3,000,000	2,897,501	0	33,724	0	0	2.375	3.655	MN	11,875	71,250	06/22/2018	11/01/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
665859-AU-8	NORTHERN TR CORP			1	1.E FE	3,700,800	94.1610	3,766,440	4,000,000	3,752,682	0	40,175	0	0	3.150	4.464	MN	20,300	126,000	09/13/2022	05/03/2029
666807-BM-3	NORTHROP GRUMMAN CORP			1	2.A FE	2,864,040	97.7080	2,931,240	3,000,000	2,975,924	0	22,312	0	0	2.930	3.724	JJ	40,532	87,900	07/25/2018	01/15/2025
67066G-AM-6	NVIDIA CORPORATION			2	1.E FE	5,001,350	89.5390	4,476,950	5,000,000	5,000,864	0	(193)	0	0	1.550	1.546	JD	3,444	77,500	06/15/2021	06/15/2028
680223-AJ-3	OLD REP INTL CORP			1	2.B FE	3,251,460	99.2170	2,976,510	3,000,000	3,023,813	0	(34,564)	0	0	4.875	3.662	AO	36,563	146,250	08/17/2016	10/01/2024
68389X-AU-9	ORACLE CORP			1	2.B FE	2,141,200	98.8320	1,976,640	2,000,000	2,005,244	0	(19,104)	0	0	3.400	2.421	JJ	32,678	68,000	04/18/2016	07/08/2024
68389X-BN-4	ORACLE CORP				2.B FE	3,532,932	94.9370	2,962,034	3,120,000	3,339,140	0	(58,751)	0	0	3.250	1.261	MN	12,957	101,400	08/26/2020	11/15/2027
69371R-S2-3	PACCAR FINANCIAL CORP				1.E FE	1,004,800	100.5630	1,005,630	1,000,000	1,002,893	0	(1,543)	0	0	4.950	4.776	AO	12,100	49,500	10/03/2022	10/03/2025
70450Y-AD-5	PAYPAL HLDGS INC			1	1.G FE	5,503,050	94.9760	4,748,800	5,000,000	5,223,760	0	(85,224)	0	0	2.650	0.894	AO	33,125	132,500	09/09/2020	10/01/2026
713448-DN-5	PEPSICO INC			1	1.E FE	3,023,790	95.0220	2,850,660	3,000,000	3,009,110	0	(3,502)	0	0	2.375	2.250	AO	16,823	71,250	08/21/2019	10/06/2026
713448-EL-8	PEPSICO INC			1	1.E FE	3,647,080	92.1280	3,685,120	4,000,000	3,715,267	0	44,624	0	0	2.625	4.064	JJ	44,333	105,000	06/15/2022	07/29/2029
717081-ES-8	PFIZER INC			1	1.E FE	2,999,850	99.4920	2,984,760	3,000,000	2,999,993	0	31	0	0	2.950	2.951	MS	26,058	88,500	03/05/2019	03/15/2024
69353R-EF-1	PNC BK N A PITTSBURGH PA			2	1.F FE	3,052,496	98.1330	2,800,716	2,854,000	2,873,957	0	(26,131)	0	0	3.300	2.352	AO	15,959	94,182	08/25/2016	10/30/2024
693475-AZ-8	PNC FINL SVCS GROUP INC			2	1.G FE	2,382,133	87.4770	2,324,264	2,657,000	2,432,668	0	31,960	0	0	2.550	4.140	JJ	29,924	67,754	05/25/2022	01/22/2030
693506-BQ-9	PPG INDS INC			1	2.A FE	3,025,050	98.0090	2,940,270	3,000,000	3,003,040	0	(5,538)	0	0	2.400	2.210	FA	27,200	72,000	11/21/2019	08/15/2024
742718-FG-9	PROCTER & GAMBLE CO			1	1.D FE	8,761,280	95.7340	7,658,720	8,000,000	8,412,832	0	(124,547)	0	0	2.800	1.169	MS	59,733	224,000	03/03/2021	03/25/2027
744448-CL-3	PUBLIC SERVICE CO COLO			2	1.E FE	996,810	96.8060	968,060	1,000,000	999,506	0	347	0	0	2.900	2.937	MN	3,706	29,000	05/05/2015	05/15/2025
74460D-AC-3	PUBLIC STORAGE			2	1.F FE	1,000,000	95.1620	951,620	1,000,000	1,000,000	0	0	0	0	3.094	3.094	MS	9,110	30,940	09/13/2017	09/15/2027
74456Q-BS-4	PUBLIC SVC ELEC & GAS CO			1	1.F FE	5,457,850	95.1300	4,756,500	5,000,000	5,267,949	0	(83,629)	0	0	3.000	1.245	MN	19,167	150,000	09/17/2021	05/15/2027
74456Q-BK-1	PUBLIC SVC ELEC GAS CO MTN BE			2	1.F FE	995,200	97.8490	978,490	1,000,000	999,521	0	533	0	0	3.050	3.106	MN	3,897	30,500	11/04/2014	11/15/2024
74456Q-BL-9	PUBLIC SVC ELEC GAS CO MTN BE			2	1.F FE	998,970	97.5750	975,750	1,000,000	999,840	0	112	0	0	3.000	3.012	MN	3,833	30,000	05/06/2015	05/15/2025
747525-AT-0	QUALCOMM INC			1	1.F FE	4,190,587	99.0440	4,110,326	4,150,000	4,151,481	0	(6,615)	0	0	2.900	2.736	MN	13,707	120,350	08/24/2017	05/20/2024
74834L-AX-8	QUEST DIAGNOSTICS INC			1	2.B FE	2,962,080	97.8010	2,934,030	3,000,000	2,991,487	0	6,541	0	0	3.500	3.735	MS	26,542	105,000	03/06/2019	03/30/2025
751212-AC-5	RALPH LAUREN CORP			1	1.G FE	990,000	97.9040	979,040	1,000,000	997,302	0	1,500	0	0	3.750	3.915	MS	11,042	37,500	09/19/2018	09/15/2025
755111-BY-6	RAYTHEON CO			1	2.A FE	4,115,818	97.9640	4,086,078	4,171,000	4,162,281	0	8,828	0	0	3.150	3.374	JD	5,839	131,387	04/25/2018	12/15/2024
756109-BF-0	REALTY INCOME CORP			2	1.G FE	1,003,140	100.0790	1,000,790	1,000,000	1,002,399	0	(741)	0	0	4.875	4.757	JD	4,063	48,750	04/13/2023	06/01/2026
774341-AJ-0	ROCKWELL COLLINS INC			1,2	2.A FE	3,906,320	99.5070	3,980,280	4,000,000	3,996,430	0	16,906	0	0	3.200	3.637	MS	37,689	128,000	03/12/2018	03/15/2024
776743-AF-3	ROPER TECHNOLOGIES INC			1	2.A FE	6,014,000	98.2500	4,912,500	5,000,000	5,595,678	0	(128,547)	0	0	4.200	1.431	MS	61,833	210,000	09/10/2020	09/15/2028
79466L-AH-7	SALESFORCE COM INC			1	1.F FE	5,029,100	88.9290	4,446,450	5,000,000	5,019,096	0	(4,205)	0	0	1.500	1.410	JJ	34,583	75,000	08/06/2021	07/15/2028
808513-BW-4	SCHWAB CHARLES CORP			1	1.F FE	3,502,304	95.1410	3,047,366	3,203,000	3,376,486	0	(56,161)	0	0	3.300	1.449	AO	26,425	105,699	09/27/2021	04/01/2027
808513-AL-9	SCHWAB CHARLES CORP NEW			1	1.F FE	2,675,900	97.4750	2,597,709	2,665,000	2,666,310	0	(1,350)	0	0	3.000	2.947	MS	24,651	79,950	03/01/2016	03/10/2025
808513-AU-9	SCHWAB CHARLES CORP NEW			1	1.F FE	1,005,920	94.3680	943,680	1,000,000	1,002,505	0	(608)	0	0	3.200	3.130	JJ	13,867	32,000	12/07/2017	01/25/2028
828807-DC-8	SIMON PPTY GROUP LP			2	1.G FE	1,007,510	95.8040	958,040	1,000,000	1,002,881	0	(775)	0	0	3.375	3.286	JD	1,500	33,750	06/22/2017	06/15/2027
828807-DE-4	SIMON PPTY GROUP LP			1	1.G FE	2,690,750	95.2480	2,381,200	2,500,000	2,500,000	0	0	0	0	3.375	3.375	JD	7,031	84,375	02/05/2020	12/01/2027
855244-AP-4	STARBUCKS CORP			1	2.A FE	498,865	96.1590	480,795	500,000	499,473	0	115	0	0	3.500	3.527	MS	5,833	17,500	04/16/2018	03/01/2028
855244-AV-1	STARBUCKS CORP			1	2.A FE	3,955,933	92.5900	3,498,976	3,779,000	3,871,632	0	(29,845)	0	0	2.000	1.174	MS	22,884	75,580	02/23/2021	03/12/2027
857477-AN-3	STATE STR CORP				1.F FE	998,980	98.3820	983,820	1,000,000	999,887	0	114	0	0	3.300	3.312	JD	1,375	33,000	12/10/2014	12/16/2024
863667-AH-4	STRYKER CORP			1	2.A FE	4,894,150	97.3340	4,866,700	5,000,000	4,971,054	0	14,978	0	0	3.375	3.704	MN	28,125	168,750	06/04/2018	11/01/2025
867914-BS-1	SUNTRUST BKS INC			1	1.G FE	2,996,160	98.2610	2,947,830	3,000,000	2,999,185	0	583	0	0	4.000	4.021	MN	20,000	120,000	04/24/2018	05/01/2025
87612E-BL-9	TARGET CORP			1	1.F FE	1,069,000	96.9620	969,620	1,000,000	1,019,706	0	(16,233)	0	0	2.250	0.607	AO	4,750	22,500	12/11/2020	04/15/2025
87236Y-AH-1	TD AMERITRADE HLDG CORP			1	1.G FE	1,022,660	99.3760	993,760	1,000,000	1,000,816	0	(4,781)	0	0	3.750	3.258	AO	9,375	37,500	02/21/2019	04/01/2024
882508-BH-6	TEXAS INSTRS INC			1	1.E FE	1,026,780	96.1660	961,660	1,000,000	1,006,484	0	(5,770)	0	0	1.375	0.789	MS	4,163	13,750	06/12/2020	03/12/2025
883556-CT-7	THERMO FISHER SCIENTIFIC INC			1	1.G FE	1,002,210	101.8700	1,018,700	1,000,000	1,001,980	0	(230)	0	0	4.800	4.743	MN	5,333	24,000	07/05/2023	11/21/2027
89236T-HG-3	TOYOTA MTR CR CORP			1	1.E FE	4,874,800	89.4310	4,471,550	5,000,000	4,927,567	0	19,316	0	0	1.150	1.564	FA	22,042	57,500	03/24/2021	08/13/2027
07330N-AT-2	TRUIST FINL CORP			2	1.F FE	1,058,780	97.0890	970,890	1,000,000	1,012,884	0	(15,117)	0	0	2.150	0.623	JD	1,493	21,500	12/11/2020	12/06/2024
91159H-HK-9	U S BANCORP MTNS BK ENT			2	1.G FE	3,622,570	98.7360	3,455,760	3,500,000	3,510,010	0	(15,938)	0	0	3.600	3.125	MS	38,500	126,000	03/01/2016	09/11/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-DY-1	UNION PAC CORP			2	1.G FE	996,690	97.9620	979,620	1,000,000	999,618	0	356	0	0	3.250	3.288	JJ	14,986	32,500	08/07/2014	01/15/2025
907818-EY-0	UNION PAC CORP			1	1.G FE	5,952,000	99.1480	4,957,400	5,000,000	5,560,569	0	(121,657)	0	0	3.950	1.342	MS	60,896	197,500	09/25/2020	09/10/2028
911312-AY-2	UNITED PARCEL SERVICE INC			1	1.F FE	499,820	94.9890	474,945	500,000	499,944	0	19	0	0	2.400	2.404	MN	1,533	12,000	10/19/2016	11/15/2026
911312-BM-7	UNITED PARCEL SVCS INC			1	1.F FE	5,661,750	95.7450	4,787,250	5,000,000	5,373,040	0	(100,736)	0	0	3.050	0.950	MN	19,486	152,500	02/10/2021	11/15/2027
913017-CR-8	UNITED TECHNOLOGIES CORP			1	2.A FE	1,000,000	95.0670	950,670	1,000,000	1,000,000	0	0	0	0	3.125	3.125	MN	4,948	31,250	05/01/2017	05/04/2027
91159H-HX-1	US BANCORP			2	1.G FE	1,056,650	98.2710	982,710	1,000,000	1,008,585	0	(17,368)	0	0	2.400	0.649	JJ	10,067	24,000	03/19/2021	07/30/2024
90331H-MS-9	US BK NATL ASSN MINNEAPOLISMTN			2	1.F FE	996,630	97.3140	973,140	1,000,000	999,592	0	370	0	0	2.800	2.839	JJ	11,978	28,000	01/22/2015	01/27/2025
92343V-GG-3	VERIZON COMMUNICATIONS INC			1	2.A FE	5,055,700	93.1490	4,657,450	5,000,000	5,025,932	0	(11,910)	0	0	1.450	1.203	MS	20,340	72,500	06/23/2021	03/20/2026
92826C-AL-6	VISA INC			1	1.D FE	8,474,320	92.9490	7,435,920	8,000,000	8,242,860	0	(76,324)	0	0	1.900	0.912	AO	32,089	152,000	12/09/2020	04/15/2027
931142-EE-9	WALMART INC			1	1.C FE	11,915,200	98.7880	9,878,800	10,000,000	11,098,493	0	(252,311)	0	0	3.700	1.043	JD	5,139	370,000	09/22/2020	06/26/2028
94106L-BE-8	WASTE MGMT INC DEL			1	1.G FE	1,699,740	95.7240	1,455,005	1,520,000	1,613,183	0	(24,897)	0	0	3.150	1.408	MN	6,118	47,880	06/17/2020	11/15/2027
94974B-GA-2	WELLS FARGO CO MTN BE				2.A FE	997,300	98.6800	986,800	1,000,000	999,784	0	304	0	0	3.300	3.332	MS	10,267	33,000	09/02/2014	09/09/2024
94974B-GL-8	WELLS FARGO CO MTN BE				2.B FE	1,058,840	97.8750	978,750	1,000,000	1,023,219	0	(6,011)	0	0	4.300	3.599	JJ	18,992	43,000	06/22/2017	07/22/2027
98419M-AJ-9	XYLEM INC			1	2.B FE	2,838,330	96.3330	2,889,990	3,000,000	2,939,223	0	19,860	0	0	3.250	4.013	MN	16,250	97,500	06/13/2018	11/01/2026
98978V-AK-9	ZOETIS INC			1	2.A FE	3,487,920	99.4250	2,982,750	3,000,000	3,174,461	0	(106,662)	0	0	4.500	0.871	MN	18,000	135,000	01/14/2021	11/13/2025
06368L-GV-2	BANK MONTREAL MEDIUM		C	1	1.F FE	996,380	101.8650	1,018,650	1,000,000	996,727	0	347	0	0	5.203	5.293	FA	21,679	28,761	07/05/2023	02/01/2028
06374V-CS-3	BANK MONTREAL MEDIUM		C	2	1.F FE	994,850	99.3420	993,420	1,000,000	996,014	0	1,164	0	0	5.250	5.453	FA	20,563	26,250	05/02/2023	02/10/2026
559222-AQ-7	MAGNA INTL INC		C	1	1.G FE	3,039,180	99.0500	2,971,500	3,000,000	3,001,249	0	(5,925)	0	0	3.625	3.421	JD	4,833	108,750	12/01/2016	06/15/2024
89114Q-CH-9	TORONTO DOMINION BANK		C	1	1.E FE	1,012,230	94.6570	946,570	1,000,000	1,004,442	0	(3,038)	0	0	1.150	0.841	JD	607	11,500	06/02/2021	06/12/2025
89114T-ZD-7	TORONTO DOMINION BANK		C	1	1.E FE	4,018,440	91.8070	3,672,280	4,000,000	4,009,115	0	(3,692)	0	0	1.200	1.104	JD	3,733	48,000	06/14/2021	06/03/2026
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						561,640,921	XXX	519,138,583	542,067,000	549,736,385	0	(3,227,197)	0	0	XXX	XXX	XXX	3,879,434	15,300,559	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						561,640,921	XXX	519,138,583	542,067,000	549,736,385	0	(3,227,197)	0	0	XXX	XXX	XXX	3,879,434	15,300,559	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						937,743,491	XXX	870,218,520	917,832,000	924,868,020	0	(3,294,549)	0	0	XXX	XXX	XXX	5,132,894	20,820,051	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						69,802,202	XXX	63,569,248	68,980,270	69,782,828	0	81,475	0	0	XXX	XXX	XXX	154,868	1,858,529	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						31,255,759	XXX	28,069,232	28,772,192	29,183,580	0	(384,358)	0	0	XXX	XXX	XXX	79,441	959,798	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						1,038,801,451	XXX	961,857,000	1,015,584,461	1,023,834,429	0	(3,597,432)	0	0	XXX	XXX	XXX	5,367,203	23,638,378	XXX	XXX

