



ANNUAL STATEMENT
For the Year Ended DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE
DELTA DENTAL PLAN OF OHIO, INC.

NAIC Group Code	0477 (Current Period)	0477 (Prior Period)	NAIC Company Code	54402	Employer's ID Number	31-0685339
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:	Life, Accident & Health[] Dental Service Corporation[] Other[X]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[] N/A[X]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[]	
Incorporated/Organized	03/06/1960		Commenced Business	04/01/1964		
Statutory Home Office	5600 Blazer Pkwy., Suite 150 (Street and Number)		Dublin, OH, 43017 (City or Town, State, Country and Zip Code)			
Main Administrative Office	Okemos, MI, 48864 (City or Town, State, Country and Zip Code)		4100 Okemos Road (Street and Number)			
Mail Address	P.O. Box 30416 (Street and Number or P.O. Box)		Lansing, MI, 48909-7916 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	Okemos, MI, 48864 (City or Town, State, Country and Zip Code)		4100 Okemos Road (Street and Number)			
Internet Website Address	http://ddpoh.com/		(517)349-6000 (Area Code) (Telephone Number)			
Statutory Statement Contact	Glenn R. Simon, CPA, CGMA (Name) gsimon@deltadentalmi.com (E-Mail Address)		(517)347-5405 (Area Code)(Telephone Number)(Extension) (517)381-5572 (Fax Number)			

OFFICERS

Name	Title	#
Goran Mike Jurkovic CPA, CGMA	President & CEO	
Frank Buzaki, Jr	Chairperson	
Amy Lyn Basel, CPA, CGMA	EVP, CFO, CRO, & Treasurer	
Sue Ellen Jenkins	EVP, CLO, CAO, & Secretary	

OTHERS

Anthony Darrell Robinson, EVP, CMO & CRO
Jeffery Walter Johnston, DDS, MS, SVP & CSO

DIRECTORS OR TRUSTEES

Christopher Todd Fisher
Frank Buzaki, Jr.
Timothy Eldon Moffit, DBA
Canise Yvette Wright-Bean, DMD
Michael Scott Stull
Carole Simonetti Watkins
Poe Allison Timmons, CPA

State of Michigan
County of Ingham 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.

(Signature) Goran Mike Jurkovic, CPA, CGMA (Printed Name) 1. President & CEO (Title)	(Signature) Amy Lyn Basel, CPA, CGMA (Printed Name) 2. EVP, CFO, CRO & Treasurer (Title)	(Signature) Sue Ellen Jenkins (Printed Name) 3. EVP, CLO, CAO, & Secretary (Title)
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Subscribed and sworn to before me this _____ day of _____, 2024

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 _____

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
1.01	U.S. governments	27,403,051	8.481	27,403,051		27,403,051	8.481
1.02	All other governments						
1.03	U.S. states, territories and possessions, etc. guaranteed						
1.04	U.S. political subdivisions of states, territories and possessions, guaranteed						
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	26,118,875	8.083	26,118,875		26,118,875	8.083
1.06	Industrial and miscellaneous	46,214,116	14.302	46,214,116		46,214,116	14.302
1.07	Hybrid securities	1,458,223	0.451	1,458,223		1,458,223	0.451
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds	4,687,551	1.451	4,687,551		4,687,551	1.451
1.10	Unaffiliated bank loans						
1.11	Unaffiliated certificates of deposit						
1.12	Total long-term bonds	105,881,816	32.768	105,881,816		105,881,816	32.768
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)						
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks						
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)	44,449,105	13.756	44,449,105		44,449,105	13.756
3.02	Industrial and miscellaneous Other (Unaffiliated)						
3.03	Parent, subsidiaries and affiliates Publicly traded						
3.04	Parent, subsidiaries and affiliates Other	40,639,505	12.577	40,639,505		40,639,505	12.577
3.05	Mutual Funds	103,521,908	32.038	103,521,908		103,521,908	32.038
3.06	Unit investment trusts						
3.07	Closed-end funds						
3.08	Exchange traded funds	8,942,018	2.767	8,942,018		8,942,018	2.767
3.09	Total common stocks	197,552,536	61.138	197,552,536		197,552,536	61.138
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages						
4.03	Commercial mortgages						
4.04	Mezzanine real estate loans						
4.05	Total valuation allowance						
4.06	Total mortgage loans						
5.	Real estate (Schedule A):						
5.01	Properties occupied by company						
5.02	Properties held for production of income						
5.03	Properties held for sale						
5.04	Total real estate						
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	603,682	0.187	603,682		603,682	0.187
6.02	Cash equivalents (Schedule E, Part 2)	19,087,825	5.907	19,087,825		19,087,825	5.907
6.03	Short-term investments (Schedule DA)						
6.04	Total Cash, cash equivalents and short-term investments	19,691,507	6.094	19,691,507		19,691,507	6.094
7.	Contract loans						
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)						
10.	Receivables for securities						
11.	Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	323,125,859	100.000	323,125,859		323,125,859	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