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 298,209,493	1B ..$ 193,023,520	1C ..$ 18,110,397	1D ..$ 52,869,651	1E ..$ 83,228,502	1F ..$ 133,853,613	1G ..$ 114,928,732
1B	2A ...$ 72,862,050	2B ..$ 56,748,469	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
G05384-20-4	ASPEN INSURANCE HOLDINGS LTD		C	20,000.000		19.540	390,800	19.540	390,800	507,641	7,031	28,125	0	30,600	0	0	30,600	0	3.A FE	12/16/2020
04686J-20-0	ATHENE HOLDING LTD		C	15,000.000		21.370	320,550	21.370	320,550	379,920	5,273	15,820	0	22,500	0	0	22,500	0	2.C FE	09/18/2020
04686J-40-8	ATHENE HOLDING LTD		C	5,000.000		17.800	89,000	17.800	89,000	124,850	1,523	4,570	0	3,800	0	0	3,800	0	2.C FE	12/15/2020
11272B-10-3	BROOKFIELD FIN I UK PLC		C	20,000.000		15.960	319,200	15.960	319,200	499,800	0	22,500	0	21,400	0	0	21,400	0	2.B FE	11/18/2020
G16252-26-7	BROOKFIELD INFRAST PARTNERS LP		C	20,000.000		16.540	330,800	16.540	330,800	505,804	0	25,625	0	9,802	0	0	9,802	0	2.C FE	09/17/2020
G68603-16-9	PARTNERRE LTD		C	15,000.000		18.730	280,950	18.730	280,950	374,400	0	18,281	0	(1,350)	0	0	(1,350)	0	2.B FE	03/10/2021
G7498P-12-7	RENAISSANCERE HLDGS LTD		C	3,000.000		17.220	51,660	17.220	51,660	75,000	0	3,150	0	2,970	0	0	2,970	0	2.B FE	07/07/2021
003057-20-5	ABERDEEN INCOME CR STRATEGIES			15,000.000		22.308	334,626	22.308	334,626	392,208	4,922	19,688	0	23,151	0	0	23,151	0	1.E FE	06/11/2021
020002-78-8	ALLSTATE CORP			15,000.000		25.000	375,000	27.000	405,000	375,000	6,914	11,293	0	0	0	0	0	0	2.C FE	05/15/2023
020002-83-8	ALLSTATE CORP			15,000.000		21.210	318,150	21.210	318,150	368,009	4,781	19,125	0	21,000	0	0	21,000	0	2.C FE	03/28/2022
060505-22-9	BANK AMERICA CORP			10,000.000		24.820	248,200	24.820	248,200	249,606	0	11,250	0	(1,406)	0	0	(1,406)	0	2.B FE	01/31/2023
062545-20-7	BANK HAWAII HONOLULU			7,500.000		16.730	125,475	16.730	125,475	187,500	0	8,205	0	(5,100)	0	0	(5,100)	0	2.C FE	06/08/2021
06417N-20-2	BANK OZK			7,500.000		16.630	124,725	16.630	124,725	187,500	0	8,672	0	6,450	0	0	6,450	0	3.B FE	10/28/2021
060505-58-3	BK OF AMERICA CORP			10,000.000		21.550	215,500	21.550	215,500	249,854	0	14,333	0	26,700	0	0	26,700	0	2.B FE	12/14/2020
06055H-40-0	BK OF AMERICA CORP			20,000.000		19.440	388,800	19.440	388,800	499,100	0	21,875	0	37,800	0	0	37,800	0	2.B FE	10/28/2020
06055H-60-8	BK OF AMERICA CORP			10,000.000		18.400	184,000	18.400	184,000	250,000	0	10,313	0	17,000	0	0	17,000	0	2.B FE	01/25/2021
172967-MV-0	CITIGROUP INC			2,500.000		88.532	221,330	88.532	221,330	237,813	0	9,688	0	8,205	0	0	8,205	0	3.A FE	02/17/2022
174610-40-2	CITIZENS FINANCIAL GROUP INC			15,000.000		19.870	298,050	19.870	298,050	365,294	4,688	18,750	0	8,550	0	0	8,550	0	3.A FE	07/23/2020
125896-83-7	CMS ENERGY CORP			16,600.000		19.870	329,842	19.870	329,842	413,758	4,358	17,430	0	36,518	0	0	36,518	0	3.A FE	10/14/2021
29452E-20-0	EQUITABLE HLDGS INC			20,000.000		21.320	426,400	21.320	426,400	498,338	0	26,250	0	50,200	0	0	50,200	0	2.C FE	09/03/2020
316773-86-0	FIFTH THIRD BANCORP			5,100.000		22.440	114,444	22.440	114,444	103,834	1,578	6,311	0	13,056	0	0	13,056	0	3.A FE	05/11/2022
316773-88-6	FIFTH THIRD BANCORP			15,000.000		24.120	361,800	24.120	361,800	370,470	5,625	20,625	0	13,465	0	0	13,465	0	3.A FE	01/31/2023
316773-CR-9	FIFTH THIRD BANCORP PERP			5,000.000		96.339	481,695	96.339	481,695	499,250	0	40,095	0	(7,875)	0	0	(7,875)	0	3.A FE	06/09/2021
36242H-86-4	GABELLI DIVID & INCOME TR			20,000.000		19.040	380,800	19.040	380,800	500,000	0	21,250	0	7,400	0	0	7,400	0	1.D FE	10/04/2021
38144X-60-9	GOLDMAN SACHS GROUP INC			20,000.000		22.040	440,800	22.040	440,800	500,398	0	29,685	0	48,200	0	0	48,200	0	3.A FE	12/22/2020
43010E-50-3	HIGHLAND INCOME FD			20,000.000		18.980	379,600	18.980	379,600	515,475	6,719	26,875	0	3,600	0	0	3,600	0	1.E FE	12/28/2020
446150-77-3	HUNTINGTON BANCSHARES INC			7,000.000		23.700	165,900	23.700	165,900	175,000	3,008	7,320	0	(9,100)	0	0	(9,100)	0	3.A FE	02/27/2023
446150-82-3	HUNTINGTON BANCSHARES INC			20,000.000		17.640	352,800	17.640	352,800	499,250	5,625	22,500	0	13,600	0	0	13,600	0	3.A FE	02/02/2021
46817M-20-6	JACKSON FINANCIAL INC			10,000.000		25.240	252,400	25.240	252,400	250,000	5,000	10,944	0	2,400	0	0	2,400	0	3.A FE	03/06/2023
48128B-58-0	JPMORGAN CHASE & CO			15,000.000		20.500	307,500	20.500	307,500	374,250	0	17,063	0	28,350	0	0	28,350	0	2.B FE	03/11/2021
493267-84-3	KEYCORP			10,000.000		21.460	214,600	21.460	214,600	250,000	0	15,500	0	(30,700)	0	0	(30,700)	0	3.B FE	08/17/2022
493267-87-6	KEYCORP			10,000.000		19.960	199,600	19.960	199,600	247,674	0	14,125	0	(8,200)	0	0	(8,200)	0	3.B FE	03/25/2022
534187-88-5	LINCOLN NATL CORP IND			15,000.000		27.290	409,350	27.290	409,350	374,287	0	28,406	0	23,713	0	0	23,713	0	2.C FE	03/15/2023
59156R-85-0	METLIFE INC			20,000.000		20.400	408,000	20.400	408,000	505,560	0	23,750	0	17,000	0	0	17,000	0	2.B FE	01/12/2021
61747S-50-4	MORGAN STANLEY			20,000.000		21.500	430,000	21.500	430,000	500,578	8,121	28,429	0	51,200	0	0	51,200	0	2.C FE	12/11/2020
61762V-86-1	MORGAN STANLEY			8,000.000		19.070	152,560	19.070	152,560	200,000	2,125	8,500	0	15,120	0	0	15,120	0	2.C FE	10/18/2021
65473P-88-1	NISOURCE INC			15,000.000		24.960	374,400	24.960	374,400	373,913	0	0	0	488	0	0	488	0	3.A FE	12/20/2023
74460W-42-0	PUBLIC STORAGE			15,000.000		18.150	272,250	18.150	272,250	375,000	0	15,000	0	21,750	0	0	21,750	0	2.A FE	11/09/2021
7591EP-88-6	REGIONS FINANCIAL CORP NEW			20,000.000		17.300	346,000	17.300	346,000	499,800	0	22,250	0	(2,800)	0	0	(2,800)	0	3.A FE	04/27/2021
76882G-20-6	RIVERNORTH DOUBLELINE STRATE			20,000.000		18.110	362,202	18.110	362,202	499,157	0	21,875	0	1,802	0	0	1,802	0	1.E FE	12/14/2020
808513-60-0	SCHWAB CHARLES CORP			5,000.000		25.100	125,500	25.100	125,500	123,038	0	7,440	0	7,550	0	0	7,550	0	2.C FE	06/13/2022
808513-86-5	SCHWAB CHARLES CORP			20,000.000		19.660	393,200	19.660	393,200	500,400	0	22,260	0	23,200	0	0	23,200	0	2.C FE	03/24/2021
860630-86-2	STIFEL FINL CORP			10,000.000		17.170	171,700	17.170	171,700	191,873	0	11,250	0	(20,173)	0	0	(20,173)	0	3.C FE	02/01/2023
89832Q-69-5	TRUIST FINL CORP			22,000.000		20.120	442,640	20.120	442,640	556,734	0	26,125	0	22,660	0	0	22,660	0	2.B FE	08/05/2020
902973-73-4	US BANCORP DEL			20,000.000		16.580	331,600	16.580	331,600	500,000	4,687	18,750	0	21,600	0	0	21,600	0	2.B FE	10/20/2020
91731K-AA-8	USB CAPITAL IX			2,500.000		79.375	198,438	79.375	198,438	248,000	0	15,093	0	1,563	0	0	1,563	0	2.B FE	09/01/2021

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
95002Y-20-2	WELLS FARGO & CO NEW			7,500.000		18.420	138,150	18.420	138,150	185,175	0	8,203	0	10,425	0	0	10,425	0	2.B FE	01/25/2021
94988U-15-1	WELLS FARGO CO NEW			20,000.000		19.930	398,600	19.930	398,600	499,328	0	23,750	0	32,200	0	0	32,200	0	2.B FE	09/14/2020
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							13,979,587	XXX	14,009,587	17,159,837	81,978	828,319	0	620,283	0	0	620,283	0	XXX	XXX
008252-83-5	AFFILIATED MANAGERS GROUP INC			3,000.000	25.00		75,000	16.640	49,920	75,000	788	2,363	0	0	0	0	0	0	2.C FE	07/08/2021
008252-84-3	AFFILIATED MANAGERS GROUP INC			20,000.000	25.00		499,418	18.950	379,000	499,400	5,938	17,813	0	0	6	0	6	0	2.C FE	09/18/2020
03769M-20-5	APOLLO GLOBAL MGMT INC			21,850.000	25.00		553,764	27.470	600,220	554,335	0	13,074	0	0	(571)	0	(571)	0	2.C FE	08/17/2023
084423-88-8	BERKLEY W R CORP			15,000.000	25.00		375,000	21.870	328,050	375,000	3,984	11,953	0	0	0	0	0	0	2.C FE	09/16/2020
14314C-10-5	CARLYLE FIN LLC			25,000.000	25.00		593,893	20.590	514,750	594,661	0	27,461	0	0	(207)	0	(207)	0	2.A FE	01/31/2023
125896-85-2	CMS ENERGY CORP			10,000.000	25.00		249,445	24.750	247,500	249,584	3,672	11,016	0	0	(139)	0	(139)	0	2.C FE	02/01/2023
233331-82-6	DTE ENERGY CO			21,000.000	25.00		525,000	19.700	413,700	525,000	5,742	22,969	0	0	0	0	0	0	2.B FE	09/22/2020
26441C-40-2	DUKE ENERGY CORP NEW PREFERRED			10,000.000	25.00		245,084	23.490	234,900	245,064	0	14,063	0	0	13	0	13	0	2.C FE	06/14/2022
29364D-10-0	ENTERGY ARK INC			21,000.000	25.00		532,523	21.320	447,720	532,902	0	25,594	0	0	(135)	0	(135)	0	1.F FE	03/18/2021
48253M-10-4	KKR GROUP FIN CO IX LLC			20,000.000	25.00		500,000	18.910	378,200	500,000	5,781	23,125	0	0	0	0	0	0	2.A FE	03/25/2021
637432-10-5	NATIONAL RURAL UTILS COOP FIN			20,000.000	25.00		504,181	25.160	503,200	533,519	0	27,500	0	0	(11,301)	0	(11,301)	0	2.A FE	06/07/2021
744320-88-8	PRUDENTIAL FINL INC			20,000.000	25.00		500,000	19.340	386,800	500,000	0	20,625	0	0	0	0	0	0	2.C FE	08/18/2020
842587-88-3	SOUTHERN CO			20,000.000	25.00		496,326	19.850	397,000	496,220	0	21,000	0	0	40	0	40	0	2.C FE	03/18/2021
860630-60-7	STIFEL FINL CORP			15,000.000	25.00		369,989	20.550	308,250	369,678	4,875	19,500	0	0	177	0	177	0	2.C FE	04/01/2022
11271L-10-2	BROOKFIELD FIN INC		C	10,000.000	25.00		249,573	16.870	168,700	249,557	2,891	11,563	0	0	5	0	5	0	2.B FE	01/11/2021
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							6,269,196	XXX	5,357,910	6,299,919	33,670	269,616	0	0	(12,112)	0	(12,112)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							20,248,782	XXX	19,367,496	23,459,756	115,648	1,097,935	0	620,283	(12,112)	0	608,171	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							20,248,782	XXX	19,367,496	23,459,756	115,648	1,097,935	0	620,283	(12,112)	0	608,171	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 380,800	1E ..$ 1,076,428	1F ..$ 532,523	1G ..$ 0
1B	2A ...$ 1,870,324	2B ..$ 4,687,810	2C ..$ 6,860,011				
1C	3A ...$ 4,130,261	3B ..$ 538,925	3C ..$ 171,700				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G1151C-10-1	ACCENTURE PLC IRELAND		C	13,437.000	4,715,178	350.910	4,715,178	2,724,994	0	44,852	0	1,115,154	0	1,115,154	0	03/27/2023	
G29183-10-3	EATON CORP PLC		C	19,959.000	4,806,526	240.820	4,806,526	1,546,127	0	52,778	0	1,673,961	0	1,673,961	0	09/21/2020	
G9001E-12-8	LIBERTY LATIN AMERICA LTD		C	19,170.000	140,708	7.340	140,708	171,974	0	0	0	(31,266)	0	(31,266)	0	04/28/2023	
G54950-10-3	LINDE PLC		C	6,295.000	2,585,419	410.710	2,585,419	2,371,355	0	16,052	0	214,065	0	214,065	0	08/16/2023	
G6564A-10-5	NOMAD HLDGS LTD		C	25,605.000	434,005	16.950	434,005	408,063	0	0	0	13,562	0	13,562	0	12/13/2023	
G6964L-20-6	PAYSAFE LIMITED		C	23,641.000	302,368	12.790	302,368	280,940	0	0	0	21,428	0	21,428	0	10/19/2023	
68235B-20-8	180 DEGREE CAP CORP			35,184.000	144,254	4.100	144,254	161,113	0	0	0	(43,196)	0	(43,196)	0	02/14/2023	
00287Y-10-9	ABBVIE INC			36,670.000	5,682,750	154.970	5,682,750	3,672,357	0	217,086	0	(243,489)	0	(243,489)	0	08/19/2021	
003881-30-7	ACACIA RESH CORP			31,000.000	121,520	3.920	121,520	104,674	0	0	0	40,121	49,111	(8,990)	0	06/01/2021	
006351-30-8	ADAMS RES & ENERGY INC			9,930.000	259,967	26.180	259,967	310,889	0	3,362	0	(50,921)	0	(50,921)	0	12/26/2023	
00791N-10-2	ADVANTAGE SOLUTIONS INC			56,940.000	206,123	3.620	206,123	154,109	0	0	0	52,014	0	52,014	0	10/31/2023	
00810F-10-6	AERSALE CORPORATION			17,674.000	224,371	12.695	224,371	257,073	0	0	0	(38,843)	0	(38,843)	0	12/15/2023	
01626W-10-1	ALIGHT INC			78,294.000	667,848	8.530	667,848	722,589	0	0	0	20,246	0	20,246	0	12/19/2023	
02083X-10-3	ALPINE INCOME PPTY TR INC			24,230.000	409,729	16.910	409,729	416,584	0	24,725	0	(28,726)	0	(28,726)	0	04/21/2023	
021513-10-6	ALTO INGREDIENTS INC			101,013.000	268,695	2.660	268,695	284,096	0	0	0	74,930	99,458	(24,529)	0	11/15/2023	
910710-10-2	AMERICAN COASTAL INSURANCE			34,945.000	330,580	9.460	330,580	257,042	0	0	0	73,538	0	73,538	0	11/10/2023	
03027X-10-0	AMERICAN TOWER CORP NEW			11,468.000	2,475,712	215.880	2,475,712	2,272,658	19,496	0	0	203,054	0	203,054	0	11/20/2023	
030371-10-8	AMERICAN VANGUARD CORP			18,723.000	205,391	10.970	205,391	191,793	562	0	0	13,599	0	13,599	0	12/15/2023	
03062T-10-5	AMERICAS CAR-MART INC			612.000	46,371	75.770	46,371	39,639	0	0	0	2,148	0	2,148	0	10/03/2022	
032332-50-4	AMTECH SYS INC			36,622.000	153,812	4.200	153,812	195,095	0	0	0	(55,069)	0	(55,069)	0	12/20/2023	
00187Y-10-0	API GROUP CORP			22,738.000	786,735	34.600	786,735	427,498	0	0	0	359,033	0	359,033	0	05/31/2022	
037833-10-0	APPLE INC			30,740.000	5,918,372	192.530	5,918,372	1,349,949	0	29,203	0	1,924,324	0	1,924,324	0	02/28/2020	
03852U-10-6	ARAMARK			12,690.000	356,589	28.100	356,589	349,106	0	1,846	0	7,483	0	7,483	0	10/16/2023	
039653-10-0	ARCOSA INC			3,952.000	326,593	82.640	326,593	171,904	0	790	0	111,842	0	111,842	0	07/21/2022	
047726-30-2	ATLANTA BRAVES HLDGS INC			9,784.000	387,251	39.580	387,251	147,164	0	0	0	71,912	0	71,912	0	04/07/2020	
05105P-10-7	AUGMEDIX INC			15,520.000	90,792	5.850	90,792	69,041	0	0	0	21,751	0	21,751	0	11/16/2023	
05366Y-20-1	AVIAT NETWORKS INC NEW			9,749.000	318,402	32.660	318,402	258,455	0	0	0	26,834	0	26,834	0	10/18/2023	
00246W-10-3	AXT INC			21,904.000	52,570	2.400	52,570	69,553	0	0	0	(16,984)	0	(16,984)	0	07/06/2023	
060505-10-4	BANK OF AMERICA CORPORATION			118,623.000	3,994,036	33.670	3,994,036	3,281,363	0	112,796	0	65,243	0	65,243	0	11/16/2020	
05601C-10-5	BGSF INC			42,281.000	397,441	9.400	397,441	493,390	0	23,586	0	(202,807)	0	(202,807)	0	05/30/2023	
09247X-10-1	BLACKROCK INC			3,340.000	2,711,412	811.800	2,711,412	1,455,548	0	66,800	0	344,588	0	344,588	0	02/28/2020	
11135F-10-1	BROADCOM INC			8,184.000	9,135,390	1,116.250	9,135,390	3,378,548	0	155,905	0	4,559,470	0	4,559,470	0	06/02/2022	
13765N-10-7	CANNAE HOLDINGS INC			27,650.000	539,452	19.510	539,452	552,805	0	0	0	(13,525)	0	(13,525)	0	10/27/2023	
149568-10-7	CAVCO INDS INC DEL			500.000	173,310	346.620	173,310	123,268	0	0	0	60,185	0	60,185	0	05/13/2022	
159864-10-7	CHARLES RIV LABS INTL INC			1,269.000	299,992	236.400	299,992	257,139	0	0	0	43,187	0	43,187	0	05/11/2023	
165167-73-5	CHESAPEAKE ENERGY CORP			6,198.000	476,874	76.940	476,874	514,353	0	13,550	0	(88,536)	0	(88,536)	0	09/01/2023	
166764-10-0	CHEVRONTEXACO CORP			34,300.000	5,116,188	149.160	5,116,188	3,715,402	0	207,172	0	(1,040,319)	0	(1,040,319)	0	09/14/2022	
171604-10-1	CHUYS HLDGS INC			4,633.000	177,120	38.230	177,120	120,678	0	0	0	37,058	0	37,058	0	10/27/2023	
191912-40-1	COHEN & STEERS REAL ESTATE SEC			431,431.443	7,170,391	16.620	7,170,391	6,569,586	0	207,830	0	629,461	0	629,461	0	10/02/2023	
20602D-10-1	CONCENTRIX CORP			2,200.000	216,062	98.210	216,062	188,123	0	1,150	0	27,939	0	27,939	0	07/27/2023	
206704-10-8	CONCRETE PUMPING HLDGS INC			23,549.000	193,102	8.200	193,102	144,383	0	0	0	48,531	0	48,531	0	11/17/2023	
20848V-10-5	CONSENSUS CLOUD SOLUTIONS INC			1.000	26	26.213	26	36	0	0	0	(10)	0	(10)	0	04/10/2023	
45816D-10-0	CORECARD CORPORATION			9,349.000	129,297	13.830	129,297	170,533	0	0	0	(41,236)	0	(41,236)	0	12/15/2023	
224408-10-4	CRANE COMPANY			5,745.000	678,714	118.140	678,714	441,908	0	2,960	0	236,807	0	236,807	0	07/26/2023	
224441-10-5	CRANE NXT CO			16,299.000	926,924	56.870	926,924	699,397	0	6,806	0	225,626	0	225,626	0	10/24/2023	
224633-20-6	CRAWFORD & CO			57,326.000	755,557	13.180	755,557	413,665	0	14,700	0	424,168	0	424,168	0	09/19/2023	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
22948Q-10-1	CTO REALTY GROWTH INC			20,634.000	357,587	17.330	357,587	365,482	0	30,075	0	(14,002)	0	(14,002)	0	03/15/2023	
230215-10-5	CULP INC			34,523.000	199,888	5.790	199,888	165,849	0	0	0	111,053	69,625	41,428	0	07/01/2022	
126650-10-0	CVS/CAREMARK CORPORATION			62,923.000	4,968,400	78.960	4,968,400	4,371,664	0	131,568	0	(677,965)	0	(677,965)	0	08/09/2023	
25264R-20-7	DIAMOND HILL INVESTMENT GROUP			1,068.000	176,850	165.590	176,850	147,260	0	6,408	0	(20,751)	0	(20,751)	0	02/26/2021	
253651-20-2	DIEBOLD NIXDORF INC			4,904.000	141,971	28.950	141,971	100,940	0	0	0	41,031	0	41,031	0	08/28/2023	
520776-10-5	DISTRIBUTION SOLUTIONS GROUP INC			10,912.000	344,383	31.560	344,383	234,309	0	0	0	138,627	0	138,627	0	05/25/2023	
25787G-10-0	DONNELLEY FINL SOLUTIONS INC			899.000	56,071	62.370	56,071	6,629	0	0	0	21,324	0	21,324	0	03/09/2020	
23345M-10-7	DT MIDSTREAM INC			14,889.000	815,917	54.800	815,917	684,849	10,273	35,285	0	18,627	0	18,627	0	04/21/2023	
Y2187A-15-0	EAGLE BULK SHIPPING INC			4,434.000	245,644	55.400	245,644	158,548	0	6,119	0	24,210	0	24,210	0	08/30/2022	
29261A-10-0	ENCOMPASS HEALTH CORP			2,190.000	146,117	66.720	146,117	112,799	329	1,314	0	15,133	0	15,133	0	10/31/2022	
194014-50-2	ENOVIS CORPORATION			5,643.000	316,121	56.020	316,121	290,999	0	0	0	106,854	83,963	22,891	0	12/13/2023	
26875P-10-1	EOG RES INC			43,756.000	5,292,288	120.950	5,292,288	4,437,039	0	232,357	0	(238,595)	0	(238,595)	0	07/06/2023	
29605J-10-6	ESAB CORPORATION			3,333.000	288,704	86.620	288,704	142,348	200	733	0	132,320	0	132,320	0	04/14/2022	
30190A-10-4	F&G ANNUITIES & LIFE INC			15,036.000	691,656	46.000	691,656	303,112	0	10,944	0	387,422	0	387,422	0	04/20/2023	
313148-30-6	FEDERAL AGRIC MTG CORP			3,353.000	641,161	191.220	641,161	355,177	0	14,753	0	263,244	0	263,244	0	06/15/2022	
315910-86-9	FIDELITY INVT TR			289,778.182	10,365,366	35.770	10,365,366	10,382,540	0	114,752	0	1,260,535	0	1,260,535	0	12/29/2022	
320557-10-1	FIRST INTERNET BANCORP			22,549.000	545,460	24.190	545,460	489,292	1,353	3,356	0	55,874	0	55,874	0	12/18/2023	
320734-10-6	FIRST LONG IS CORP			9,941.000	131,619	13.240	131,619	134,204	2,088	8,350	0	17,210	64,530	(47,319)	0	04/29/2022	
339382-10-3	FLEXSTEEL INDS INC			17,535.000	330,535	18.850	330,535	324,371	2,630	9,913	0	40,857	0	40,857	0	02/21/2023	
34964C-10-6	FORTUNE BRANDS HOME & SEC INC			10,156.000	773,278	76.140	773,278	582,791	0	8,992	0	187,155	0	187,155	0	04/26/2023	
36467J-10-8	GAMING & LEISURE PPTYS INC			5,713.000	281,937	49.350	281,937	234,557	0	17,996	0	(15,654)	0	(15,654)	0	09/28/2022	
Y2685T-13-1	GENCO SHIPPING & TRADING LTD			19,319.000	320,502	16.590	320,502	241,982	0	17,396	0	28,151	0	28,151	0	05/04/2023	
369550-10-8	GENERAL DYNAMICS CORP			14,009.000	3,637,717	259.670	3,637,717	3,376,179	0	59,437	0	261,538	0	261,538	0	08/09/2023	
381013-10-1	GOLDEN ENTMT INC			8,770.000	350,186	39.930	350,186	349,880	0	14,420	0	306	0	306	0	09/18/2023	
38147N-29-3	GOLDMAN SACHS TR II GQG PARTNERS I			583,887.753	11,566,816	19.810	11,566,816	11,226,131	0	272,617	0	1,868,441	0	1,868,441	0	12/21/2022	
383082-10-4	GORMAN RUPP CO			7,350.000	261,146	35.530	261,146	182,006	0	5,182	0	72,839	0	72,839	0	10/14/2022	
38656X-85-6	GRANDEUR PEAK GLOBAL TR INTL OPPTY			1,222,268.716	4,363,499	3.570	4,363,499	4,038,831	0	21,756	0	415,571	0	415,571	0	12/21/2022	
42330P-10-7	HELIX ENERGY SOLUTIONS GRP INC			20,508.000	210,822	10.280	210,822	205,491	0	0	0	5,331	0	5,331	0	11/30/2023	
42727E-10-3	HERITAGE GLOBAL INC			85,475.000	237,621	2.780	237,621	154,175	0	0	0	26,626	0	26,626	0	12/15/2023	
433323-10-2	HINGHAM INSTN SVGS MASS			1,673.000	325,231	194.400	325,231	324,088	1,054	1,607	0	1,144	0	1,144	0	10/04/2023	
437076-10-2	HOME DEPOT INC COM			14,500.000	5,024,975	346.550	5,024,975	2,843,996	0	121,220	0	445,005	0	445,005	0	08/17/2021	
438516-10-6	HONEYWELL INTL INC			19,700.000	4,131,287	209.710	4,131,287	3,043,004	0	82,149	0	(90,423)	0	(90,423)	0	09/02/2020	
439038-10-0	HOOKER FURNITURE CORP			4,964.000	129,461	26.080	129,461	75,479	0	4,418	0	36,634	0	36,634	0	12/13/2022	
441593-10-0	HOULIHAN LOKEY INC			37,894.000	4,543,870	119.910	4,543,870	2,418,317	0	79,454	0	1,220,517	0	1,220,517	0	03/27/2023	
44267T-10-2	HOWARD HUGHES HOLDINGS INC			6,770.000	579,174	85.550	579,174	466,850	0	0	0	72,839	0	72,839	0	10/19/2023	
447324-10-4	HURCO CO			8,248.000	177,579	21.530	177,579	169,031	1,320	0	0	8,548	0	8,548	0	12/15/2023	
44891N-20-8	IAC INTERACTIVECORP NEW			8,653.000	453,244	52.380	453,244	435,167	0	0	0	21,867	0	21,867	0	05/01/2023	
452521-10-7	IMMERSION CORP			24,846.000	175,413	7.060	175,413	136,405	0	5,466	0	745	0	745	0	09/15/2021	
453415-60-6	INDEPENDENCE CONTRACT DRILLING			25,549.000	62,595	2.450	62,595	98,617	0	0	0	(20,950)	0	(20,950)	0	08/19/2022	
45817G-20-1	INTELLICHECK MOBILISA INC			27,745.000	52,716	1.900	52,716	56,828	0	0	0	(2,775)	0	(2,775)	0	12/27/2022	
46005L-10-1	INTERNATIONAL MNY EXPRESS INC			25,102.000	554,503	22.090	554,503	528,599	0	0	0	9,480	0	9,480	0	12/15/2023	
46138G-66-4	INVESCO ETF TR INVESCO S&PSMALLCAP			278,766.000	11,549,275	41.430	11,549,275	5,196,919	0	154,609	0	1,464,451	0	1,464,451	0	06/13/2022	
46138G-64-9	INVESCO EXCHANGE-TRADED FD TR II			27,559.000	4,644,794	168.540	4,644,794	3,332,967	0	28,950	0	1,506,393	0	1,506,393	0	05/15/2023	
46432F-84-2	ISHARES CORE MSCI EAFE ETF			35,427.000	2,492,289	70.350	2,492,289	1,879,655	0	79,774	0	308,569	0	308,569	0	12/09/2016	
464285-20-4	ISHARES GOLD TR			128,582.000	5,018,555	39.030	5,018,555	3,113,558	0	0	0	570,904	0	570,904	0	02/19/2019	
46564T-10-7	ITERIS INC			32,809.000	170,607	5.200	170,607	99,244	0	0	0	68,571	0	68,571	0	01/24/2022	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46625H-10-0	J P MORGAN CHASE & CO			31,142.000	5,297,254	170.100	5,297,254	2,849,035	0	126,125	0	1,121,112	0	1,121,112	0	10/15/2020	
46817M-10-7	JACKSON FINANCIAL INC			9,265.000	474,368	51.200	474,368	268,548	0	19,744	0	170,742	0	170,742	0	07/05/2023	
477839-10-4	JOHN BEAN TECHNOLOGIES CORP			1,730.000	172,049	99.450	172,049	169,435	173	640	0	4,298	0	4,298	0	02/22/2023	
47803T-62-7	JOHN HANCOCK FDS III			244,538.463	6,030,319	24.660	6,030,319	5,822,358	0	160,596	0	545,321	0	545,321	0	12/20/2022	
478160-10-4	JOHNSON & JOHNSON			26,970.000	4,227,278	156.740	4,227,278	3,405,786	0	126,759	0	(536,973)	0	(536,973)	0	12/01/2022	
47973J-10-2	JOINT CORP			11,633.000	111,793	9.610	111,793	102,702	0	0	0	9,091	0	9,091	0	12/15/2023	
46637K-28-1	JPMORGAN TR I			190,538.963	5,378,915	28.230	5,378,915	5,211,093	0	42,407	0	167,822	0	167,822	0	09/28/2023	
48563L-10-1	KARAT PACKAGING INC			6,486.000	161,177	24.850	161,177	87,900	0	6,810	0	71,786	0	71,786	0	03/28/2023	
487836-10-8	KELLANOVA			46,514.000	2,600,598	55.910	2,600,598	2,769,738	0	52,270	0	(169,140)	0	(169,140)	0	10/02/2023	
49177J-10-2	KENVUE INC			104,660.000	2,253,330	21.530	2,253,330	2,180,684	0	24,177	0	72,646	0	72,646	0	08/31/2023	
498894-10-4	KNIFE RIVER CORP			2,133.000	141,162	66.180	141,162	75,141	0	0	0	66,021	0	66,021	0	06/01/2023	
50050N-10-3	KONTOOR BRANDS INC			2,030.000	126,713	62.420	126,713	68,336	0	3,938	0	45,533	0	45,533	0	03/01/2022	
50155Q-10-0	KYNDRYL HLDGS INC			31,002.000	644,222	20.780	644,222	420,124	0	0	0	224,097	0	224,097	0	07/13/2023	
511795-10-6	LAKELAND INDS INC			24,585.000	455,806	18.540	455,806	348,513	0	2,726	0	136,822	0	136,822	0	05/30/2023	
531229-78-9	LIBERTY MEDIA CORP DEL COM LBTY			17,927.000	515,939	28.780	515,939	422,877	0	0	0	93,062	0	93,062	0	12/12/2023	
540132-60-2	LOCORR INVT TR			996,525.396	9,726,088	9.760	9,726,088	10,570,266	0	183,098	0	(498,263)	0	(498,263)	0	12/08/2022	
21985R-10-5	LUXURBAN HOTELS INC			74,186.000	442,890	5.970	442,890	220,671	0	0	0	234,629	0	234,629	0	11/09/2023	
558256-10-3	MADISON SQUARE GARDEN ENTMT			4,670.000	148,459	31.790	148,459	150,004	0	0	0	(1,544)	0	(1,544)	0	10/19/2023	
571903-20-2	MARRIOTT INTL INC NEW			11,410.000	2,573,069	225.510	2,573,069	1,403,762	0	22,364	0	874,234	0	874,234	0	11/23/2020	
57638P-10-4	MASTERBRAND INC			61,136.000	907,870	14.850	907,870	478,653	0	0	0	434,918	0	434,918	0	05/04/2023	
578605-10-7	MAYVILLE ENGR CO INC			14,614.000	210,734	14.420	210,734	194,419	0	0	0	16,315	0	16,315	0	12/18/2023	
580135-10-1	MCDONALDS CORP COM			14,085.000	4,176,343	296.510	4,176,343	2,135,082	0	87,750	0	464,523	0	464,523	0	09/22/2020	
552690-10-9	MDU RES GROUP INC			44,995.000	890,568	19.800	890,568	887,492	5,624	16,815	0	(27,015)	0	(27,015)	0	06/28/2023	
552746-34-9	MFS INTERNATIONAL VALUE FUND R6			135,962.487	5,108,111	37.570	5,108,111	4,953,910	0	114,051	0	248,811	0	248,811	0	02/19/2019	
594918-10-4	MICROSOFT CORP			17,600.000	6,618,304	376.040	6,618,304	2,294,036	0	49,104	0	2,397,472	0	2,397,472	0	09/28/2022	
610236-10-1	MONRO INC			4,340.000	127,336	29.340	127,336	144,252	0	0	0	(16,916)	0	(16,916)	0	12/15/2023	
61945C-10-3	MOSAIC CO NEW			33,210.000	1,186,593	35.730	1,186,593	1,182,276	0	34,871	0	325,345	595,674	(270,329)	0	11/10/2022	
624580-10-6	MOVADO GROUP INC			10,484.000	316,093	30.150	316,093	248,146	0	14,180	0	21,468	0	21,468	0	08/25/2023	
635309-20-6	NATIONAL CINEMEDIA INC			24,960.000	103,334	4.140	103,334	109,170	0	0	0	(5,835)	0	(5,835)	0	11/15/2023	
639027-10-1	NATURES SUNSHINE PRODS INC			17,956.000	310,459	17.290	310,459	177,280	0	0	0	154,310	0	154,310	0	03/13/2023	
63001N-10-6	NCR ATLEOS CORPORATION			6,295.000	152,906	24.290	152,906	122,909	0	0	0	29,997	0	29,997	0	10/17/2023	
62886E-10-8	NCR VOYIX CORPORATION			33,570.000	567,669	16.910	567,669	508,596	0	0	0	59,073	0	59,073	0	10/26/2023	
652526-20-3	NEWTEK BUSINESS SVCS CORP			22,177.000	306,043	13.800	306,043	302,395	3,992	10,011	0	2,008	0	2,008	0	10/04/2023	
654106-10-3	NIKE INC			23,310.000	2,530,767	108.570	2,530,767	1,627,431	8,625	23,776	0	(196,736)	0	(196,736)	0	03/08/2022	
666762-10-9	NORTHRIM BANCORP INC			3,830.000	219,114	57.210	219,114	178,280	0	8,901	0	15,790	0	15,790	0	03/21/2023	
68628V-30-8	ORION MARINE GROUP INC			74,913.000	370,070	4.940	370,070	194,345	0	0	0	175,725	0	175,725	0	12/26/2023	
70472Q-50-0	PEAR TREE POLARIS FRN VALUE SM CAP			304,642.343	4,776,792	15.680	4,776,792	4,033,195	0	118,658	0	737,234	0	737,234	0	12/14/2022	
70805E-10-9	PENNANT GROUP INC			13,939.000	194,031	13.920	194,031	171,630	0	0	0	33,916	0	33,916	0	10/09/2023	
71367G-10-2	PERELLA WEINBERG PARTNERS			22,517.000	275,383	12.230	275,383	142,533	0	6,305	0	54,716	0	54,716	0	11/24/2021	
714157-20-3	PERMA-FIX ENVIRONMENTAL SVCS			34,546.000	271,532	7.860	271,532	149,543	0	0	0	120,899	0	120,899	0	12/18/2023	
71880K-10-1	PHINIA INC			10,960.000	331,978	30.290	331,978	336,705	0	5,480	0	(4,726)	0	(4,726)	0	07/10/2023	
72814N-10-4	PLAYAGS INC			51,228.000	431,852	8.430	431,852	319,939	0	0	0	111,913	0	111,913	0	07/25/2023	
73757R-10-2	POSTAL REALTY TRUST INC			25,899.000	377,089	14.560	377,089	393,164	0	24,604	0	777	0	777	0	11/17/2021	