1.	Book/adjusted carrying value, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	TOTALS, Part 1, Column 13		
3.2	TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted	NONE	
6.1	TOTALS, Part 1, Column 15		
6.2	TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	TOTALS, Part 1, Column 12		
7.2	TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	TOTALS, Part 1, Column 11		
8.2	TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

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	NONE	
8.	Deduct amortization of premium and mortgage interest		
9.	TOTAL foreign exchange change in book value/recorded interest:		
9.1	TOTALS, Part 1, Column 13		
9.2	TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 11		
10.2	TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16		
3.2	TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
5.1	TOTALS, Part 1, Column 13		
5.2	TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 20		
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
9.1	TOTALS, Part 1, Column 17		
9.2	TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15		
10.2	TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		277,914,097
2.	Cost of bonds and stocks acquired, Part 3, Column 7		187,540,005
3.	Accrual of Discount		622,544
4.	Unrealized valuation increase/(decrease):		
4.1	Part 1, Column 12	63,448	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	16,267,933	
4.4	Part 4, Column 11	1,155,490	17,486,871
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		(294,667)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		178,207,935
7.	Deduct amortization of premium		1,626,563
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		303,434,352
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		303,434,352

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	27,403,051	27,068,972	30,558,313	27,606,245
	2.	Canada				
	3.	Other Countries				
	4.	TOTALS	27,403,051	27,068,972	30,558,313	27,606,245
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	26,118,875	25,062,055	29,621,124	23,581,457
Industrial and Miscellaneous,	8.	United States	47,454,894	47,211,337	47,423,562	43,912,356
SVO Identified Funds, Unaffiliated Bank Loans,	9.	Canada	2,377,524	2,374,237	2,369,496	2,490,000
Unaffiliated Certificates of Deposit and	10.	Other Countries	2,527,472	2,578,491	2,511,899	2,579,000
Hybrid Securities (unaffiliated)	11.	TOTALS	52,359,890	52,164,065	52,304,957	48,981,356
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	105,881,816	104,295,092	112,484,394	100,169,058
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States				
	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed- End Funds and Exchange Traded funds	20.	United States	153,445,408	153,445,408	133,451,470	
	21.	Canada				
	22.	Other Countries	3,467,623	3,467,623	2,837,251	
	23.	TOTALS	156,913,031	156,913,031	136,288,721	
Parent, Subsidiaries and Affiliates	24.	TOTALS	40,639,505	40,639,505	40,380,000	
	25.	TOTAL Common Stocks	197,552,536	197,552,536	176,668,721	
	26.	TOTAL Stocks	197,552,536	197,552,536	176,668,721	
	27.	TOTAL Bonds and Stocks	303,434,352	301,847,628	289,153,115	

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 12.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	629,700	11,426,909	3,873,673	1,525,785	9,946,984	X X X	27,403,051	25.88	14,556,943	14.33	27,403,051	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	629,700	11,426,909	3,873,673	1,525,785	9,946,984	X X X	27,403,051	25.88	14,556,943	14.33	27,403,051	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						X X X						
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS						X X X						
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						X X X						
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS						X X X						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	3,881,300	9,681,661	4,956,651	5,542,408	2,056,855	X X X	26,118,875	24.67	29,063,579	28.61	25,673,832	445,043
5.2 NAIC 2						X X X			231,562	0.23		
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	3,881,300	9,681,661	4,956,651	5,542,408	2,056,855	X X X	26,118,875	24.67	29,295,141	28.84	25,673,832	445,043