737630-10-3	POTLATCHDELTIC CORPORATION			9,001.000	441,949	49.100	441,949	388,710	0	16,202	0	38,722	0	38,722	0	02/15/2023	
742718-10-9	PROCTER & GAMBLE CO			16,175.000	2,370,285	146.540	2,370,285	1,553,670	0	60,420	0	(81,199)	0	(81,199)	0	09/28/2022	
744375-20-5	PSYCHEMEDICS CORP			19,780.000	58,549	2.960	58,549	78,527	0	2,769	0	(8,168)	30,298	(38,466)	0	05/13/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
754730-10-9	RAYMOND JAMES FINANCIAL INC			2,847.000	317,441	111.500	317,441	239,224	1,281	3,523	0	42,591	0	42,591	0	05/17/2023	
74955L-10-3	RGC RES INC			7,878.000	160,239	20.340	160,239	160,406	0	3,829	0	193	0	193	0	11/29/2023	
763165-10-7	RICHARDSON ELECTRS LTD			29,080.000	388,218	13.350	388,218	369,792	0	4,503	0	(88,073)	0	(88,073)	0	11/09/2023	
806407-10-2	SCHEIN HENRY INC			5,556.000	420,645	75.710	420,645	353,268	0	0	0	(23,113)	0	(23,113)	0	03/08/2021	
828359-10-9	SILVERCREST ASSET MGMT GROUP I			30,996.000	526,932	17.000	526,932	498,629	0	19,507	0	(36,815)	0	(36,815)	0	12/04/2023	
831754-10-6	SMITH & WESSON BRANDS INC			30,670.000	415,885	13.560	415,885	343,637	3,680	12,641	0	137,544	0	137,544	0	03/13/2023	
84790A-10-5	SPECTRUM BRANDS HLDGS INC NEW			2,370.000	189,055	79.770	189,055	183,296	0	1,701	0	5,759	0	5,759	0	10/10/2023	
859241-10-1	STERLING CONSTRUCTION CO INC			597.000	52,494	87.930	52,494	13,317	0	0	0	32,913	0	32,913	0	08/04/2021	
882508-10-4	TEXAS INSTRS INC COM			7,430.000	1,266,518	170.460	1,266,518	787,141	0	37,299	0	38,933	0	38,933	0	03/02/2020	
88822Q-10-3	TIPTREE INC			13,014.000	246,745	18.960	246,745	91,093	0	2,603	0	66,632	0	66,632	0	03/10/2022	
894164-10-2	TRAVEL PLUS LEISURE CO			5,030.000	196,623	39.090	196,623	198,150	0	10,379	0	13,531	0	13,531	0	10/27/2022	
902681-10-5	UGI CORP NEW			7,060.000	173,676	24.600	173,676	167,416	2,648	1,020	0	6,260	0	6,260	0	11/17/2023	
909218-40-6	UNIT CORPORATION			6,495.000	280,454	43.180	280,454	319,066	0	159,080	0	(38,612)	0	(38,612)	0	10/04/2023	
91324P-10-2	UNITEDHEALTH GROUP INC			10,922.000	5,750,105	526.470	5,750,105	4,468,133	0	77,366	0	24,721	0	24,721	0	03/27/2023	
913483-10-3	UNIVERSAL ELECTRS INC			12,725.000	119,488	9.390	119,488	120,182	0	0	0	(694)	0	(694)	0	10/30/2023	
913837-10-0	UNIVERSAL STAINLESS & ALLOY			8,021.000	161,062	20.080	161,062	65,093	0	0	0	95,969	0	95,969	0	02/27/2023	
917488-10-8	UTAH MED PRODS INC			1,306.000	109,991	84.220	109,991	95,218	392	1,689	0	(21,301)	0	(21,301)	0	05/21/2019	
92242T-10-1	V2X INC			13,765.000	639,247	46.440	639,247	525,085	0	0	0	71,910	0	71,910	0	04/06/2023	
91851C-20-1	VAALCO ENERGY INC			96,124.000	431,597	4.490	431,597	253,632	0	22,798	0	(2,086)	0	(2,086)	0	11/08/2023	
92189F-70-0	VANECK VECTORS TR AGRIBUSINESS ETF			66,443.000	5,061,628	76.180	5,061,628	4,297,397	0	148,553	0	(641,839)	0	(641,839)	0	11/29/2021	
921939-70-8	VANGUARD COMMODITY STRATEGY FD ADM			307,399.737	7,589,700	24.690	7,589,700	8,546,958	0	189,543	0	(814,609)	0	(814,609)	0	12/20/2022	
922908-65-2	VANGUARD EXTENDED MARKET ETF			66,240.000	10,891,181	164.420	10,891,181	7,775,790	0	137,832	0	2,090,534	0	2,090,534	0	06/13/2022	
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF			57,383.000	2,358,441	41.100	2,358,441	2,119,059	0	83,045	0	121,652	0	121,652	0	12/09/2016	
92204A-80-1	VANGUARD MATERIALS ETF			31,552.000	5,992,987	189.940	5,992,987	3,036,249	0	102,812	0	622,836	0	622,836	0	12/21/2017	
922908-55-3	VANGUARD REIT ETF			62,776.000	5,546,887	88.360	5,546,887	4,908,991	0	219,264	0	369,123	0	369,123	0	02/19/2019	
922908-36-3	VANGUARD S&P 500 INDEX ETF			182,198.000	79,584,086	436.800	79,584,086	56,902,332	0	1,158,269	0	15,570,641	0	15,570,641	0	06/13/2022	
29430C-10-2	VESTIS CORPORATION			25,100.000	530,614	21.140	530,614	414,477	879	0	0	116,137	0	116,137	0	11/01/2023	
92840M-10-2	VISTRA ENERGY CORP			15,010.000	578,185	38.520	578,185	350,300	0	11,937	0	227,885	0	227,885	0	04/24/2023	
92852X-10-3	VITESSE ENERGY INC			6,660.000	145,787	21.890	145,787	157,661	0	3,595	0	(11,874)	0	(11,874)	0	10/17/2023	
928881-10-1	VONTIER CORPORATION			19,010.000	656,796	34.550	656,796	343,286	0	1,844	0	274,523	0	274,523	0	04/10/2023	
929089-10-0	VOYA FINANCIAL INC			1,376.000	100,393	72.960	100,393	81,541	0	1,651	0	15,783	0	15,783	0	06/13/2022	
962166-10-4	WEYERHAEUSER CO			106,197.000	3,692,470	34.770	3,692,470	3,172,862	0	135,875	0	345,064	0	345,064	0	07/06/2023	
92942W-10-7	WK KELLOGG CO			18,735.000	246,178	13.140	246,178	217,313	0	2,322	0	28,865	0	28,865	0	12/11/2023	
98311A-10-5	WYNDHAM HOTELS & RESORTS INC			19,861.000	1,597,023	80.410	1,597,023	1,152,499	0	27,553	0	182,285	0	182,285	0	04/24/2023	
983793-10-0	XPO LOGISTICS INC			1,400.000	122,626	87.590	122,626	17,749	0	0	0	76,020	0	76,020	0	08/11/2021	
29258Y-10-3	ENDEAVOUR SILVER CORP		C	20,929.000	41,230	1.970	41,230	54,424	0	0	0	(26,580)	0	(26,580)	0	01/25/2018	
535919-50-0	LIONS GATE ENTMNT CORP		C	41,690.000	424,821	10.190	424,821	298,537	0	0	0	126,284	0	126,284	0	10/11/2023	
702925-10-8	PASON SYS INC		C	12,918.000	156,760	12.135	156,760	110,203	0	857	0	46,557	0	46,557	0	07/06/2023	
74167P-10-8	PRIMO WATER CORPORATION		C	27,750.000	417,638	15.050	417,638	366,641	0	5,309	0	13,100	0	13,100	0	06/21/2023	
749350-10-7	RB GLOBAL INC		C	5,130.000	343,146	66.890	343,146	293,990	0	2,934	0	49,155	0	49,155	0	07/20/2023	
Y8565N-30-0	TEEKAY TANKERS LTD		C	3,193.000	159,554	49.970	159,554	47,999	0	5,588	0	61,178	0	61,178	0	05/12/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					366,852,472	XXX	366,852,472	273,695,409	66,597	6,747,591	0	47,906,782	992,660	46,914,122	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					366,852,472	XXX	366,852,472	273,695,409	66,597	6,747,591	0	47,906,782	992,660	46,914,122	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
21058#-10-3	MEDMUTUAL LIFE INSURANCE COMPANY			16,000.000	44,830,238	2,801.890	44,830,238	63,558,694				9,843,627		9,843,627		01/01/1995	
58458*-10-5	MEDICAL HEALTH INSURING CORPORATION OF OHIO			10,000.000	102,944,711	10,566.173	102,944,711	196,783,436				24,673,972		24,673,972		06/30/2003	
86815*-10-4	SUPERIOR DENTAL CARE INC			1,000.000	20,748,084	20,748.084	20,748,084	15,499,993		2,340,000		(579,920)		(579,920)		08/31/2018	
76106@-10-1	RESERVE NATIONAL INSURANCE COMPANY			343.000	95,851,429	278,663.057	95,851,429	90,849,680				7,787,008		7,787,008		12/01/2022	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					264,374,461	XXX	264,374,461	366,691,803	0	2,340,000	0	41,724,687	0	41,724,687	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					264,374,461	XXX	264,374,461	366,691,803	0	2,340,000	0	41,724,687	0	41,724,687	0	XXX	XXX
5989999999 - Total Common Stocks					631,226,934	XXX	631,226,934	640,387,212	66,597	9,087,591	0	89,631,469	992,660	88,638,809	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					651,475,716	XXX	650,594,430	663,846,968	182,245	10,185,526	0	90,251,752	992,660	89,246,980	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-FT-3	US TREASURY NOTES		06/21/2023	MORGAN STANLEY & CO INC		7,538,379	7,500,000	43,207
91282C-GG-0	US TREASURY NOTES		02/06/2023	DAVIDSON D A & COMPANY INC		994,531	1,000,000	798
91282C-HD-6	US TREASURY NOTES		07/05/2023	DAVIDSON D A & COMPANY INC		986,250	1,000,000	4,180
91282C-HF-1	US TREASURY NOTES		06/21/2023	MORGAN STANLEY & CO INC		7,451,367	7,500,000	16,906
0109999999. Subtotal - Bonds - U.S. Governments						16,970,527	17,000,000	65,090
3130AQ-AB-9	FEDERAL HOME LOAN BANKS		05/02/2023	DAVIDSON D A & COMPANY INC		459,900	500,000	2,776
0909999999. Subtotal - Bonds - U.S. Special Revenues						459,900	500,000	2,776
032654-AN-5	ANALOG DEVICES INC		02/06/2023	DAVIDSON D A & COMPANY INC		964,590	1,000,000	6,125
06051G-FX-2	BANK AMERICA CORP		05/25/2023	DAVIDSON D A & COMPANY INC		961,700	1,000,000	3,986
22160K-AM-7	COSTCO WHOLESALE CORPORATION		05/25/2023	DAVIDSON D A & COMPANY INC		955,300	1,000,000	1,000
24422E-WF-2	DEERE JOHN CAPITAL CORP		02/06/2023	DAVIDSON D A & COMPANY INC		973,190	1,000,000	5,856
30303M-8G-0	META PLATFORMS INC		04/13/2023	DAVIDSON D A & COMPANY INC		974,410	1,000,000	6,028
61746B-DZ-6	MORGAN STANLEY		02/06/2023	DAVIDSON D A & COMPANY INC		973,400	1,000,000	1,184
756109-BF-0	REALTY INCOME CORP		04/13/2023	DAVIDSON D A & COMPANY INC		1,003,140	1,000,000	18,417
883556-CT-7	THERMO FISHER SCIENTIFIC INC		07/05/2023	DAVIDSON D A & COMPANY INC		1,002,210	1,000,000	6,133
06368L-GV-2	BANK MONTREAL MEDIUM	C	07/05/2023	DAVIDSON D A & COMPANY INC		996,380	1,000,000	25,292
06374V-CS-3	BANK MONTREAL MEDIUM	C	05/02/2023	DAVIDSON D A & COMPANY INC		994,850	1,000,000	12,250
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,799,170	10,000,000	86,271
2509999997. Total - Bonds - Part 3						27,229,597	27,500,000	154,137
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						27,229,597	27,500,000	154,137
020002-78-8	ALLSTATE CORP		05/15/2023	CABRERA CAPITAL MARKETS	15,000.000	375,000		0
060505-22-9	BANK AMERICA CORP		01/31/2023	JEFFRIES & CO	10,000.000	249,606		0
316773-88-6	FIFTH THIRD BANCORP		01/31/2023	JEFFRIES & CO	5,000.000	124,435		0
446150-77-3	HUNTINGTON BANCSHARES INC		02/27/2023	JEFFRIES & CO	7,000.000	175,000		0
46817M-20-6	JACKSON FINANCIAL INC		03/06/2023	WELLS FARGO SECURITIES LLC	10,000.000	250,000		0
534187-88-5	LINCOLN NATL CORP IND		03/15/2023	JEFFRIES & CO	10,000.000	249,287		0
65473P-88-1	NISOURCE INC		12/20/2023	JEFFRIES & CO	15,000.000	373,913		0
860630-86-2	STIFEL FINL CORP		02/01/2023	JEFFRIES & CO	10,000.000	191,873		0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,989,114	XXX	0
03769M-20-5	APOLLO GLOBAL MGMT INC		08/17/2023	MORGAN STANLEY & CO INC	21,850.000	554,335	25.00	0
14314C-10-5	CARLYLE FIN LLC		01/31/2023	JEFFRIES & CO	5,000.000	97,038	25.00	0
125896-85-2	CMS ENERGY CORP		02/01/2023	JEFFRIES & CO	10,000.000	249,584	25.00	0
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						900,956	XXX	0
4509999997. Total - Preferred Stocks - Part 3						2,890,070	XXX	0
4509999998. Total - Preferred Stocks - Part 5						249,975	XXX	0
4509999999. Total - Preferred Stocks						3,140,045	XXX	0
G1151C-10-1	ACCENTURE PLC IRELAND	C	03/27/2023	SG COWAN & CO	2,392.000	652,776		0
G9001E-12-8	LIBERTY LATIN AMERICA LTD	C	04/28/2023	JEFFRIES & CO	19,170.000	171,974		0
G54950-10-3	LINDE PLC	C	08/16/2023	VARIOUS	6,295.000	2,371,355		0
G6564A-10-5	NOMAD HLDGS LTD	C	12/13/2023	VARIOUS	19,470.000	314,675		0
G6964L-20-6	PAYSAFE LIMITED	C	10/19/2023	VARIOUS	23,641.000	280,940		0
68235B-20-8	180 DEGREE CAP CORP		02/14/2023	JEFFRIES & CO	6,085.000	33,808		0
006351-30-8	ADAMS RES & ENERGY INC		12/26/2023	VARIOUS	9,930.000	310,889		0
00791N-10-2	ADVANTAGE SOLUTIONS INC		10/31/2023	VARIOUS	56,940.000	154,109		0
00810F-10-6	AERSALE CORPORATION		12/15/2023	VARIOUS	9,048.000	123,301		0
01626W-10-1	ALIGHT INC		12/19/2023	VARIOUS	32,075.000	261,211		0
02083X-10-3	ALPINE INCOME PPTY TR INC		04/21/2023	VARIOUS	8,554.000	139,357		0
021513-10-6	ALTO INGREDIENTS INC		11/15/2023	VARIOUS	36,184.000	106,516		0
910710-10-2	AMERICAN COASTAL INSURANCE		11/10/2023	VARIOUS	34,945.000	257,042		0
03027X-10-0	AMERICAN TOWER CORP NEW		11/20/2023	BARCLAYS CAPITAL INC	11,468.000	2,272,658		0
030371-10-8	AMERICAN VANGUARD CORP		12/15/2023	VARIOUS	18,723.000	191,793		0
032332-50-4	AMTECH SYS INC		12/20/2023	JONESTRADING INSTITUTIONAL SERVICES	19,304.000	77,264		0
03852U-10-6	ARAMARK		10/16/2023	VARIOUS	14,440.000	513,415		0
05105P-10-7	AUGMEDIX INC		11/16/2023	GREAT PACIFIC SECURITIES	15,520.000	69,041		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05366Y-20-1	AVIAT NETWORKS INC NEW		10/18/2023	JEFFRIES & CO	5,528.000	159,915		0
00246W-10-3	AXT INC		07/06/2023	NEEDHAM & COMPANY	21,904.000	69,553		0
05601C-10-5	BGSF INC		05/30/2023	VARIOUS	8,825.000	87,703		0
13765N-10-7	CANNAE HOLDINGS INC		10/27/2023	VARIOUS	10,470.000	198,210		0
159864-10-7	CHARLES RIV LABS INTL INC		05/11/2023	JEFFRIES & CO	829.000	160,928		0
165167-73-5	CHESAPEAKE ENERGY CORP		09/01/2023	VARIOUS	3,128.000	275,694		0
171604-10-1	CHUYS HLDGS INC		10/27/2023	GREAT PACIFIC SECURITIES	1,780.000	59,322		0
191912-40-1	COHEN & STEERS REAL ESTATE SEC		10/02/2023	DIVIDEND REINVESTMENT	9,696.560	147,429		0
20602D-10-1	CONCENTRIX CORP		07/27/2023	JEFFRIES & CO	2,200.000	188,123		0
206704-10-8	CONCRETE PUMPING HLDGS INC		11/17/2023	JEFFRIES & CO	4,442.000	32,795		0
20848V-10-5	CONSENSUS CLOUD SOLUTIONS INC		04/10/2023	BAYPOINT TRADING	1,100.000	40,004		0
45816D-10-0	CORECARD CORPORATION		12/15/2023	VARIOUS	9,349.000	170,533		0
224408-10-4	CRANE COMPANY		07/26/2023	VARIOUS	5,745.000	441,908		0
224441-10-5	CRANE NXT CO		10/24/2023	VARIOUS	15,679.000	1,008,106		0
224633-20-6	CRAWFORD & CO		09/19/2023	VARIOUS	8,784.000	61,495		0
22948Q-10-1	CTO REALTY GROWTH INC		03/15/2023	JONESTRADING INSTITUTIONAL SERVICES	3,390.000	56,369		0
126650-10-0	CVS/CAREMARK CORPORATION		08/09/2023	BARCLAYS CAPITAL INC	11,408.000	845,682		0
253651-20-2	DIEBOLD NIXDORF INC		08/28/2023	VARIOUS	4,904.000	100,940		0
520776-10-5	DISTRIBUTION SOLUTIONS GROUP INC		05/25/2023	PURCHASED WITH RIGHTS	571.000	25,695		0
23345M-10-7	DT MIDSTREAM INC		04/21/2023	VARIOUS	5,608.000	284,422		0
194014-50-2	ENOVIS CORPORATION		12/13/2023	JONESTRADING INSTITUTIONAL SERVICES	2,820.000	142,143		0
26875P-10-1	EOG RES INC		07/06/2023	BARCLAYS CAPITAL INC	8,086.000	910,905		0
30190A-10-4	F&G ANNUITIES & LIFE INC		04/20/2023	VARIOUS	6,176.000	126,946		0
320557-10-1	FIRST INTERNET BANCORP		12/18/2023	VARIOUS	11,808.000	228,795		0
339382-10-3	FLEXSTEEL INDS INC		02/21/2023	JEFFRIES & CO	4,056.000	82,101		0
34964C-10-6	FORTUNE BRANDS HOME & SEC INC		04/26/2023	JONESTRADING INSTITUTIONAL SERVICES	1,530.000	93,492		0
Y2685T-13-1	GENCO SHIPPING & TRADING LTD		05/04/2023	GREAT PACIFIC SECURITIES	1,914.000	25,011		0
369550-10-8	GENERAL DYNAMICS CORP		08/09/2023	BARCLAYS CAPITAL INC	14,009.000	3,376,179		0
381013-10-1	GOLDEN ENTMT INC		09/18/2023	VARIOUS	8,770.000	349,880		0
42330P-10-7	HELIX ENERGY SOLUTIONS GRP INC		11/30/2023	VARIOUS	20,508.000	205,491		0
42727E-10-3	HERITAGE GLOBAL INC		12/15/2023	VARIOUS	28,656.000	77,470		0
433323-10-2	HINGHAM INSTN SVGS MASS		10/04/2023	JEFFRIES & CO	1,673.000	324,088		0
441593-10-0	HOULIHAN LOKEY INC		03/27/2023	SG COWAN & CO	5,952.000	539,288		0
44267T-10-2	HOWARD HUGHES HOLDINGS INC		10/19/2023	JEFFRIES & CO	3,810.000	280,132		0
447324-10-4	HURCO CO		12/15/2023	VARIOUS	8,248.000	169,031		0
44891N-20-8	IAC INTERACTIVECORP NEW		05/01/2023	VARIOUS	8,334.000	417,214		0
46005L-10-1	INTERNATIONAL MNY EXPRESS INC		12/15/2023	VARIOUS	19,711.000	413,644		0
46138G-64-9	INVESCO EXCHANGE-TRADED FD TR II		05/15/2023	GREAT PACIFIC SECURITIES	4,987.000	666,090		0
46817M-10-7	JACKSON FINANCIAL INC		07/05/2023	MORGAN STANLEY & CO INC	4,360.000	132,981		0
477839-10-4	JOHN BEAN TECHNOLOGIES CORP		02/22/2023	JEFFRIES & CO	520.000	57,241		0
47973J-10-2	JOINT CORP		12/15/2023	VARIOUS	11,633.000	102,702		0
46637K-28-1	JPMORGAN TR I		09/28/2023	VARIOUS	190,538.963	5,211,093		0
48563L-10-1	KARAT PACKAGING INC		03/28/2023	JEFFRIES & CO	5,031.000	68,483		0
487836-10-8	KELLANOVA		10/02/2023	VARIOUS	46,514.000	2,941,323		0
49177J-10-2	KENVUE INC		08/31/2023	VARIOUS	104,660.448	2,180,688		0
498894-10-4	KNIFE RIVER CORP		06/01/2023	JONESTRADING INSTITUTIONAL SERVICES	2,237.500	78,822		0
50155Q-10-0	KYNDRYL HLDGS INC		07/13/2023	VARIOUS	31,002.000	420,124		0
511795-10-6	LAKELAND INDS INC		05/30/2023	JEFFRIES & CO	3,731.000	41,625		0
531229-78-9	LIBERTY MEDIA CORP DEL COM LBTY		12/12/2023	VARIOUS	19,467.000	459,976		0
21985R-10-5	LUXURBAN HOTELS INC		11/09/2023	VARIOUS	44,123.000	157,157		0
558256-10-3	MADISON SQUARE GARDEN ENTMT		10/19/2023	VARIOUS	5,120.000	164,207		0
57638P-10-4	MASTERBRAND INC		05/04/2023	VARIOUS	42,505.000	332,287		0
578605-10-7	MAYVILLE ENGR CO INC		12/18/2023	VARIOUS	16,395.000	220,205		0
552690-10-9	MDU RES GROUP INC		06/28/2023	VARIOUS	37,860.000	838,356		0
610236-10-1	MONRO INC		12/15/2023	VARIOUS	4,340.000	144,252		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
624580-10-6	MOVADO GROUP INC		08/25/2023	VARIOUS	7,106.000	185,684		0
635309-20-6	NATIONAL CINEMEDIA INC		11/15/2023	JONESTRADING INSTITUTIONAL SERVICES	24,960.000	109,170		0
639027-10-1	NATURES SUNSHINE PRODS INC		03/13/2023	JEFFRIES & CO	6,950.000	64,579		0
63001N-10-6	NCR ATLEOS CORPORATION		10/17/2023	VARIOUS	6,888.203	133,799		0
62886E-10-8	NCR VOYIX CORPORATION		10/26/2023	VARIOUS	34,690.000	728,075		0
652526-20-3	NEWTEK BUSINESS SVCS CORP		10/04/2023	VARIOUS	18,929.000	251,255		0
666762-10-9	NORTHRIM BANCORP INC		03/21/2023	VARIOUS	1,725.000	88,454		0
68628V-30-8	ORION MARINE GROUP INC		12/26/2023	VARIOUS	24,925.000	75,374		0
70805E-10-9	PENNANT GROUP INC		10/09/2023	VARIOUS	9,287.000	109,036		0
714157-20-3	PERMA-FIX ENVIRONMENTAL SVCS		12/18/2023	VARIOUS	6,471.000	51,528		0
71880K-10-1	PHINIA INC		07/10/2023	VARIOUS	11,150.000	342,986		0
72814N-10-4	PLAYAGS INC		07/25/2023	VARIOUS	51,228.000	319,939		0
737630-10-3	POTLATCHDELTIC CORPORATION		02/15/2023	RAYMOND JAMES & ASSOC	1,730.000	83,376		0
754730-10-9	RAYMOND JAMES FINANCIAL INC		05/17/2023	GREAT PACIFIC SECURITIES	1,500.000	130,923		0
74955L-10-3	RGC RES INC		11/29/2023	JEFFRIES & CO	3,401.000	61,328		0
763165-10-7	RICHARDSON ELECTRS LTD		11/09/2023	JEFFRIES & CO	16,336.000	204,461		0
828359-10-9	SILVERCREST ASSET MGMT GROUP I		12/04/2023	VARIOUS	7,460.000	121,976		0
831754-10-6	SMITH & WESSON BRANDS INC		03/13/2023	GREAT PACIFIC SECURITIES	5,595.000	60,691		0
84790A-10-5	SPECTRUM BRANDS HLDGS INC NEW		10/10/2023	VARIOUS	2,820.000	218,149		0
902681-10-5	UGI CORP NEW		11/17/2023	VARIOUS	7,060.000	167,416		0
909218-40-6	UNIT CORPORATION		10/04/2023	JEFFRIES & CO	6,495.000	319,066		0
91324P-10-2	UNITEDHEALTH GROUP INC		03/27/2023	BARCLAYS CAPITAL INC	1,367.000	659,515		0
913483-10-3	UNIVERSAL ELECTRS INC		10/30/2023	VARIOUS	12,725.000	120,182		0
913837-10-0	UNIVERSAL STAINLESS & ALLOY		02/27/2023	JEFFRIES & CO	4,328.000	38,614		0
92242T-10-1	V2X INC		04/06/2023	VARIOUS	4,085.000	167,650		0
91851C-20-1	VAALCO ENERGY INC		11/08/2023	VARIOUS	13,532.000	57,064		0
29430C-10-2	VESTIS CORPORATION		11/01/2023	VARIOUS	25,100.000	414,477		0
92840M-10-2	VISTRA ENERGY CORP		04/24/2023	VARIOUS	15,770.000	368,018		0
92852X-10-3	VITESSE ENERGY INC		10/17/2023	VARIOUS	6,660.000	157,661		0
928881-10-1	VONTIER CORPORATION		04/10/2023	SG COWAN & CO	2,280.000	58,881		0
962166-10-4	WEYERHAEUSER CO		07/06/2023	BARCLAYS CAPITAL INC	31,572.000	1,034,030		0
92942W-10-7	WK KELLOGG CO		12/11/2023	VARIOUS	18,735.000	217,313		0
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		04/24/2023	GREAT PACIFIC SECURITIES	720.000	49,793		0
535919-50-0	LIONS GATE ENTMNT CORP	C	10/11/2023	VARIOUS	41,690.000	298,537		0
702925-10-8	PASON SYS INC	C	07/06/2023	VARIOUS	12,918.000	110,203		0
74167P-10-8	PRIMO WATER CORPORATION		06/21/2023	JEFFRIES & CO	11,260.000	148,283		0
74935Q-10-7	RB GLOBAL INC	C	07/20/2023	VARIOUS	5,780.000	332,251		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						42,756,102	XXX	0
5989999997. Total - Common Stocks - Part 3						42,756,102	XXX	0
5989999998. Total - Common Stocks - Part 5						3,875,963	XXX	0
5989999999. Total - Common Stocks						46,632,065	XXX	0
5999999999. Total - Preferred and Common Stocks						49,772,110	XXX	0
6009999999 - Totals						77,001,707	XXX	154,137