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 Column 7 as a % of Line 12.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
901S	6. Industrial and Miscellaneous (unaffiliated)												
	6.1 NAIC 1	3,355,373	14,466,965	12,852,387	864,991	868,381	X X X	32,408,097	30.61	29,023,801	28.57	26,120,275	6,287,822
	6.2 NAIC 2	4,075	4,534,463	8,313,849	953,632		X X X	13,806,019	13.04	17,432,577	17.16	12,980,887	825,132
	6.3 NAIC 3						X X X			12,236	0.01		
	6.4 NAIC 4						X X X						
	6.5 NAIC 5						X X X						
	6.6 NAIC 6						X X X						
	6.7 TOTALS	3,359,448	19,001,428	21,166,236	1,818,623	868,381	X X X	46,214,116	43.65	46,468,614	45.74	39,101,162	7,112,954
	7. Hybrid Securities												
	7.1 NAIC 1						X X X			430,278	0.42		
	7.2 NAIC 2					753,107	X X X	753,107	0.71	2,085,138	2.05	753,107	
	7.3 NAIC 3		705,116				X X X	705,116	0.67	1,375,155	1.35	705,116	
	7.4 NAIC 4						X X X						
	7.5 NAIC 5						X X X						
	7.6 NAIC 6						X X X						
	7.7 TOTALS		705,116			753,107	X X X	1,458,223	1.38	3,890,571	3.83	1,458,223	
	8. Parent, Subsidiaries and Affiliates												
	8.1 NAIC 1						X X X						
	8.2 NAIC 2						X X X						
	8.3 NAIC 3						X X X						
	8.4 NAIC 4						X X X						
	8.5 NAIC 5						X X X						
	8.6 NAIC 6						X X X						
	8.7 TOTALS						X X X						
	9. SVO Identified Funds												
	9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
	9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X	4,687,551	4,687,551	4.43	7,371,795	7.26	4,687,551	
	9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
	9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
	9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
	9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
	9.7 TOTALS	X X X	X X X	X X X	X X X	X X X	4,687,551	4,687,551	4.43	7,371,795	7.26	4,687,551	
	10. Unaffiliated Bank Loans												
	10.1 NAIC 1						X X X						
	10.2 NAIC 2						X X X						
	10.3 NAIC 3						X X X						
	10.4 NAIC 4						X X X						
	10.5 NAIC 5						X X X						
	10.6 NAIC 6						X X X						
	10.7 TOTALS						X X X						
	11. Unaffiliated Certificates of Deposit												
	11.1 NAIC 1						X X X						
	11.2 NAIC 2						X X X						
	11.3 NAIC 3						X X X						
	11.4 NAIC 4						X X X						
	11.5 NAIC 5						X X X						
	11.6 NAIC 6						X X X						
	11.7 TOTALS						X X X						

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 Column 7 as a % of Line 12.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12.	Total Bonds Current Year												
12.1	NAIC 1	(d)..... 7,866,373	 35,575,535	 21,682,711	 7,933,184	 12,872,220		 85,930,023	 81.16	 X X X	 X X X	 79,197,158	 6,732,865
12.2	NAIC 2	(d)..... 4,075	 4,534,463	 8,313,849	 953,632	 753,107	 4,687,551	 19,246,677	 18.18	 X X X	 X X X	 18,421,545	 825,132