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38375G-2G-5	GNMA REMIC TRUST 2012-102 DN		12/20/2023	PRINCIPAL RECEIPT		169,577	169,577	169,498	169,565	0	12	0	12	0	169,577	0	0	0	1,622	09/20/2040
38379W-5E-8	GNMA REMIC TRUST 2016-62 LA		12/20/2023	PRINCIPAL RECEIPT		44,796	44,796	46,630	45,812	0	(1,016)	0	(1,016)	0	44,796	0	0	0	653	09/20/2045
38379X-KD-1	GNMA REMIC TRUST 2016-83 AP		12/20/2023	PRINCIPAL RECEIPT		66,437	66,437	69,240	67,976	0	(1,539)	0	(1,539)	0	66,437	0	0	0	968	10/20/2045
38379X-Q9-4	GNMA REMIC TRUST 2016-90 MA		12/20/2023	PRINCIPAL RECEIPT		75,022	75,022	78,234	76,519	0	(1,497)	0	(1,497)	0	75,022	0	0	0	1,206	10/20/2045
38380F-4M-5	GNMA REMIC TRUST 2017-099 JG		12/20/2023	PRINCIPAL RECEIPT		75,044	75,044	74,762	74,528	0	516	0	516	0	75,044	0	0	0	841	06/20/2047
38380H-PP-1	GNMA REMIC TRUST 2017-149 CA		12/20/2023	PRINCIPAL RECEIPT		230,195	230,195	225,520	226,513	0	3,683	0	3,683	0	230,195	0	0	0	3,031	02/20/2046
38381A-X3-5	GNMA REMIC TRUST 2018-153 VA		12/20/2023	PRINCIPAL RECEIPT		1,241,008	1,241,008	1,275,912	1,247,770	0	(6,761)	0	(6,761)	0	1,241,008	0	0	0	31,375	02/20/2030
912828-5D-8	US TREASURY NOTES		10/02/2023	MATURITY		1,000,000	1,000,000	995,820	999,329	0	671	0	671	0	1,000,000	0	0	0	28,750	09/30/2023
912828-VS-6	US TREASURY NOTES		08/15/2023	MATURITY		1,000,000	1,000,000	1,028,867	1,003,208	0	(3,208)	0	(3,208)	0	1,000,000	0	0	0	25,000	08/15/2023
912828-Y6-1	US TREASURY NOTES		07/31/2023	MATURITY		1,000,000	1,000,000	998,672	999,294	0	706	0	706	0	1,000,000	0	0	0	27,500	07/31/2023
91282C-BA-8	US TREASURY NOTES		12/15/2023	MATURITY		10,000,000	10,000,000	9,987,500	9,995,973	0	4,027	0	4,027	0	10,000,000	0	0	0	12,500	12/15/2023
0109999999. Subtotal - Bonds - U.S. Governments						14,902,079	14,902,079	14,950,654	14,906,487	0	(4,408)	0	(4,408)	0	14,902,079	0	0	0	133,447	XXX
3133EC-RH-9	FEDERAL FARM CREDIT BANKS		06/06/2023	MATURITY		2,000,000	2,000,000	2,019,160	2,001,068	0	(1,068)	0	(1,068)	0	2,000,000	0	0	0	24,500	06/06/2023
3133EH-N2-5	FEDERAL FARM CREDIT BANKS		11/01/2023	MATURITY		3,000,000	3,000,000	2,981,790	2,997,278	0	2,722	0	2,722	0	3,000,000	0	0	0	66,000	11/01/2023
3133EM-LT-7	FEDERAL FARM CREDIT BANKS		12/28/2023	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	2,100	12/28/2023
3133EM-M2-5	FEDERAL FARM CREDIT BANKS		03/23/2023	MATURITY		1,000,000	1,000,000	999,130	999,887	0	113	0	113	0	1,000,000	0	0	0	850	03/23/2023
3130AA-HE-1	FEDERAL HOME LOAN BANKS		12/08/2023	MATURITY		6,000,000	6,000,000	6,145,200	6,023,083	0	(23,083)	0	(23,083)	0	6,000,000	0	0	0	150,000	12/08/2023
31394Y-F3-3	FHLMC REMIC SERIES 2796 LB		12/15/2023	PRINCIPAL RECEIPT		21,904	21,903	22,471	21,985	0	(82)	0	(82)	0	21,904	0	0	0	472	05/15/2024
31395U-RE-3	FHLMC REMIC SERIES 2977 AY		12/15/2023	PRINCIPAL RECEIPT		52,438	52,438	54,323	52,837	0	(399)	0	(399)	0	52,438	0	0	0	1,136	05/15/2025
3137AJ-6A-7	FHLMC REMIC SERIES 3955 BA		12/15/2023	PRINCIPAL RECEIPT		78,205	78,205	82,116	80,197	0	(1,992)	0	(1,992)	0	78,205	0	0	0	1,505	02/15/2041
3137AV-2S-5	FHLMC REMIC SERIES 4122 PA		12/15/2023	PRINCIPAL RECEIPT		251,673	251,673	253,364	252,482	0	(809)	0	(809)	0	251,673	0	0	0	2,067	02/15/2042
3137AW-6M-2	FHLMC REMIC SERIES 4125 KP		12/15/2023	PRINCIPAL RECEIPT		89,040	89,040	92,226	90,446	0	(1,406)	0	(1,406)	0	89,040	0	0	0	1,214	05/15/2041
3137AW-VA-0	FHLMC REMIC SERIES 4145 UC		12/15/2023	PRINCIPAL RECEIPT		248,646	248,646	247,480	248,059	0	587	0	587	0	248,646	0	0	0	1,871	12/15/2027
3137AY-6Z-9	FHLMC REMIC SERIES 4150 ND		12/15/2023	PRINCIPAL RECEIPT		207,192	207,192	205,994	206,452	0	740	0	740	0	207,192	0	0	0	1,876	07/15/2041
3137AY-SG-7	FHLMC REMIC SERIES 4165 TD		12/15/2023	PRINCIPAL RECEIPT		165,281	165,281	158,515	159,006	0	6,275	0	6,275	0	165,281	0	0	0	1,306	12/15/2042
3137B0-TR-5	FHLMC REMIC SERIES 4186 MC		12/15/2023	PRINCIPAL RECEIPT		246,073	246,073	235,692	241,750	0	4,324	0	4,324	0	246,073	0	0	0	2,053	03/15/2028
3137B1-MQ-2	FHLMC REMIC SERIES 4198 QD		12/15/2023	PRINCIPAL RECEIPT		184,417	184,417	186,866	185,619	0	(1,203)	0	(1,203)	0	184,417	0	0	0	1,923	01/15/2033
3137B1-XV-9	FHLMC REMIC SERIES 4204 HA		12/15/2023	PRINCIPAL RECEIPT		174,440	174,440	175,258	174,862	0	(422)	0	(422)	0	174,440	0	0	0	2,260	05/15/2028
3137B7-3L-1	FHLMC REMIC SERIES 4289 WE		12/15/2023	PRINCIPAL RECEIPT		241,762	241,762	247,617	243,209	0	(1,447)	0	(1,447)	0	241,762	0	0	0	3,910	08/15/2031
3137BA-3T-7	FHLMC REMIC SERIES 4329 KA		03/15/2023	PRINCIPAL RECEIPT		41,127	41,127	42,200	41,160	0	(34)	0	(34)	0	41,127	0	0	0	196	01/15/2040
3137BB-A9-1	FHLMC REMIC SERIES 4337 BA		12/15/2023	PRINCIPAL RECEIPT		371,489	371,489	389,135	376,472	0	(4,983)	0	(4,983)	0	371,489	0	0	0	5,645	02/15/2046
3137BN-NQ-3	FHLMC REMIC SERIES 4566 CE		12/15/2023	PRINCIPAL RECEIPT		289,062	289,062	286,668	288,376	0	686	0	686	0	289,062	0	0	0	3,998	01/15/2043
3137BN-Z8-0	FHLMC REMIC SERIES 4569 A		12/15/2023	PRINCIPAL RECEIPT		424,264	424,264	438,318	430,776	0	(6,512)	0	(6,512)	0	424,264	0	0	0	5,863	11/15/2040
3137BQ-UP-0	FHLMC REMIC SERIES 4601 NK		12/15/2023	PRINCIPAL RECEIPT		301,581	301,580	298,659	296,757	0	4,824	0	4,824	0	301,581	0	0	0	3,150	09/15/2045
3137BR-ZF-5	FHLMC REMIC SERIES 4615 TA		12/15/2023	PRINCIPAL RECEIPT		149,246	149,246	151,718	154,210	0	(4,964)	0	(4,964)	0	149,246	0	0	0	2,592	02/15/2046
3137BX-LE-0	FHLMC REMIC SERIES 4672 QA		12/15/2023	PRINCIPAL RECEIPT		114,864	114,864	117,880	117,732	0	(2,868)	0	(2,868)	0	114,864	0	0	0	2,452	08/15/2045
3137BY-XF-2	FHLMC REMIC SERIES 4690 CA		12/15/2023	PRINCIPAL RECEIPT		492,494	492,494	506,191	508,035	0	(15,541)	0	(15,541)	0	492,494	0	0	0	8,100	11/15/2036
3137F1-XN-3	FHLMC REMIC SERIES 4698 HP		12/15/2023	PRINCIPAL RECEIPT		216,273	216,273	212,759	213,026	0	3,247	0	3,247	0	216,273	0	0	0	3,384	05/15/2046
3137FA-ZM-3	FHLMC REMIC SERIES 4717 BA		12/15/2023	PRINCIPAL RECEIPT		204,392	204,392	209,822	211,961	0	(7,568)	0	(7,568)	0	204,392	0	0	0	3,495	02/15/2047
3137FA-ZV-3	FHLMC REMIC SERIES 4717 BP		12/15/2023	PRINCIPAL RECEIPT		295,531	295,531	303,381	306,474	0	(10,943)	0	(10,943)	0	295,531	0	0	0	5,053	02/15/2047
3137FD-KH-4	FHLMC REMIC SERIES 4759 NA		12/15/2023	PRINCIPAL RECEIPT		254,942	254,942	253,030	254,196	0	746	0	746	0	254,942	0	0	0	4,018	08/15/2044
3137F3-W8-3	FHLMC REMIC SERIES 4764 WJ		06/15/2023	PRINCIPAL RECEIPT		23,448	23,448	23,280	23,443	0	6	0	6	0	23,448	0	0	0	191	01/15/2045
3137FL-KM-5	FHLMC REMIC SERIES 4869 AJ		12/15/2023	PRINCIPAL RECEIPT		486,882	486,882	499,396	501,382	0	(14,500)	0	(14,500)	0	486,882	0	0	0	8,771	04/15/2049
3137BH-XJ-1	FHLMC REMIC SERIES K-045 A2		12/25/2023	PRINCIPAL RECEIPT		353,130	353,130	380,056	357,180	0	(4,050)	0	(4,050)	0	353,130	0	0	0	8,041	01/25/2025
31415Y-LW-7	FNMA PASS-THRU POOL 993241		12/25/2023	PRINCIPAL RECEIPT		14,595	14,595	15,348	14,786	0	(190)	0	(190)	0	14,595	0	0	0	318	06/01/2024
31417Y-GK-7	FNMA PASS-THRU 15 YEAR		12/25/2023	PRINCIPAL RECEIPT		37,302	37,302	38,538	37,624	0	(322)	0	(322)	0	37,302	0	0	0	776	10/01/2024
3136B7-B3-4	FNMA REMIC SERIES 2019-069		12/25/2023	PRINCIPAL RECEIPT		249,203	249,203	261,333	265,745	0	(16,541)	0	(16,541)	0	249,203	0	0	0	2,673	12/25/2049
31394B-MD-3	FNMA REMIC TRUST 2004-89 AQ		12/25/2023	PRINCIPAL RECEIPT		83,173	83,173	85,096	83,494	0	(321)	0	(321)	0	83,173	0	0	0	1,768	12/25/2024
31398M-Q2-5	FNMA REMIC TRUST 2010-36 BC		12/25/2023	PRINCIPAL RECEIPT		576,658	576,658	591,345	590,050	0	(13,392)	0	(13,392)	0	576,658	0	0	0	11,691	04/25/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3136A2-AR-4	FNMA REMIC TRUST 2011-110 EC		12/25/2023	PRINCIPAL RECEIPT		95,720	95,720	97,439	96,607	0	(887)	0	(887)	0	95,720	0	0	0	909	04/25/2041
3136A2-MY-6	FNMA REMIC TRUST 2011-128 QB		06/25/2023	PRINCIPAL RECEIPT		64,705	64,705	67,030	64,897	0	(192)	0	(192)	0	64,705	0	0	0	457	03/25/2039
31397S-XM-1	FNMA REMIC TRUST 2011-40 KA		12/25/2023	PRINCIPAL RECEIPT		93,813	93,813	94,987	94,475	0	(662)	0	(662)	0	93,813	0	0	0	1,802	03/25/2026
3136AB-ZR-4	FNMA REMIC TRUST 2012-103 DA		12/25/2023	PRINCIPAL RECEIPT		61,789	61,789	65,216	62,796	0	(1,007)	0	(1,007)	0	61,789	0	0	0	1,283	10/25/2041
3136AA-JT-3	FNMA REMIC TRUST 2012-139 CA		12/25/2023	PRINCIPAL RECEIPT		529,029	529,029	517,718	517,798	0	11,230	0	11,230	0	529,029	0	0	0	5,908	11/25/2042
3136AA-5A-9	FNMA REMIC TRUST 2012-149 ND		12/25/2023	PRINCIPAL RECEIPT		270,354	270,354	270,354	270,354	0	0	0	0	0	270,354	0	0	0	2,963	06/25/2042
3136AA-6K-6	FNMA REMIC TRUST 2012-151 YA		12/25/2023	PRINCIPAL RECEIPT		275,847	275,847	283,475	278,856	0	(3,010)	0	(3,010)	0	275,847	0	0	0	2,723	01/25/2028
3136A3-X9-7	FNMA REMIC TRUST 2012-3 BA		04/25/2023	PRINCIPAL RECEIPT		13,552	13,553	13,548	13,552	0	0	0	0	0	13,552	0	0	0	44	04/25/2040
3136A5-XR-2	FNMA REMIC TRUST 2012-30 PB		12/25/2023	PRINCIPAL RECEIPT		60,177	60,177	60,441	60,208	0	(30)	0	(30)	0	60,177	0	0	0	756	10/25/2040
3136A4-2C-2	FNMA REMIC TRUST 2012-34 PB		12/25/2023	PRINCIPAL RECEIPT		117,945	117,945	118,830	118,306	0	(361)	0	(361)	0	117,945	0	0	0	1,238	01/25/2032
3136A5-AC-0	FNMA REMIC TRUST 2012-40 MG		12/25/2023	PRINCIPAL RECEIPT		270,327	270,327	271,763	271,015	0	(688)	0	(688)	0	270,327	0	0	0	3,698	04/25/2041
3136A5-P6-7	FNMA REMIC TRUST 2012-53 PB		12/25/2023	PRINCIPAL RECEIPT		83,635	83,635	85,883	84,324	0	(689)	0	(689)	0	83,635	0	0	0	1,040	02/25/2041
3136A7-U3-4	FNMA REMIC TRUST 2012-84 QG		12/25/2023	PRINCIPAL RECEIPT		77,608	77,608	78,578	77,821	0	(213)	0	(213)	0	77,608	0	0	0	1,137	09/25/2031
3136A7-5E-8	FNMA REMIC TRUST 2012-96 PD		12/25/2023	PRINCIPAL RECEIPT		65,367	65,367	66,215	65,479	0	(112)	0	(112)	0	65,367	0	0	0	784	07/25/2041
3136AC-ES-6	FNMA REMIC TRUST 2013-10 DE		12/25/2023	PRINCIPAL RECEIPT		265,716	265,716	266,339	266,177	0	(461)	0	(461)	0	265,716	0	0	0	3,024	10/25/2041
3136AH-U9-9	FNMA REMIC TRUST 2013-133 VT		12/25/2023	PRINCIPAL RECEIPT		605,225	605,225	622,862	607,255	0	(2,031)	0	(2,031)	0	605,225	0	0	0	9,880	05/25/2025
3136AC-WN-7	FNMA REMIC TRUST 2013-20 CA		12/25/2023	PRINCIPAL RECEIPT		148,656	148,656	151,769	152,172	0	(3,516)	0	(3,516)	0	148,656	0	0	0	2,443	01/25/2043
3136AD-MZ-9	FNMA REMIC TRUST 2013-30 JA		12/25/2023	PRINCIPAL RECEIPT		136,963	136,963	128,043	125,777	0	11,186	0	11,186	0	136,963	0	0	0	855	04/25/2043
3136AD-EY-1	FNMA REMIC TRUST 2013-36 AB		12/25/2023	PRINCIPAL RECEIPT		236,349	236,349	242,849	238,796	0	(2,447)	0	(2,447)	0	236,349	0	0	0	3,546	05/25/2032
3136AD-V4-8	FNMA REMIC TRUST 2013-41 WG		12/25/2023	PRINCIPAL RECEIPT		266,684	266,685	267,435	267,291	0	(607)	0	(607)	0	266,684	0	0	0	3,628	11/25/2042
3136AD-5Q-8	FNMA REMIC TRUST 2013-50 MN		12/25/2023	PRINCIPAL RECEIPT		345,125	345,125	347,983	347,021	0	(1,896)	0	(1,896)	0	345,125	0	0	0	2,815	01/25/2033
3136AJ-K4-7	FNMA REMIC TRUST 2014-28 ND		12/25/2023	PRINCIPAL RECEIPT		300,948	300,948	307,954	301,716	0	(768)	0	(768)	0	300,948	0	0	0	4,751	03/25/2040
3136AR-R4-2	FNMA REMIC TRUST 2016-25 A		12/25/2023	PRINCIPAL RECEIPT		270,754	270,754	282,430	273,247	0	(2,493)	0	(2,493)	0	270,754	0	0	0	3,752	11/25/2042
3136AT-JR-6	FNMA REMIC TRUST 2016-49 PA		12/25/2023	PRINCIPAL RECEIPT		372,403	372,403	381,422	381,215	0	(8,813)	0	(8,813)	0	372,403	0	0	0	5,855	09/25/2045
3136AT-CK-8	FNMA REMIC TRUST 2016-50 BN		12/25/2023	PRINCIPAL RECEIPT		521,853	521,854	541,505	536,850	0	(14,997)	0	(14,997)	0	521,853	0	0	0	8,017	02/25/2046
3136AU-MC-2	FNMA REMIC TRUST 2016-94 MN		12/25/2023	PRINCIPAL RECEIPT		317,748	317,748	314,372	314,941	0	2,807	0	2,807	0	317,748	0	0	0	4,004	05/25/2045
3136AV-V9-7	FNMA REMIC TRUST 2017-22 BE		06/25/2023	PRINCIPAL RECEIPT		104,839	104,839	108,967	105,138	0	(299)	0	(299)	0	104,839	0	0	0	1,007	08/25/2040
3136AX-FG-5	FNMA REMIC TRUST 2017-54 P		12/25/2023	PRINCIPAL RECEIPT		347,173	347,173	351,730	352,139	0	(4,965)	0	(4,965)	0	347,173	0	0	0	5,542	05/25/2046
3136B4-3E-6	FNMA REMIC TRUST 2019-37 TC		12/25/2023	PRINCIPAL RECEIPT		588,969	588,969	598,907	600,683	0	(11,714)	0	(11,714)	0	588,969	0	0	0	8,005	03/25/2037
3136B8-5H-8	FNMA REMIC TRUST 2020-16 JG		12/25/2023	PRINCIPAL RECEIPT		334,588	334,588	345,789	350,324	0	(15,736)	0	(15,736)	0	334,588	0	0	0	3,507	01/01/2050
30291K-AN-0	FREMF MTG TR 2013--K30 B		05/25/2023	PRINCIPAL RECEIPT		7,000,000	7,000,000	7,161,875	7,006,189	0	(6,189)	0	(6,189)	0	7,000,000	0	0	0	94,647	06/25/2045
30291H-AE-7	FREMF MTG TR 2013-K28 B		02/25/2023	PRINCIPAL RECEIPT		8,500,000	8,500,000	8,621,547	8,502,285	0	(2,285)	0	(2,285)	0	8,500,000	0	0	0	39,467	06/25/2046
30291J-AJ-2	FREMF MTG TR 2013-K29 B		04/25/2023	PRINCIPAL RECEIPT		7,000,000	7,000,000	7,210,000	7,004,225	0	(4,225)	0	(4,225)	0	7,000,000	0	0	0	82,826	05/25/2046
30291M-AN-6	FREMF MTG TR 2013-K31 B		04/25/2023	PRINCIPAL RECEIPT		7,000,000	7,000,000	7,185,938	7,005,773	0	(5,773)	0	(5,773)	0	7,000,000	0	0	0	84,758	07/25/2046
30265A-AN-4	FREMF MTG TR 2013-K33 B		07/25/2023	PRINCIPAL RECEIPT		7,000,000	7,000,000	6,928,359	6,993,033	0	6,967	0	6,967	0	7,000,000	0	0	0	142,153	08/25/2046
30291R-AA-3	FREMF MTG TR 2013-K34 B		07/25/2023	PRINCIPAL RECEIPT		7,000,000	7,000,000	7,165,625	7,009,873	0	(9,873)	0	(9,873)	0	7,000,000	0	0	0	154,599	09/25/2046
0909999999. Subtotal - Bonds - U.S. Special Revenues						70,684,590	70,684,589	71,836,529	70,869,706	0	(185,116)	0	(185,116)	0	70,684,590	0	0	0	1,041,038	XXX
806854-AH-8	SCHLUMBERGER INVT SA	C	12/01/2023	MATURITY		1,000,000	1,000,000	996,600	999,634	0	366	0	366	0	1,000,000	0	0	0	36,500	12/01/2023
03076C-AF-3	AMERIPRISE FINL INC		10/15/2023	MATURITY		5,866,000	5,866,000	6,205,775	5,904,765	0	(38,765)	0	(38,765)	0	5,866,000	0	0	0	234,640	10/15/2023
037833-AK-6	APPLE INC		05/03/2023	MATURITY		1,720,000	1,720,000	1,678,264	1,718,250	0	1,750	0	1,750	0	1,720,000	0	0	0	20,640	05/03/2023
037833-BU-3	APPLE INC		02/23/2023	MATURITY		2,000,000	2,000,000	1,997,860	1,999,951	0	49	0	49	0	2,000,000	0	0	0	28,500	02/23/2023
09256B-AD-9	BLACKSTONE HLDGS FIN L L C		02/15/2023	MATURITY		5,000,000	5,000,000	5,499,150	5,012,343	0	(12,343)	0	(12,343)	0	5,000,000	0	0	0	118,750	02/15/2023
097023-BQ-7	BOEING CO		06/15/2023	MATURITY		1,500,000	1,500,000	1,477,815	1,498,471	0	1,529	0	1,529	0	1,500,000	0	0	0	14,063	06/15/2023
12189L-AM-3	BURLINGTON NORTHN SANTA FE CP		03/15/2023	MATURITY		500,000	500,000	512,350	500,000	0	0	0	0	0	500,000	0	0	0	7,500	03/15/2023
17275R-BH-4	CISCO SYS INC		09/20/2023	MATURITY		1,000,000	1,000,000	1,037,100	1,010,675	0	(10,675)	0	(10,675)	0	1,000,000	0	0	0	22,000	09/20/2023
19416Q-EC-0	COLGATE PALMOLIVE CO MTNS BE		05/01/2023	MATURITY		500,000	500,000	514,500	500,762	0	(762)	0	(762)	0	500,000	0	0	0	5,250	05/01/2023
205887-BR-2	CONAGRA BRANDS INC		01/25/2023	MATURITY		1,042,000	1,042,000	1,061,642	1,042,274	0	(274)	0	(274)	0	1,042,000	0	0	0	16,672	01/25/2023
231021-AR-7	CUMMINS INC		10/01/2023	MATURITY		1,000,000	1,000,000	1,016,750	1,001,041	0	(1,041)	0	(1,041)	0	1,000,000	0	0	0	36,500	10/01/2023
291011-BE-3	EMERSON ELEC CO		02/15/2023	MATURITY		1,400,000	1,400,000	1,365,546	1,399,365	0	635	0	635	0	1,400,000	0	0	0	18,375	02/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
337915-AA-0	FIRSTMERIT CORP		02/04/2023	MATURITY		2,000,000	2,000,000	2,075,500	2,001,088	0	(1,088)	0	(1,088)	0	2,000,000	0	0	0	43,500	02/04/2023
337738-AQ-1	FISERV INC		10/01/2023	MATURITY		3,000,000	3,000,000	3,002,580	3,000,378	0	(378)	0	(378)	0	3,000,000	0	0	0	114,000	10/01/2023
38141G-RD-8	GOLDMAN SACHS GROUP INC		01/22/2023	MATURITY		3,000,000	3,000,000	3,111,720	3,001,270	0	(1,270)	0	(1,270)	0	3,000,000	0	0	0	54,375	01/22/2023
459200-HP-9	INTERNATIONAL BUSINESS MACHS		08/01/2023	MATURITY		1,500,000	1,500,000	1,495,710	1,499,707	0	293	0	293	0	1,500,000	0	0	0	50,625	08/01/2023
478160-BT-0	JOHNSON & JOHNSON		03/01/2023	MATURITY		500,000	500,000	514,600	500,000	0	0	0	0	0	500,000	0	0	0	5,125	03/01/2023
46625H-JJ-0	JPMORGAN CHASE & CO		05/01/2023	MATURITY		3,000,000	3,000,000	2,934,840	2,996,998	0	3,002	0	3,002	0	3,000,000	0	0	0	50,625	05/01/2023
485170-AV-6	KANSAS CITY SOUTHERN		05/15/2023	MATURITY		3,211,000	3,211,000	3,167,876	3,208,273	0	2,727	0	2,727	0	3,211,000	0	0	0	48,165	05/15/2023
579780-AJ-6	MCCORMICK & CO INC		09/01/2023	MATURITY		1,000,000	1,000,000	991,380	999,326	0	674	0	674	0	1,000,000	0	0	0	35,000	09/01/2023
594918-AW-4	MICROSOFT CORP		12/15/2023	MATURITY		1,300,000	1,300,000	1,293,604	1,299,285	0	715	0	715	0	1,300,000	0	0	0	47,125	12/15/2023
594918-BQ-6	MICROSOFT CORP		08/08/2023	MATURITY		2,500,000	2,500,000	2,492,525	2,499,315	0	685	0	685	0	2,500,000	0	0	0	50,000	08/08/2023
61945C-AC-7	MOSAIC CO NEW		11/15/2023	MATURITY		3,000,000	3,000,000	3,129,480	3,013,165	0	(13,165)	0	(13,165)	0	3,000,000	0	0	0	127,500	11/15/2023
654106-AC-7	NIKE INC		05/01/2023	MATURITY		4,511,000	4,511,000	4,350,384	4,503,209	0	7,791	0	7,791	0	4,511,000	0	0	0	50,749	05/01/2023
713448-CG-1	PEPSICO INC		03/01/2023	MATURITY		450,000	450,000	419,985	449,365	0	635	0	635	0	450,000	0	0	0	6,188	03/01/2023
717081-DH-3	PFIZER INC		06/15/2023	MATURITY		1,000,000	1,000,000	991,870	999,520	0	480	0	480	0	1,000,000	0	0	0	15,000	06/15/2023
79466L-AE-4	SALESFORCE COM INC		04/11/2023	MATURITY		500,000	500,000	509,155	500,470	0	(470)	0	(470)	0	500,000	0	0	0	8,125	04/11/2023
857477-AL-7	STATE STREET CORP		05/15/2023	MATURITY		2,650,000	2,650,000	2,573,130	2,646,459	0	3,541	0	3,541	0	2,650,000	0	0	0	41,075	05/15/2023
872540-AP-4	TJX COS INC NEW		05/15/2023	MATURITY		3,500,000	3,500,000	3,371,585	3,493,102	0	6,898	0	6,898	0	3,500,000	0	0	0	43,750	05/15/2023
13607R-AD-2	CANADIAN IMP BK COMM	C	09/13/2023	MATURITY		1,000,000	1,000,000	1,065,210	1,022,082	0	(22,082)	0	(22,082)	0	1,000,000	0	0	0	35,000	09/13/2023
78013X-W2-0	ROYAL BK OF CDA BD CDS	C	10/05/2023	MATURITY		1,000,000	1,000,000	1,020,140	1,003,500	0	(3,500)	0	(3,500)	0	1,000,000	0	0	0	37,000	10/05/2023
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						61,150,000	61,150,000	61,874,626	61,224,044	0	(74,044)	0	(74,044)	0	61,150,000	0	0	0	1,422,316	XXX
2509999997. Total - Bonds - Part 4						146,736,669	146,736,668	148,661,809	147,000,237	0	(263,568)	0	(263,568)	0	146,736,669	0	0	0	2,596,801	XXX
2509999998. Total - Bonds - Part 5																				XXX
2509999999. Total - Bonds						146,736,669	146,736,668	148,661,809	147,000,237	0	(263,568)	0	(263,568)	0	146,736,669	0	0	0	2,596,801	XXX
03769W-20-3	APOLLO GLOBAL MGMT INC PFD SER A		09/22/2023	CALLED @ 25.0000000	25,837.000	645,925		655,292	564,280	91,012	0	0	91,012	0	655,292	0	(9,367)	(9,367)	31,684	
06417N-20-2	BANK OZK		05/30/2023	JEFFRIES & CO	7,500.000	110,589		187,500	118,275	69,225	0	0	69,225	0	187,500	0	(76,911)	(76,911)	4,336	
444097-30-7	HUDSON PAC PPTYS INC		03/22/2023	JEFFRIES & CO	10,000.000	103,516		250,000	125,300	124,700	0	0	124,700	0	250,000	0	(146,484)	(146,484)	2,969	
82669G-20-3	SIGNATURE BK NEW YORK N Y		03/28/2023	JONESTRADING INSTITUTIONAL SER	15,000.000	600		373,500	230,550	142,950	0	0	142,950	0	373,500	0	(372,900)	(372,900)	0	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						860,630	XXX	1,466,292	1,038,405	427,887	0	0	427,887	0	1,466,292	0	(605,662)	(605,662)	38,989	XXX
747262-30-1	QVC INC		03/23/2023	JEFFRIES & CO	7,500.000	74,841	25.00	190,899	88,425	99,969	(289)	0	99,680	0	188,105	0	(113,264)	(113,264)	2,988	
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						74,841	XXX	190,899	88,425	99,969	(289)	0	99,680	0	188,105	0	(113,264)	(113,264)	2,988	XXX
4509999997. Total - Preferred Stocks - Part 4						935,471	XXX	1,657,191	1,126,830	527,856	(289)	0	527,567	0	1,654,397	0	(718,926)	(718,926)	41,977	XXX
4509999998. Total - Preferred Stocks - Part 5						250,000	XXX	249,975	0	0	0	0	0	0	249,975	0	25	25	11,425	XXX
4509999999. Total - Preferred Stocks						1,185,471	XXX	1,907,166	1,126,830	527,856	(289)	0	527,567	0	1,904,372	0	(718,901)	(718,901)	53,402	XXX
M0854Q-10-5	ALLOT COMMUNICATIONS LTD	C	12/01/2023	STERNE, AGEE & LEACH INC	34,949.000	43,934		76,189	120,225	(3,163)	0	40,873	(44,036)	0	76,189	0	(32,255)	(32,255)	0	
G29183-10-3	EATON CORP PLC	C	11/20/2023	JEFFRIES & CO	1,991.000	451,120		142,016	312,487	(170,471)	0	0	(170,471)	0	142,016	0	309,104	309,104	3,853	
641069-40-6	NESTLE S A	C	08/14/2023	BARCLAYS CAPITAL INC	30,200.000	3,580,196		2,674,788	3,497,220	(822,432)	0	0	(822,432)	0	2,674,788	0	905,408	905,408	64,380	
G6564A-10-5	NOMAD HLDGS LTD	C	10/06/2023	VARIOUS	20,570.000	331,550		384,667	354,627	30,040	0	0	30,040	0	384,667	0	(53,117)	(53,117)	0	
L72967-10-9	ORION ENGINEERED CARBONS S A	C	01/03/2023	FBN SECURITIES	5,450.000	95,686		85,674	97,065	(11,390)	0	0	(11,390)	0	85,674	0	10,012	10,012	96	
006351-30-8	ADAMS RES & ENERGY INC		02/21/2023	JEFFRIES & CO	3,360.000	182,197		83,947	130,771	(46,824)	0	0	(46,824)	0	83,947	0	98,250	98,250	0	
00810F-10-6	AERSALE CORPORATION		02/17/2023	LIQUIDNET INC	1,323.000	25,784		14,422	21,459	(7,037)	0	0	(7,037)	0	14,422	0	11,362	11,362	0	
01626W-10-1	ALIGHT INC		08/02/2023	VARIOUS	9,740.000	82,898		99,748	81,426	18,321	0	0	18,321	0	99,748	0	(16,850)	(16,850)	0	
02083X-10-3	ALPINE INCOME PPTY TR INC		10/20/2023	VARIOUS	6,026.000	94,809		111,816	114,976	(3,160)	0	0	(3,160)	0	111,816	0	(17,007)	(17,007)	4,547	
03062T-10-5	AMERICAS CAR-MART INC		07/17/2023	VARIOUS	1,507.000	156,530		115,084	108,896	6,188	0	0	6,188	0	115,084	0	41,447	41,447	0	
00187Y-10-0	API GROUP CORP		10/19/2023	VARIOUS	28,699.000	721,492		414,069	539,828	(125,759)	0	0	(125,759)	0	414,069	0	307,423	307,423	0	
03852U-10-6	ARAMARK		11/14/2023	VARIOUS	1,750.000	162,424		164,308	0	0	0	0	0	0	164,308	0	(1,884)	(1,884)	113	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
039653-10-0	ARCOSA INC		09/21/2023	VARIOUS	610.000	44,957		21,110	33,147	(12,038)	0	0	(12,038)	0	21,110	0	23,847	23,847	92	
05366Y-20-1	AVIAT NETWORKS INC NEW		02/02/2023	JEFFRIES & CO	783.000	29,957		5,171	24,422	(19,251)	0	0	(19,251)	0	5,171	0	24,787	24,787	0	
05580M-10-8	B. RILEY FINANCIAL INC		02/08/2023	JEFFRIES & CO	1,491.000	58,427		50,992	50,992	0	0	0	0	0	50,992	0	7,435	7,435	0	
060505-10-4	BANK OF AMERICA CORPORATION		03/06/2023	STRATEGAS SECURITIES LLC	16,647.000	567,145		389,453	551,349	(161,895)	0	0	(161,895)	0	389,453	0	177,692	177,692	0	
07831C-10-3	BELLRING BRANDS INC		10/12/2023	VARIOUS	4,450.000	177,508		107,318	114,098	(6,780)	0	0	(6,780)	0	107,318	0	70,190	70,190	0	
05601C-10-5	BGSF INC		01/03/2023	JEFFRIES & CO	1,605.000	24,590		19,429	24,589	(5,160)	0	0	(5,160)	0	19,429	0	5,161	5,161	0	
092113-10-9	BLACK HILLS CORP		02/08/2023	JONESTRADING INSTITUTIONAL SER	3,380.000	214,076		227,669	237,749	(10,080)	0	0	(10,080)	0	227,669	0	(13,593)	(13,593)	0	
09260C-30-7	BLACKROCK FDS VI		06/09/2023	MUTUAL FUND TRADING BROKER	539,124.908	5,186,382		5,529,064	5,207,947	321,117	0	0	321,117	0	5,529,064	0	(342,682)	(342,682)	0	
11135F-10-1	BROADCOM INC		11/20/2023	JEFFRIES & CO	1,941.000	1,745,017		441,174	1,085,271	(644,098)	0	0	(644,098)	0	441,174	0	1,303,843	1,303,843	13,197	
13765N-10-7	CANNAE HOLDINGS INC		02/22/2023	VARIOUS	2,880.000	64,851		59,472	59,472	0	0	0	0	0	59,472	0	5,379	5,379	0	
149568-10-7	CAVCO INDS INC DEL		02/01/2023	JEFFRIES & CO	330.000	87,679		84,016	74,663	9,353	0	0	9,353	0	84,016	0	3,664	3,664	0	
124830-87-8	CBL & ASSOC PPTYS INC		02/07/2023	JEFFRIES & CO	3,637.000	96,136		100,967	83,942	17,025	0	0	17,025	0	100,967	0	(4,832)	(4,832)	12,401	
15872M-10-4	CHAMPIONX CORPORATION		10/26/2023	VARIOUS	15,510.000	479,475		284,215	449,635	(165,420)	0	0	(165,420)	0	284,215	0	195,260	195,260	3,464	
159864-10-7	CHARLES RIV LABS INTL INC		09/21/2023	JEFFRIES & CO	380.000	74,374		79,822	82,802	(2,980)	0	0	(2,980)	0	79,822	0	(5,448)	(5,448)	0	
171484-10-8	CHURCHILL DOWNS INC		03/08/2023	JEFFRIES & CO	1,110.000	273,799		173,863	234,687	(60,825)	0	0	(60,825)	0	173,863	0	99,936	99,936	793	
171604-10-1	CHUYS HLDGS INC		08/21/2023	VARIOUS	3,770.000	135,542		77,850	106,691	(28,841)	0	0	(28,841)	0	77,850	0	57,692	57,692	0	
174610-10-5	CITIZENS FINL GROUP INC		03/27/2023	BARCLAYS CAPITAL INC	73,420.000	2,386,208		2,405,450	2,890,545	(485,096)	0	0	(485,096)	0	2,405,450	0	(19,242)	(19,242)	30,836	
19188U-20-6	CODA OCTOPUS GROUP INC		01/11/2023	JONESTRADING INSTITUTIONAL SER	11,253.000	80,795		84,879	77,196	7,683	0	0	7,683	0	84,879	0	(4,084)	(4,084)	0	
192176-10-5	COFFEE HLDGS INC		11/02/2023	VARIOUS	41,885.000	30,667		42,195	85,445	46,845	0	90,096	(43,251)	0	42,195	0	(11,527)	(11,527)	0	
197641-10-3	COLUMBIA FINL INC		02/07/2023	VARIOUS	17,033.000	356,009		240,781	368,253	(127,473)	0	0	(127,473)	0	240,781	0	115,228	115,228	0	
205477-10-2	COMPUTER TASK GROUP INC		08/30/2023	VARIOUS	42,401.000	436,921		301,218	320,552	(19,334)	0	0	(19,334)	0	301,218	0	135,704	135,704	0	
20602D-10-1	CONCENTRIX CORP		04/24/2023	VARIOUS	2,470.000	281,238		273,328	328,905	(55,577)	0	0	(55,577)	0	273,328	0	7,910	7,910	487	
206704-10-8	CONCRETE PUMPING HLDGS INC		02/02/2023	JEFFRIES & CO	3,830.000	31,088		22,452	22,406	46	0	0	46	0	22,452	0	8,636	8,636	0	
20848V-10-5	CONSENSUS CLOUD SOLUTIONS INC		12/19/2023	VARIOUS	8,351.000	271,356		419,502	389,868	(10,332)	0	0	(10,332)	0	419,502	0	(148,146)	(148,146)	0	
21037T-10-9	CONSTELLATION ENERGY CORP		02/22/2023	VARIOUS	3,860.000	316,688		204,554	332,771	(128,217)	0	0	(128,217)	0	204,554	0	112,135	112,135	0	
224441-10-5	CRANE NXT CO		04/04/2023	COST ADJ	0.000	369,087		369,087	39,678	0	0	0	0	0	369,087	0	0	0	0	
224633-20-6	CRAWFORD & CO		08/30/2023	VARIOUS	6,045.000	63,468		57,544	33,610	23,933	0	0	23,933	0	57,544	0	5,925	5,925	718	
238337-10-9	DAVE & BUSTERS ENTMT INC		07/12/2023	VARIOUS	8,100.000	307,138		291,735	287,064	4,671	0	0	4,671	0	291,735	0	15,403	15,403	0	
254423-10-6	DINEEQUITY INC		04/17/2023	VARIOUS	5,082.000	359,702		368,023	328,297	39,726	0	0	39,726	0	368,023	0	(8,321)	(8,321)	3,679	
254709-10-8	DISCOVER FINL SVCS		08/15/2023	JONESTRADING INSTITUTIONAL SER	21,780.000	2,038,184		1,234,717	2,130,737	(896,020)	0	0	(896,020)	0	1,234,717	0	803,467	803,467	28,314	
520776-10-5	DISTRIBUTION SOLUTIONS GROUP INC		11/08/2023	VARIOUS	1,120.000	26,534		28,017	20,642	7,375	0	0	7,375	0	28,017	0	(1,483)	(1,483)	0	
25787G-10-0	DONNELLEY FINL SOLUTIONS INC		11/15/2023	VARIOUS	4,222.000	225,848		34,040	163,180	(129,140)	0	0	(129,140)	0	34,040	0	191,807	191,807	0	
29332G-10-2	ENHABIT INC		10/03/2023	VARIOUS	24,510.000	287,698		344,585	322,552	22,033	0	0	22,033	0	344,585	0	(56,887)	(56,887)	0	
30049A-10-7	EVOLUTION PETE CORP		06/14/2023	VARIOUS	12,426.000	103,167		57,984	93,816	(35,832)	0	0	(35,832)	0	57,984	0	45,184	45,184	1,760	
30190A-10-4	F&G ANNUITIES & LIFE INC		11/29/2023	JEFFRIES & CO	6,230.000	181,489		120,147	124,662	(4,515)	0	0	(4,515)	0	120,147	0	61,342	61,342	2,668	
313148-30-6	FEDERAL AGRIC MTG CORP		08/28/2023	JEFFRIES & CO	1,301.000	195,305		98,127	146,636	(48,509)	0	0	(48,509)	0	98,127	0	97,178	97,178	1,153	
350060-10-9	FOSTER L B CO		07/25/2023	JEFFRIES & CO	8,420.000	109,862		103,134	81,506	45,103	0	23,475	21,628	0	103,134	0	6,728	6,728	0	
37045V-10-0	GENERAL MTRS CO		11/20/2023	BARCLAYS CAPITAL INC	45,140.000	1,285,347		1,518,510	1,518,510	0	0	0	0	0	1,518,510	0	(233,163)	(233,163)	12,188	
38656X-85-6	GRANDEUR PEAK GLOBAL TR INTL OPPTY		12/21/2023	CAPITAL GAIN	0.000	16,501		0	0	0	0	0	0	0	0	0	16,501	16,501	0	
42727E-10-3	HERITAGE GLOBAL INC		04/14/2023	VARIOUS	20,596.000	57,661		27,805	48,401	(20,596)	0	0	(20,596)	0	27,805	0	29,856	29,856	0	
431636-10-9	HILLMAN SOLUTIONS CORP		07/20/2023	VARIOUS	25,200.000	225,043		211,554	181,692	29,862	0	0	29,862	0	211,554	0	13,489	13,489	0	
439038-10-0	HOOKER FURNITURE CORP		09/14/2023	JEFFRIES & CO	1,690.000	31,793		22,511	31,603	(9,092)	0	0	(9,092)	0	22,511	0	9,282	9,282	744	
44891N-20-8	IAC INTERACTIVECORP NEW		11/08/2023	VARIOUS	4,814.000	223,454		319,709	213,742	105,968	0	0	105,968	0	319,709	0	(96,255)	(96,255)	0	
45675Y-10-4	INFORMATION SVCS GROUP INC		09/20/2023	VARIOUS	13,014.000	60,970		88,295	59,864	28,431	0	0	28,431	0	88,295	0	(27,325)	(27,325)	806	
45688C-10-7	INGEVITY CORP		05/17/2023	VARIOUS	8,170.000	593,031		524,008	575,495	(51,487)	0	0	(51,487)	0	524,008	0	69,024	69,024	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
45782N-10-8	INSPIRED ENTMT INC		11/16/2023	VARIOUS	9,860.000	72,462		122,961	124,926	(1,965)	0	0	(1,965)	0	122,961	0	(50,499)	(50,499)	0	
464288-86-9	ISHARES TR MICROCAP INDEX		05/03/2023	JONESTRADING INSTITUTIONAL SER	26,240.000	2,676,459		2,829,459	2,829,459	0	0	0	0	0	2,829,459	0	(153,001)	(153,001)	7,221	
46625H-10-0	J P MORGAN CHASE & CO		03/06/2023	BARCLAYS CAPITAL INC	3,958.000	566,412		175,810	530,768	(354,958)	0	0	(354,958)	0	175,810	0	390,602	390,602	3,958	
46817M-10-7	JACKSON FINANCIAL INC		08/30/2023	VARIOUS	16,114.000	626,366		429,853	560,606	(130,753)	0	0	(130,753)	0	429,853	0	196,513	196,513	11,835	
46590V-10-0	JBG SMITH PPTYS		03/03/2023	KEYBANC CAPITAL MARKETS INC	5,040.000	80,655		99,069	95,659	3,410	0	0	3,410	0	99,069	0	(18,413)	(18,413)	1,134	
478160-10-4	JOHNSON & JOHNSON		08/24/2023	EXCHANGE	2,020.000	129,659		129,659	356,833	(227,174)	0	0	(227,174)	0	129,659	0	0	0	4,686	
48563L-10-1	KARAT PACKAGING INC		08/31/2023	JEFFRIES & CO	14,320.000	303,271		200,122	205,778	(5,656)	0	0	(5,656)	0	200,122	0	103,149	103,149	7,313	
487836-10-8	KELLANOVA		10/03/2023	COST ADJ	0.000	171,585		171,585	0	0	0	0	0	0	171,585	0	0	0	0	
49177J-10-2	KENVUE INC		08/29/2023	Cash rec's in Lieu of	0.448	11		4	0	0	0	0	0	0	4	0	7	7	0	
493144-10-9	KEY TRONIC CORP		02/01/2023	VARIOUS	23,889.000	114,278		103,439	103,439	0	0	0	0	0	103,439	0	10,839	10,839	0	
494274-10-3	KIMBALL INTL INC		03/08/2023	JONESTRADING INSTITUTIONAL SER	35,731.000	429,215		270,198	232,252	37,946	0	0	37,946	0	270,198	0	159,017	159,017	2,809	
498894-10-4	KNIFE RIVER CORP		10/02/2023	JEFFRIES & CO	104.500	5,016		3,681	0	0	0	0	0	0	3,681	0	1,335	1,335	0	
502431-10-9	L3HARRIS TECHNOLOGIES INC		08/09/2023	BARCLAYS CAPITAL INC	15,340.000	2,890,718		2,064,627	3,193,941	(1,129,314)	0	0	(1,129,314)	0	2,064,627	0	826,091	826,091	34,975	
511795-10-6	LAKELAND INDS INC		12/19/2023	JEFFRIES & CO	2,210.000	41,855		33,946	29,393	4,553	0	0	4,553	0	33,946	0	7,909	7,909	265	
513272-10-4	LAMB WESTON HLDGS INC		01/25/2023	VARIOUS	2,330.000	222,010		130,693	208,209	(77,516)	0	0	(77,516)	0	130,693	0	91,318	91,318	0	
514766-10-4	LANDEC CORP		03/17/2023	JONESTRADING INSTITUTIONAL SER	18,169.000	41,396		164,523	117,735	46,788	0	0	46,788	0	164,523	0	(123,127)	(123,127)	0	
531229-78-9	LIBERTY MEDIA CORP DEL COM LBTY		09/26/2023	VARIOUS	12,191.000	351,443		454,454	416,774	581	0	0	581	0	454,454	0	(103,012)	(103,012)	0	
532746-10-4	LIMONEIRA CO		05/03/2023	JEFFRIES & CO	2,225.000	37,688		29,529	27,167	2,362	0	0	2,362	0	29,529	0	8,159	8,159	334	
558256-10-3	MADISON SQUARE GARDEN ENTMT		04/21/2023	JONESTRADING INSTITUTIONAL SER	450.000	13,145		14,203	0	0	0	0	0	0	14,203	0	(1,058)	(1,058)	0	
574599-10-6	MASCO CORP COM		04/25/2023	VARIOUS	6,595.000	345,448		351,177	307,789	43,389	0	0	43,389	0	351,177	0	(5,729)	(5,729)	845	
57638P-10-4	MASTERBRAND INC		11/07/2023	VARIOUS	25,475.000	291,406		217,434	192,336	25,097	0	0	25,097	0	217,434	0	73,972	73,972	0	
578605-10-7	MAYVILLE ENGR CO INC		06/28/2023	JEFFRIES & CO	1,781.000	22,130		25,787	0	0	0	0	0	0	25,787	0	(3,657)	(3,657)	0	
552690-10-9	MDU RES GROUP INC		07/31/2023	VARIOUS	1,410.000	180,809		176,688	101,206	(3,340)	0	0	(3,340)	0	176,688	0	4,121	4,121	879	