12.3	NAIC 3	(d).....	 705,116					 705,116	 0.67	 X X X	 X X X	 705,116	
12.4	NAIC 4	(d).....								 X X X	 X X X		
12.5	NAIC 5	(d).....						(c).....		 X X X	 X X X		
12.6	NAIC 6	(d).....						(c).....		 X X X	 X X X		
12.7	TOTALS	 7,870,448	 40,815,114	 29,996,560	 8,886,816	 13,625,327	 4,687,551	(b).... 105,881,816	 100.00	 X X X	 X X X	 98,323,819	 7,557,997
12.8	Line 12.7 as a % of Column 7	 7.43	 38.55	 28.33	 8.39	 12.87	 4.43	 100.00	 X X X	 X X X	 X X X	 92.86	 7.14
13.	Total Bonds Prior Year												
13.1	NAIC 1	 10,815,504	 35,715,143	 10,593,494	 5,463,419	 10,487,041		 X X X	 X X X	 73,074,601	 71.94	 56,142,850	 16,931,751
13.2	NAIC 2	 1,089,361	 5,204,725	 10,940,411		 2,514,780	 7,371,795	 X X X	 X X X	 27,121,072	 26.70	 26,174,127	 946,945
13.3	NAIC 3	 2,890	 9,346			 1,375,155		 X X X	 X X X	 1,387,391	 1.37	 1,387,391	
13.4	NAIC 4							 X X X	 X X X				
13.5	NAIC 5							 X X X	 X X X	(c).....			
13.6	NAIC 6							 X X X	 X X X	(c).....			
13.7	TOTALS	 11,907,755	 40,929,214	 21,533,905	 5,463,419	 14,376,976	 7,371,795	 X X X	 X X X	(b).... 101,583,064	 100.00	 83,704,368	 17,878,696
13.8	Line 13.7 as a % of Col. 9	 11.72	 40.29	 21.20	 5.38	 14.15	 7.26	 X X X	 X X X	 100.00	 X X X	 82.40	 17.60
14.	Total Publicly Traded Bonds												
14.1	NAIC 1	 6,142,977	 31,494,744	 21,477,345	 7,827,371	 12,254,720		 79,197,157	 74.80	 56,142,850	 55.27	 79,197,157	 X X X
14.2	NAIC 2	 4,075	 4,534,463	 7,488,717	 953,632	 753,108	 4,687,551	 18,421,546	 17.40	 26,174,127	 25.77	 18,421,546	 X X X
14.3	NAIC 3		 705,116					 705,116	 0.67	 1,387,391	 1.37	 705,116	 X X X
14.4	NAIC 4												 X X X
14.5	NAIC 5												 X X X
14.6	NAIC 6												 X X X
14.7	TOTALS	 6,147,052	 36,734,323	 28,966,062	 8,781,003	 13,007,828	 4,687,551	 98,323,819	 92.86	 83,704,368	 82.40	 98,323,819	 X X X
14.8	Line 14.7 as a % of Col. 7	 6.25	 37.36	 29.46	 8.93	 13.23	 4.77	 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
14.9	Line 14.7 as a % of Line 12.7, Col. 7, Section 12	 5.81	 34.69	 27.36	 8.29	 12.29	 4.43	 92.86	 X X X	 X X X	 X X X	 92.86	 X X X
15.	Total Privately Placed Bonds												
15.1	NAIC 1	 1,723,396	 4,080,791	 205,366	 105,813	 617,499		 6,732,865	 6.36	 16,931,751	 16.67	 X X X	 6,732,865
15.2	NAIC 2			 825,132				 825,132	 0.78	 946,945	 0.93	 X X X	 825,132
15.3	NAIC 3											 X X X	
15.4	NAIC 4											 X X X	
15.5	NAIC 5											 X X X	
15.6	NAIC 6											 X X X	
15.7	TOTALS	 1,723,396	 4,080,791	 1,030,498	 105,813	 617,499		 7,557,997	 7.14	 17,878,696	 17.60	 X X X	 7,557,997
15.8	Line 15.7 as a % of Col. 7	 22.80	 53.99	 13.63	 1.40	 8.17		 100.00	 X X X	 X X X	 X X X	 X X X	 100.00
15.9	Line 15.7 as a % of Line 12.7, Col. 7, Section 12	 1.63	 3.85	 0.97	 0.10	 0.58		 7.14	 X X X	 X X X	 X X X	 X X X	 7.14