552746-34-9	MFS INTERNATIONAL VALUE FUND R6		12/20/2023	CAPITAL GAIN	0.000	506,981		0	0	0	0	0	0	0	0	0	506,981	506,981	0	
60783X-10-4	MODIVCARE INC		08/04/2023	JEFFRIES & CO	1,950.000	88,964		199,500	174,974	24,526	0	0	24,526	0	199,500	0	(110,535)	(110,535)	0	
636180-10-1	NATIONAL FUEL GAS CO		02/16/2023	VARIOUS	6,840.000	406,408		398,970	432,972	(34,002)	0	0	(34,002)	0	398,970	0	7,438	7,438	3,249	
639027-10-1	NATURES SUNSHINE PRODS INC		10/24/2023	JEFFRIES & CO	9,257.000	158,511		143,828	77,018	66,810	0	0	66,810	0	143,828	0	14,683	14,683	0	
63001N-10-6	NCR ATLEOS CORPORATION		10/18/2023	JONESTRADING INSTITUTIONAL SER	593.203	12,440		10,890	0	0	0	0	0	0	10,890	0	1,550	1,550	0	
62886E-10-8	NCR VOYIX CORPORATION		10/17/2023	VARIOUS	1,120.000	226,093		219,479	0	0	0	0	0	0	219,479	0	6,614	6,614	0	
666762-10-9	NORTHRIM BANCORP INC		04/28/2023	JEFFRIES & CO	1,713.000	60,367		70,862	93,478	(22,616)	0	0	(22,616)	0	70,862	0	(10,495)	(10,495)	1,028	
68622V-10-6	ORGANON & CO		11/13/2023	VARIOUS	20,480.000	411,672		532,899	572,006	102,518	0	141,625	(39,107)	0	532,899	0	(121,228)	(121,228)	11,004	
68628V-30-8	ORION MARINE GROUP INC		10/17/2023	NEEDHAM & COMPANY	32,425.000	175,616		77,172	77,172	0	0	0	0	0	77,172	0	98,444	98,444	0	
69325Q-10-5	PC-TEL INC		07/21/2023	JONESTRADING INSTITUTIONAL SER	10,627.000	53,030		43,464	45,696	(2,232)	0	0	(2,232)	0	43,464	0	9,566	9,566	1,169	
71367G-10-2	PERELLA WEINBERG PARTNERS		04/10/2023	MKM PARTNERS LLC	5,460.000	46,605		34,562	53,508	(18,946)	0	0	(18,946)	0	34,562	0	12,043	12,043	382	
714157-20-3	PERMA-FIX ENVIRONMENTAL SVCS		09/01/2023	JEFFRIES & CO	18,360.000	217,045		53,662	64,811	(11,149)	0	0	(11,149)	0	53,662	0	163,383	163,383	0	
71880K-10-1	PHINIA INC		11/10/2023	JEFFRIES & CO	190.000	4,559		6,281	0	0	0	0	0	0	6,281	0	(1,722)	(1,722)	48	
28252C-10-9	POLISHED.COM INC		08/01/2023	VARIOUS	468,149.000	133,342		243,484	270,450	315,161	0	342,127	(26,965)	0	243,484	0	(110,142)	(110,142)	0	
754730-10-9	RAYMOND JAMES FINANCIAL INC		01/03/2023	GREAT PACIFIC SECURITIES	893.000	94,581		50,383	95,417	(45,034)	0	0	(45,034)	0	50,383	0	44,197	44,197	375	
763165-10-7	RICHARDSON ELECTRS LTD		01/23/2023	JEFFRIES & CO	1,179.000	29,154		9,173	25,148	(15,975)	0	0	(15,975)	0	9,173	0	19,981	19,981	0	
74982T-10-3	RXO INC		08/31/2023	JEFFRIES & CO	1,400.000	25,365		44,579	24,080	20,499	0	0	20,499	0	44,579	0	(19,213)	(19,213)	0	
78590A-10-9	SACHEM CAP CORP		05/16/2023	JEFFRIES & CO	9,259.000	29,064		32,192	30,555	1,637	0	0	1,637	0	32,192	0	(3,128)	(3,128)	2,407	
806407-10-2	SCHEIN HENRY INC		07/31/2023	JEFFRIES & CO	320.000	25,178		19,611	25,558	(5,947)	0	0	(5,947)	0	19,611	0	5,566	5,566	0	
807066-10-5	SCHOLASTIC CORP		03/29/2023	JEFFRIES & CO	6,867.000	235,291		258,201	270,972	(12,771)	0	0	(12,771)	0	258,201	0	(22,910)	(22,910)	1,373	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
831754-10-6	SMITH & WESSON BRANDS INC		11/03/2023	GREAT PACIFIC SECURITIES	3,994.000	57,420		56,083	34,668	21,415	0	0	21,415	0	56,083	0	1,337	1,337	1,757	
84790A-10-5	SPECTRUM BRANDS HLDGS INC NEW		11/20/2023	VARIOUS	2,400.000	161,254		150,127	118,794	(3,520)	0	0	(3,520)	0	150,127	0	11,127	11,127	2,646	
55826T-10-2	SPHERE ENTERTAINMENT CO		05/12/2023	VARIOUS	2,000.000	118,829		89,940	89,940	0	0	0	0	0	89,940	0	28,889	28,889	0	
859241-10-1	STERLING CONSTRUCTION CO INC		08/09/2023	JEFFRIES & CO	4,611.000	244,617		81,282	151,241	(69,959)	0	0	(69,959)	0	81,282	0	163,336	163,336	0	
861896-10-8	STONEX GROUP INC		02/02/2023	JEFFRIES & CO	1,347.000	118,255		91,012	128,369	(37,357)	0	0	(37,357)	0	91,012	0	27,242	27,242	0	
871332-10-2	SYLVAMO CORP		08/09/2023	JEFFRIES & CO	6,914.000	295,380		225,460	335,951	(110,492)	0	0	(110,492)	0	225,460	0	69,921	69,921	4,008	
886029-20-6	THRYV HLDGS INC		12/13/2023	VARIOUS	8,726.000	164,674		172,204	165,794	79,540	0	73,130	6,410	0	172,204	0	(7,530)	(7,530)	0	
88822Q-10-3	TIPTREE INC		02/21/2023	JEFFRIES & CO	7,449.000	115,661		40,502	103,094	(62,592)	0	0	(62,592)	0	40,502	0	75,159	75,159	0	
894164-10-2	TRAVEL PLUS LEISURE CO		07/25/2023	VARIOUS	6,320.000	252,352		235,466	230,048	5,418	0	0	5,418	0	235,466	0	16,886	16,886	4,363	
913837-10-0	UNIVERSAL STAINLESS & ALLOY		11/10/2023	JEFFRIES & CO	7,065.000	104,034		50,656	50,656	0	0	0	0	0	50,656	0	53,378	53,378	0	
917488-10-8	UTAH MED PRODS INC		06/27/2023	JEFFRIES & CO	500.000	45,639		25,135	50,265	(25,130)	0	0	(25,130)	0	25,135	0	20,504	20,504	295	
92242T-10-1	V2X INC		12/07/2023	VARIOUS	9,010.000	436,920		334,209	372,023	(37,814)	0	0	(37,814)	0	334,209	0	102,710	102,710	0	
92047W-10-1	VALVOLINE INC		06/06/2023	VARIOUS	8,770.000	337,194		197,634	286,341	(88,707)	0	0	(88,707)	0	197,634	0	139,560	139,560	0	
921939-70-8	VANGUARD COMMODITY STRATEGY FD ADM		06/22/2023	MUTUAL FUND TRADING BROKER	150,015.000	3,843,384		4,443,444	4,101,410	342,034	0	0	342,034	0	4,443,444	0	(600,060)	(600,060)	0	
926400-10-2	VICTORIAS SECRET AND CO		01/03/2023	KEYBANC CAPITAL MARKETS INC	2,611.000	88,347		78,935	93,422	(14,487)	0	0	(14,487)	0	78,935	0	9,412	9,412	0	
92663R-10-5	VIEMED HEALTHCARE INC		04/05/2023	VARIOUS	15,464.000	145,044		79,044	116,908	(37,864)	0	0	(37,864)	0	79,044	0	66,000	66,000	0	
92840M-10-2	VISTRA ENERGY CORP		10/03/2023	VARIOUS	13,100.000	348,039		261,269	286,288	(42,737)	0	0	(42,737)	0	261,269	0	86,771	86,771	3,774	
91829F-10-4	VOXX INTL CORP		05/16/2023	VARIOUS	14,425.000	154,140		137,907	120,882	17,025	0	0	17,025	0	137,907	0	16,234	16,234	0	
929089-10-0	VOYA FINANCIAL INC		05/03/2023	JEFFRIES & CO	1,320.000	92,625		66,093	81,167	(15,074)	0	0	(15,074)	0	66,093	0	26,533	26,533	264	
962149-10-0	WEYCO GROUP INC		11/20/2023	VARIOUS	4,972.000	136,837		111,659	105,208	6,452	0	0	6,452	0	111,659	0	25,178	25,178	4,873	
978097-10-3	WOLVERINE WORLD WIDE INC		08/10/2023	VARIOUS	16,055.000	202,242		214,236	175,481	38,754	0	0	38,754	0	214,236	0	(11,994)	(11,994)	4,111	
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		06/12/2023	VARIOUS	2,370.000	171,602		121,610	169,005	(47,395)	0	0	(47,395)	0	121,610	0	49,992	49,992	641	
48123V-10-2	ZIFF DAVIS		02/17/2023	JEFFRIES & CO	2,110.000	170,238		149,639	166,901	(17,262)	0	0	(17,262)	0	149,639	0	20,599	20,599	0	
98888T-10-7	ZIMVIE INC		03/02/2023	JONESTRADING INSTITUTIONAL SER	29,830.000	175,023		398,951	278,612	120,339	0	0	120,339	0	398,951	0	(223,928)	(223,928)	0	
68827L-10-1	OSISKO GOLD ROYALTIES LTD	C	09/05/2023	VARIOUS	39,990.000	580,867		483,082	482,679	403	0	0	403	0	483,082	0	97,784	97,784	2,380	
74167P-10-8	PRIMO WATER CORPORATION		01/12/2023	VARIOUS	4,230.000	64,928		55,303	65,734	(10,431)	0	0	(10,431)	0	55,303	0	9,625	9,625	0	
74935Q-10-7	RB GLOBAL INC	C	08/02/2023	JEFFRIES & CO	650.000	39,032		38,261	0	0	0	0	0	0	38,261	0	771	771	132	
Y8565N-30-0	TEEKAY TANKERS LTD	C	02/17/2023	JEFFRIES & CO	704.000	26,436		9,566	21,690	(12,124)	0	0	(12,124)	0	9,566	0	16,870	16,870	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						47,385,501	XXX	40,879,001	45,368,718	(4,970,739)	0	711,324	(5,682,063)	0	40,879,001	0	6,506,500	6,506,500	312,820	XXX
5989999997. Total - Common Stocks - Part 4						47,385,501	XXX	40,879,001	45,368,718	(4,970,739)	0	711,324	(5,682,063)	0	40,879,001	0	6,506,500	6,506,500	312,820	XXX
5989999998. Total - Common Stocks - Part 5						3,677,584	XXX	3,875,963	0	0	0	17,994	(17,994)	0	3,857,970	0	(180,386)	(180,386)	18,219	XXX
5989999999. Total - Common Stocks						51,063,085	XXX	44,754,964	45,368,718	(4,970,739)	0	729,318	(5,700,057)	0	44,736,971	0	6,326,114	6,326,114	331,039	XXX
5999999999. Total - Preferred and Common Stocks						52,248,555	XXX	46,662,130	46,495,548	(4,442,883)	(289)	729,318	(5,172,490)	0	46,641,342	0	5,607,213	5,607,213	384,441	XXX
6009999999 - Totals						198,985,225	XXX	195,323,939	193,495,785	(4,442,883)	(263,857)	729,318	(5,436,058)	0	193,378,012	0	5,607,213	5,607,213	2,981,242	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 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
2509999998. Total - Bonds							0	0	0	0	0	0	0	0	0	0	0	0	0	0
38145G-30-8	GOLDMAN SACHS GROUP INC		03/03/2023	JEFFRIES & CO	09/14/2023	CALLED @ 25.0000000	10,000.000	249,975	250,000	249,975	0	0	0	0	0	0	25	25	11,425	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								249,975	250,000	249,975	0	0	0	0	0	0	25	25	11,425	0
4509999998. Total - Preferred Stocks								249,975	250,000	249,975	0	0	0	0	0	0	25	25	11,425	0
02005N-10-0	ALLY FINL INC		02/02/2023	STEPHENS, INC	03/13/2023	JEFFRIES & CO	3,280.000	113,849	78,018	113,849	0	0	0	0	0	0	(35,832)	(35,832)	0	0
03852U-10-6	ARAMARK		08/07/2023	JEFFRIES & CO	11/14/2023	VARIOUS	720.000	27,333	26,563	27,333	0	0	0	0	0	0	(770)	(770)	46	0
03966V-10-7	ARCONIC CORPORATION		02/02/2023	GOLDMAN, SACHS & CO.	05/04/2023	GOLDMAN, SACHS & CO.	4,540.000	111,178	130,349	111,178	0	0	0	0	0	0	19,171	19,171	0	0
05580M-10-8	B. RILEY FINANCIAL INC		02/07/2023	JEFFRIES & CO	03/10/2023	VARIOUS	2,960.000	131,553	101,578	131,553	0	0	0	0	0	0	(29,975)	(29,975)	1,581	0
12685J-10-5	CABLE ONE INC		02/02/2023	JEFFRIES & CO	05/10/2023	JEFFRIES & CO	170.000	145,727	112,817	145,727	0	0	0	0	0	0	(32,910)	(32,910)	485	0
205477-10-2	COMPUTER TASK GROUP INC		02/22/2023	JEFFRIES & CO	09/11/2023	JEFFRIES & CO	4,517.000	32,946	46,488	32,946	0	0	0	0	0	0	13,542	13,542	0	0
205826-20-9	COMTECH TELECOMMUNICATIONS CP		10/27/2023	VARIOUS	12/08/2023	VARIOUS	13,949.000	148,580	133,557	148,580	0	0	0	0	0	0	(15,022)	(15,022)	0	0
224633-10-7	CRAWFORD & CO		07/24/2023	JONESTRADING INSTITUTIONAL SERVICES	09/19/2023	JONESTRADING INSTITUTIONAL SER	2,159.000	19,024	20,124	19,024	0	0	0	0	0	0	1,100	1,100	151	0
238337-10-9	DAVE & BUSTERS ENTMT INC		03/14/2023	VARIOUS	09/07/2023	VARIOUS	3,890.000	150,796	149,255	150,796	0	0	0	0	0	0	(1,541)	(1,541)	0	0
431636-10-9	HILLMAN SOLUTIONS CORP		01/04/2023	JONESTRADING INSTITUTIONAL SERVICES	07/21/2023	VARIOUS	6,730.000	52,229	63,523	52,229	0	0	0	0	0	0	11,294	11,294	0	0
45688C-10-7	INGEVITY CORP		04/06/2023	JEFFRIES & CO	05/18/2023	OPPENHEIMER	1,180.000	82,064	60,657	82,064	0	0	0	0	0	0	(21,407)	(21,407)	0	0
45782N-10-8	INSPIRED ENTMT INC		06/02/2023	JEFFRIES & CO	11/17/2023	JEFFRIES & CO	3,320.000	47,449	24,821	47,449	0	0	0	0	0	0	(22,628)	(22,628)	0	0
494274-10-3	KIMBALL INTL INC		02/21/2023	VARIOUS	03/08/2023	JONESTRADING INSTITUTIONAL SER	9,972.000	73,597	119,788	73,597	0	0	0	0	0	0	46,191	46,191	0	0
498894-10-4	KNIFE RIVER CORP		06/01/2023	VARIOUS	10/02/2023	VARIOUS	2,136.250	70,789	95,531	70,789	0	0	0	0	0	0	24,741	24,741	0	0
531229-72-2	LIBERTY MEDIA CORP DEL		08/04/2023	VARIOUS	08/21/2023	VARIOUS	317.500	12,748	11,422	12,748	0	0	0	0	0	0	(1,325)	(1,325)	0	0
531229-78-9	LIBERTY MEDIA CORP DEL COM LBTY		02/02/2023	FBN SECURITIES	09/26/2023	VARIOUS	1,210.000	47,004	41,791	47,004	0	0	0	0	0	0	(5,213)	(5,213)	0	0
53263P-10-5	LIMBACH HLDGS INC		04/18/2023	VARIOUS	06/23/2023	VARIOUS	5,587.000	93,225	126,992	93,225	0	0	0	0	0	0	33,767	33,767	0	0
532746-10-4	LIMONEIRA CO		02/01/2023	JEFFRIES & CO	05/04/2023	VARIOUS	3,420.000	49,392	57,242	49,392	0	0	0	0	0	0	7,851	7,851	257	0
558256-10-3	MADISON SQUARE GARDEN ENTMT		04/21/2023	VARIOUS	04/21/2023	JONESTRADING INSTITUTIONAL SER	1,580.000	50,332	46,153	50,332	0	0	0	0	0	0	(4,180)	(4,180)	0	0
578605-10-7	MAYVILLE ENGR CO INC		03/01/2023	JEFFRIES & CO	06/28/2023	VARIOUS	4,105.000	61,937	55,580	61,937	0	0	0	0	0	0	(6,358)	(6,358)	0	0
63001N-10-6	NCR ATLEOS CORPORATION		10/17/2023	JONESTRADING INSTITUTIONAL SERVICES	10/18/2023	VARIOUS	3,486.800	60,643	74,993	60,643	0	0	0	0	0	0	14,350	14,350	0	0
716382-10-6	PETMED EXPRESS INC		08/21/2023	JEFFRIES & CO	10/31/2023	JEFFRIES & CO	5,570.000	66,795	32,942	66,795	0	0	0	0	0	0	(33,854)	(33,854)	0	0
717098-20-6	PFSWEB INC		03/17/2023	JONESTRADING INSTITUTIONAL SERVICES	09/14/2023	JONESTRADING INSTITUTIONAL SER	8,467.000	35,223	62,825	35,223	0	0	0	0	0	0	27,603	27,603	0	0
71880K-10-1	PHINIA INC		07/05/2023	JEFFRIES & CO	11/10/2023	VARIOUS	5,610.000	187,471	138,539	187,471	0	0	0	0	0	0	(48,931)	(48,931)	1,403	0
28252C-10-9	POLISHED.COM INC		03/16/2023	VARIOUS	08/01/2023	JONESTRADING INSTITUTIONAL SER	158,136.000	99,226	33,177	82,247	0	0	16,980	(16,980)	0	0	(49,070)	(49,070)	0	0
763165-10-7	RICHARDSON ELECTRS LTD		01/09/2023	JONESTRADING INSTITUTIONAL SERVICES	04/25/2023	JONESTRADING INSTITUTIONAL SER	7,110.000	151,122	115,618	151,122	0	0	0	0	0	0	(35,504)	(35,504)	427	0
774515-10-0	ROCKY BRANDS INC		05/25/2023	VARIOUS	12/18/2023	VARIOUS	9,055.000	214,050	169,944	214,050	0	0	0	0	0	0	(44,106)	(44,106)	2,775	0
74982T-10-3	RXO INC		05/03/2023	GOLDMAN, SACHS & CO.	08/31/2023	JEFFRIES & CO	1,930.000	38,761	34,968	38,761	0	0	0	0	0	0	(3,793)	(3,793)	0	0
78590A-10-9	SACHEM CAP CORP		05/04/2023	VARIOUS	05/22/2023	VARIOUS	35,121.000	131,225	108,424	131,225	0	0	0	0	0	0	(22,802)	(22,802)	3,371	0
84790A-10-5	SPECTRUM BRANDS HLDGS INC NEW		01/17/2023	JONESTRADING INSTITUTIONAL SERVICES	11/20/2023	PIPER JAFFRAY INC	1,040.000	67,901	68,870	67,901	0	0	0	0	0	0	970	970	1,310	0
55826T-10-2	SPHERE ENTERTAINMENT CO		04/28/2023	VARIOUS	08/25/2023	VARIOUS	8,490.000	375,778	414,231	375,778	0	0	0	0	0	0	38,453	38,453	0	0
871332-10-2	SYLVAMO CORP		02/14/2023	VARIOUS	08/10/2023	VARIOUS	9,110.000	418,700	373,515	418,700	0	0	0	0	0	0	(45,185)	(45,185)	4,555	0
886029-20-6	THRYV HLDGS INC		01/04/2023	JEFFRIES & CO	12/13/2023	JONESTRADING INSTITUTIONAL SER	1,160.000	22,787	21,453	21,773	0	0	1,014	(1,014)	0	0	(320)	(320)	0	0
928377-10-0	VISTA OUTDOOR INC		11/02/2023	VARIOUS	12/19/2023	SEAPORT SECURITIES CORP	2,970.000	78,071	88,532	78,071	0	0	0	0	0	0	10,461	10,461	0	0
92840M-10-2	VISTRA ENERGY CORP		02/01/2023	SEAPORT SECURITIES CORP	10/03/2023	VARIOUS	3,330.000	77,086	110,327	77,086	0	0	0	0	0	0	33,241	33,241	1,502	0
96684W-10-0	WHOLE EARTH BRANDS INC		05/05/2023	JONESTRADING INSTITUTIONAL SERVICES	11/09/2023	VARIOUS	31,620.000	88,370	104,146	88,370	0	0	0	0	0	0	15,776	15,776	0	0
92942W-10-7	WK KELLOGG CO		10/03/2023	BARCLAYS CAPITAL INC	10/06/2023	VARIOUS	9,433.500	145,241	118,706	145,241	0	0	0	0	0	0	(26,535)	(26,535)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74935Q-10-7	RB GLOBAL INC	C	03/27/2023	JEFFRIES & CO	08/02/2023	JEFFRIES & CO	1,760.000	95,761	104,125	95,761	0	0	0	0	0	0	8,364	8,364	356	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								3,875,963	3,677,584	3,857,970	0	0	17,994	(17,994)	0	0	(180,386)	(180,386)	18,219	0
5989999998. Total - Common Stocks								3,875,963	3,677,584	3,857,970	0	0	17,994	(17,994)	0	0	(180,386)	(180,386)	18,219	0
5999999999. Total - Preferred and Common Stocks								4,125,938	3,927,584	4,107,945	0	0	17,994	(17,994)	0	0	(180,361)	(180,361)	29,644	0
6009999999 - Totals								4,125,938	3,927,584	4,107,945	0	0	17,994	(17,994)	0	0	(180,361)	(180,361)	29,644	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
58458*-10-5	MEDICAL HEALTH INSURING CORPORATION OF OHIO		95828	34-1442712	8BI	102,944,711			10,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						102,944,711	0	0	XXX	XXX
21058#-10-3	MED MUTUAL LIFE INSURANCE COMPANY		62375	21-0706531	8BI	44,830,238			16,000.000	100.0
76106@-10-1	RESERVE NATIONAL INSURANCE COMPANY		68462	73-0661453	8BI	95,851,429			343.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						140,681,666	0	0	XXX	XXX
86815*-10-4	SUPERIOR DENTAL CARE INC		96280	31-1119867	8BI	20,748,084			1,000.000	100.0
1399999. Subtotal - Common Stock - U.S. Health Entity						20,748,084	0	0	XXX	XXX
1899999. Total Common Stocks						264,374,461	0	0	XXX	XXX
1999999 - Totals						264,374,461	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ ....