(a) Includes \$.....7,557,997 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 Column 7 as a % of Line 12.09	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations		9,444,548	2,281,973		9,458,451	X X X	21,184,972	20.01	13,569,236	13.36	21,184,977	
1.02	Residential Mortgage-Backed Securities	626,276	1,971,231	1,582,320	1,519,578	488,528	X X X	6,187,933	5.84	954,087	0.94	6,187,932	
1.03	Commercial Mortgage-Backed Securities	3,425	11,130	9,380	6,207		X X X	30,142	0.03	33,622	0.03	30,142	
1.04	Other Loan-Backed and Structured Securities						X X X						
1.05	TOTALS	629,701	11,426,909	3,873,673	1,525,785	9,946,979	X X X	27,403,047	25.88	14,556,945	14.33	27,403,051	
2.	All Other Governments												
2.01	Issuer Obligations						X X X						
2.02	Residential Mortgage-Backed Securities						X X X						
2.03	Commercial Mortgage-Backed Securities						X X X						
2.04	Other Loan-Backed and Structured Securities						X X X						
2.05	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations						X X X						
3.02	Residential Mortgage-Backed Securities						X X X						
3.03	Commercial Mortgage-Backed Securities						X X X						
3.04	Other Loan-Backed and Structured Securities						X X X						
3.05	TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations						X X X						
4.02	Residential Mortgage-Backed Securities						X X X						
4.03	Commercial Mortgage-Backed Securities						X X X						
4.04	Other Loan-Backed and Structured Securities						X X X						
4.05	TOTALS						X X X						
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations				12,686	27,027	X X X	39,713	0.04	520,616	0.51	39,713	
5.02	Residential Mortgage-Backed Securities	3,772,087	9,430,101	4,956,651	5,529,721	2,029,829	X X X	25,718,389	24.29	25,332,748	24.94	25,494,757	223,632
5.03	Commercial Mortgage-Backed Securities	109,213	251,560				X X X	360,773	0.34	3,441,778	3.39	139,363	221,410
5.04	Other Loan-Backed and Structured Securities						X X X						
5.05	TOTALS	3,881,300	9,681,661	4,956,651	5,542,407	2,056,856	X X X	26,118,875	24.67	29,295,142	28.84	25,673,833	445,042
6.	Industrial and Miscellaneous												
6.01	Issuer Obligations		13,640,579	19,298,776	1,283,964	610,000	X X X	34,833,319	32.90	31,367,757	30.88	32,648,187	2,185,132
6.02	Residential Mortgage-Backed Securities	792,843	1,213,770	80,673	708		X X X	2,087,994	1.97	5,368,867	5.29	85,734	2,002,261
6.03	Commercial Mortgage-Backed Securities	1,641,751	1,732,874	1,647,509	428,139	250,884	X X X	5,701,157	5.38	4,171,496	4.11	4,946,697	754,459
6.04	Other Loan-Backed and Structured Securities	924,853	2,414,206	139,278	105,813	7,499	X X X	3,591,649	3.39	5,560,495	5.47	1,420,546	2,171,102
6.05	TOTALS	3,359,447	19,001,429	21,166,236	1,818,624	868,383	X X X	46,214,119	43.65	46,468,615	45.74	39,101,164	7,112,954
7.	Hybrid Securities												
7.01	Issuer Obligations		705,116			753,108	X X X	1,458,224	1.38	3,890,570	3.83	1,458,224	
7.02	Residential Mortgage-Backed Securities						X X X						
7.03	Commercial Mortgage-Backed Securities						X X X						
7.04	Other Loan-Backed and Structured Securities						X X X						
7.05	TOTALS		705,116			753,108	X X X	1,458,224	1.38	3,890,570	3.83	1,458,224	
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations						X X X						
8.02	Residential Mortgage-Backed Securities						X X X						
8.03	Commercial Mortgage-Backed Securities						X X X						
8.04	Other Loan-Backed and Structured Securities						X X X						
8.05	Affiliated Bank Loans - Issued						X X X						
8.06	Affiliated Bank Loans - Acquired						X X X						
8.07	TOTALS						X X X						

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 Column 7 as a % of Line 12.09	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9.	SVO Identified Funds												
9.01	Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X	4,687,551	4,687,551	4.43	7,371,795	7.26	4,687,551	
10.	Unaffiliated Bank Loans												
10.01	Unaffiliated Bank Loans - Issued						X X X						
10.02	Unaffiliated Bank Loans - Acquired						X X X						
10.03	TOTALS						X X X						
11.	Unaffiliated Certificates of Deposit												
11.01	TOTALS						X X X						
12.	Total Bonds Current Year												
12.01	Issuer Obligations		23,790,243	21,580,749	1,296,650	10,848,586	X X X	57,516,228	54.32	X X X	X X X	55,331,101	2,185,132
12.02	Residential Mortgage-Backed Securities	5,191,206	12,615,102	6,619,644	7,050,007	2,518,357	X X X	33,994,316	32.11	X X X	X X X	31,768,423	2,225,893
12.03	Commercial Mortgage-Backed Securities	1,754,389	1,995,564	1,656,889	434,346	250,884	X X X	6,092,072	5.75	X X X	X X X	5,116,202	975,869
12.04	Other Loan-Backed and Structured Securities	924,853	2,414,206	139,278	105,813	7,499	X X X	3,591,649	3.39	X X X	X X X	1,420,546	2,171,102
12.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	4,687,551	4,687,551	4.43	X X X	X X X	4,687,551	
12.06	Affiliated Bank Loans						X X X			X X X	X X X		
12.07	Unaffiliated Bank Loans						X X X			X X X	X X X		
12.08	Unaffiliated Certificates of Deposit						X X X			X X X	X X X		
12.09	TOTALS	7,870,448	40,815,115	29,996,560	8,886,816	13,625,326	4,687,551	105,881,816	100.00	X X X	X X X	98,323,823	7,557,996
12.10	Lines 12.09 as a % Col. 7	7.43	38.55	28.33	8.39	12.87	4.43	100.00	X X X	X X X	X X X	92.86	7.14
13.	Total Bonds Prior Year												
13.01	Issuer Obligations	1,519,638	18,741,518	16,172,541	331,795	12,582,687	X X X	X X X	X X X	49,348,179	48.58	47,913,027	1,435,151
13.02	Residential Mortgage-Backed Securities	6,407,940	13,402,517	5,134,047	4,934,089	1,777,109	X X X	X X X	X X X	31,655,702	31.16	24,542,997	7,112,704
13.03	Commercial Mortgage-Backed Securities	1,899,775	5,729,150	10,150	7,821		X X X	X X X	X X X	7,646,896	7.53	3,103,186	4,543,709
13.04	Other Loan-Backed and Structured Securities	2,080,402	3,056,029	217,168	189,715	17,181	X X X	X X X	X X X	5,560,495	5.47	773,365	4,787,131
13.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	7,371,795	X X X	X X X	7,371,795	7.26	7,371,795	
13.06	Affiliated Bank Loans						X X X	X X X	X X X				
13.07	Unaffiliated Bank Loans						X X X	X X X	X X X				
13.08	Unaffiliated Certificates of Deposit						X X X	X X X	X X X				
13.09	TOTALS	11,907,755	40,929,214	21,533,906	5,463,420	14,376,977	7,371,795	X X X	X X X	101,583,067	100.00	83,704,370	17,878,695
13.10	Line 13.09 as a % of Col. 9	11.72	40.29	21.20	5.38	14.15	7.26	X X X	X X X	100.00	X X X	82.40	17.60
14.	Total Publicly Traded Bonds												
14.01	Issuer Obligations		23,040,243	20,755,617	1,296,651	10,238,590	X X X	55,331,101	52.26	47,913,027	47.17	55,331,101	X X X
14.02	Residential Mortgage-Backed Securities	4,340,363	11,310,759	6,548,937	7,050,006	2,518,356	X X X	31,768,421	30.00	24,542,997	24.16	31,768,421	X X X
14.03	Commercial Mortgage-Backed Securities	1,347,449	1,426,634	1,656,889	434,346	250,884	X X X	5,116,202	4.83	3,103,186	3.05	5,116,202	X X X
14.04	Other Loan-Backed and Structured Securities	459,240	956,687	4,619			X X X	1,420,546	1.34	773,365	0.76	1,420,546	X X X
14.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	4,687,551	4,687,551	4.43	7,371,795	7.26	4,687,551	X X X
14.06	Affiliated Bank Loans						X X X						X X X
14.07	Unaffiliated Bank Loans						X X X						X X X
14.08	Unaffiliated Certificates of Deposit						X X X						X X X
14.09	TOTALS	6,147,052	36,734,323	28,966,062	8,781,003	13,007,830	4,687,551	98,323,821	92.86	83,704,370	82.40	98,323,821	X X X
14.10	Line 14.09 as a % of Col. 7	6.25	37.36	29.46	8.93	13.23	4.77	100.00	X X X	X X X	X X X	100.00	X X X
14.11	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	5.81	34.69	27.36	8.29	12.29	4.43	92.86	X X X	X X X	X X X	92.86	X X X
15.	Total Privately Placed Bonds												
15.01	Issuer Obligations		750,000	825,132		610,000	X X X	2,185,132	2.06	1,435,151	1.41	X X X	2,185,132
15.02	Residential Mortgage-Backed Securities	850,843	1,304,343	70,707			X X X	2,225,893	2.10	7,112,704	7.00	X X X	2,225,893
15.03	Commercial Mortgage-Backed Securities	406,940	568,929				X X X	975,869	0.92	4,543,709	4.47	X X X	975,869
15.04	Other Loan-Backed and Structured Securities	465,612	1,457,519	134,659	105,813	7,499	X X X	2,171,102	2.05	4,787,131	4.71	X X X	2,171,102
15.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X						X X X	
15.06	Affiliated Bank Loans						X X X					X X X	
15.07	Unaffiliated Bank Loans						X X X					X X X	
15.08	Unaffiliated Certificates of Deposit						X X X					X X X	
15.09	TOTALS	1,723,395	4,080,791	1,030,498	105,813	617,499		7,557,996	7.14	17,878,695	17.60	X X X	7,557,996
15.10	Line 15.09 as a % of Col. 7	22.80	53.99	13.63	1.40	8.17		100.00	X X X	X X X	X X X	X X X	100.00
15.11	Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.63	3.85	0.97	0.10	0.58		7.14	X X X	X X X	X X X	X X X	7.14