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Schedule DA - Part 1 - Short-Term Investments Owned
N O N E

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

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

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

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

Schedule DB - Part B - Section 2 - Futures Contracts Terminated
N O N E

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

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

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

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

Schedule DL - Part 1 - Reinvested Collateral Assets Owned
N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned
N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
CINCINNATI FEDERAL	CINCINNATI, OHIO		4.000	18,803	0	0	XXX.
CIVISTA BANK	SANDUSKY, OHIO		5.050	55,099	6,798	2,097,021	XXX.
FIFTH THIRD BANK	CINCINNATI, OHIO		5.250	152,732	0	13,773,253	XXX.
HUNTINGTON BANK	CLEVELAND, OHIO					32,698,092	XXX.
THIRD FEDERAL SAVINGS & LOAN	CLEVELAND, OHIO		5.500	347,186	153,055	10,724,606	XXX.
WATERFORD BANK	TOLEDO, OHIO		4.200	21,791	17,441	678,578	XXX.
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			4,900	XXX
0199999. Totals - Open Depositories		XXX	XXX	595,611	177,294	59,976,451	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	595,611	177,294	59,976,451	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	595,611	177,294	59,976,451	XXX

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

1. January	96,878,724	4. April	77,135,752	7. July	64,428,875	10. October	47,284,515
2. February	91,111,014	5. May	62,625,565	8. August	49,676,049	11. November	53,409,155
3. March	74,042,711	6. June	77,296,365	9. September	47,805,289	12. December	59,976,451

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
38141W-32-3	GOLDMAN SACHS FINANCIAL SQUARE TREASURY OBLIGATIONS FUND		12/31/2023	5.240		87,933,253		8,929,221
60934N-50-0	FEDERATED TREASURY OBLIGATONS FUND-INSTITUTIONAL SHARES		12/31/2023	5.200		373,940,756	1,402,760	5,450,937
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						461,874,009	1,402,760	14,380,158
8609999999 - Total Cash Equivalents						461,874,009	1,402,760	14,380,158

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	PROPERTY & CASUALTY			37,059	33,243
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	B	PROPERTY & CASUALTY			264,708	237,453
35.	North Dakota ND						
36.	Ohio OH	B	PROPERTY & CASUALTY	529,416	474,905		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD	B	PROPERTY & CASUALTY			142,942	128,224
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.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	529,416	474,905	444,709	398,920
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0