SCHEDULE DA - VERIFICATION BETWEEN YEARS
Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	434,165	434,165			
2.	Cost of short-term investments acquired					
3.	Accrual of discount	(7,133)	(7,133)			
4.	Unrealized valuation increase/(decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	427,032	427,032			
7.	Deduct amortization of premium					
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)					
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)					

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions NONE

SI14 Schedule DB Verification NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	23,364,818		23,364,818	
2.	Cost of cash equivalents acquired	136,441,011		136,441,011	
3.	Accrual of discount				
4.	Unrealized valuation increase/(decrease)				
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	140,718,004		140,718,004	
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	19,087,825		19,087,825	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus 11)	19,087,825		19,087,825	

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed NONE

E10

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates				
		3	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair 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 B./A.C.V.	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			
CUSIP Identification	Description	Code																						
U.S. Governments - Issuer Obligations																								
912810TN8	UNITED STATES TREAS BDS	SD			1.A	9,455,329	92.3440	9,049,712	9,800,000	9,458,455		3,127			3.625	3.865	FA	127,817	156,626	12/29/2023	02/15/2053			
9128285J5	UNITED STATES TREAS NTS		1.A			171,355	97.6720	161,159	165,000	166,885		(998)			3.000	2.371	AO	843	4,950	05/01/2019	10/31/2025			
91282CGR6	UNITED STATES TREAS NTS		1.A			2,305,095	100.8670	2,289,681	2,270,000	2,296,697		(8,398)			4.625	4.101	MS	31,150	52,494	07/17/2023	03/15/2026			
91282CGT2	UNITED STATES TREAS NTS		1.A			981,953	98.9100	989,100	1,000,000	983,562		1,609			3.625	4.090	MS	9,211	18,125	07/17/2023	03/31/2028			
91282CGU9	UNITED STATES TREAS NTS		1.A			393,283	99.1210	396,484	400,000	394,158		875			3.875	5.160	MS	3,939	2,325	11/21/2023	03/31/2025			
91282CHD6	UNITED STATES TREAS NTS		1.A			2,238,774	99.6330	2,236,761	2,245,000	2,240,472		1,698			4.250	4.445	MN	8,342	47,706	05/31/2023	05/31/2025			
91282CHH7	UNITED STATES TREAS NTS		1.A			1,214,219	99.9770	1,229,717	1,230,000	1,215,283		1,065			4.125	4.701	JD	2,155	23,203	12/29/2023	06/15/2026			
91282CJC6	UNITED STATES TREAS NTS		1.A			1,464,571	101.4840	1,496,889	1,475,000	1,465,093		522			4.625	4.943	AO	14,538		10/26/2023	10/15/2026			
91282CJF9	UNITED STATES TREAS NTS		1.A			180,584	104.3830	187,889	180,000	180,667		83			4.875	4.844	AO	1,495		10/26/2023	10/31/2028			
91282CJU1	UNITED STATES TREAS NTS		1.A			2,280,149	104.9840	2,419,881	2,305,000	2,281,973		1,824			4.500	4.680	MN	13,393		11/09/2023	11/15/2033			
91282CDC2	UNITED STATES TREAS NTS TIPS		1.A			500,252	106.9690	508,102	475,000	501,730	195	1,284			0.125	2.450	AO	142		11/21/2023	10/15/2026			
0019999999 Subtotal - U.S. Governments - Issuer Obligations						21,185,564	X X X	20,965,375	21,545,000	21,184,975	195	2,691			X X X	X X X	X X X	213,025	305,429	X X X	X X X			
U.S. Governments - Residential Mortgage-Backed Securities																								
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	15,233	97.8610	13,983	14,289	16,140		328			4.000	1.891	MON	48	572	02/18/2015	10/20/2044			
36179VTY6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,103,888	93.7940	1,109,956	1,183,398	1,103,884		(4)			3.500	4.888	MON	3,452	20,709	06/14/2023	09/20/2050			
36179WG51	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	907,244	93.5700	910,205	972,753	907,258		14			3.500	4.730	MON	2,837	17,023	06/12/2023	06/20/2051			
36179XFE1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	821,840	90.5070	850,235	939,413	821,984		144			3.000	5.260	MON	2,349	7,046	09/07/2023	09/20/2052			
36179XQO2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	938,701	84.6480	971,792	1,148,039	933,821		(4,880)			2.000	4.882	MON	1,913	5,740	09/07/2023	01/20/2053			
36179XVM5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,544,532	87.5170	1,551,759	1,773,095	1,544,711		179			2.500	4.650	MON	3,694	18,470	07/14/2023	03/20/2053			
38378BWM7	GNMA REMIC TRUST 2012-79			4	1.A	60,397	0.9020	3,128				(11,724)			0.353	(100.000)	MON	102	1,370	08/23/2017	03/16/2053			
38378B5H8	GNMA REMIC TRUST 2013-01			4	1.A	84,271	1.1330	3,448							0.584	(100.000)	MON	148	1,841	08/17/2017	02/16/2054			
38378N6R9	GNMA REMIC TRUST 2014-93			4	1.A	233,135	2.5500	26,044		47,422		(2,191)			0.665	4.268	MON	566	6,924	11/12/2019	11/16/2055			
38379KQF8	GNMA REMIC TRUST 2015-70			4	1.A	152,832	1.6920	10,140		48,270		(5,057)			0.567	(9.271)	MON	283	3,534	07/19/2018	12/16/2049			
38379KRY6	GNMA REMIC TRUST 2015-86			4	1.A	126,642	1.4300	4,510							0.413	(100.000)	MON	109	1,339	02/23/2018	05/16/2052			
38379JU98	GNMA REMIC TRUST 2016-127			4	1.A	106,228	4.0990	16,289							0.847	(100.000)	MON	280	7,126	04/24/2018	05/16/2058			
38379UR65	GNMA REMIC TRUST 2016-133			4	1.A	424,746	2.9130	59,293							0.730	(100.000)	MON	1,239	15,586	06/19/2019	12/16/2057			
38379RJH7	GNMA REMIC TRUST 2016-166			4	1.A	287,184	4.0020	27,549							0.928	(100.000)	MON	532	6,468	07/23/2019	04/16/2058			
38379UGS9	GNMA REMIC TRUST 2016-34			4	1.A	398,267	3.8170	39,383		100,128		(4,193)			0.910	(1.060)	MON	783	9,534	04/10/2019	01/16/2058			
38379UJH8	GNMA REMIC TRUST 2016-35 20580316			4	1.A	339,916	3.6060	42,000							0.726	(100.000)	MON	705	19,509	04/11/2019	03/16/2058			
38379UPJ9	GNMA REMIC TRUST 2016-50 20570816			4	1.A	382,025	2.3880	27,414		114,309		(13,676)			0.731	(3.732)	MON	700	11,527	04/10/2019	08/16/2057			
38379JUNY8	GNMA REMIC TRUST 2016-52			4	1.A	64,837	3.2850	7,250							0.763	(100.000)	MON	140	1,958	04/17/2018	03/16/2058			
38379USK3	GNMA REMIC TRUST 2016-67			4	1.A	381,908	2.4090	16,293		61,452		(8,280)			0.765	(7.282)	MON	431	6,234	04/10/2019	07/16/2057			
38379RWL3	GNMA REMIC TRUST 2017-076			4	1.A	64,191	4.1280	11,358		25,062		(2,279)			0.791	(3.341)	MON	181	2,203	11/15/2017	12/16/2056			
38380MYE5	GNMA REMIC TRUST 2018-170			4	1.A	495,065	7.0290	113,522		142,579		(3,443)			1.056	2.507	MON	1,422	18,115	05/07/2020	11/16/2060			
38380RQU7	GNMA REMIC TRUST 2021-010			4	1.A	409,570	6.8220	261,570		320,914		(25,342)			0.986	2.654	MON	3,151	40,683	01/26/2021	05/16/2063			
0029999999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						9,342,652	X X X	6,077,121	6,030,987	6,187,934		(80,404)			X X X	X X X	X X X	25,065	223,511	X X X	X X X			
U.S. Governments - Commercial Mortgage-Backed Securities																								
38378B7E3	GNMA CMO 2013			4	1.A	30,097	87.5020	26,476	30,258	30,142		5			1.744	1.815	MON	44	528	03/15/2013	05/16/2046			
38379KFL7	GNMA REMIC TRUST 2015-37 20550			4	1.A		100.0000								2.400	2.267	MON			05/08/2017	02/16/2055			
0039999999 Subtotal - U.S. Governments - Commercial Mortgage-Backed Securities						30,097	X X X	26,476	30,258	30,142		5			X X X	X X X	X X X	44	528	X X X	X X X			
0109999999 Subtotal - U.S. Governments						30,558,313	X X X	27,068,972	27,606,245	27,403,051	195	(77,708)			X X X	X X X	X X X	238,134	529,468	X X X	X X X			
U.S. Special Revenue, Special Assessment - Issuer Obligations																								
88213ADH5	TEXAS ST A&M UNIV SYS BRD OF RGTS			2,4	1.A FE	39,650	89.4640	35,786	40,000	39,713		9			4.250	4.349	MN	217	1,700	08/01/2015	11/15/2046			
0819999999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						39,650	X X X	35,786	40,000	39,713		9			X X X	X X X	X X X	217	1,700	X X X	X X X			
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																								
3136B7FY2	FANNIE MAE REMIC TRST 2019-M24			4	1.A	454,616	4.9640	178,407		144,862		(37,031)			1.372	(11.508)	MON	4,109	46,763	07/22/2020	03/26/2029			
3128MDG23	FHLMC			4	1.A	1,573	96.5780	1,503	1,556	1,561		(2)			2.500	2.224	MON	3	39	08/18/2014	07/01/2027			
3137FQXU2	FHLMC 2020-RR02			4	1.A	484,797	6.7280	255,664		173,799		(54,746)			1.826	(6.661)	MON	5,782	69,380	08/04/2020	101			

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	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MJS35	FHLMC PC GOLD COMB 30			4	1.A	44,445	92.0360	42,889	46,600	44,436			1		3.000	3.802	MON	117	1,398	12/11/2013	07/01/2043
3128MJT26	FHLMC PC GOLD COMB 30			4	1.A	23,970	99.3960	22,270	22,405	24,958		1,338			4.500	2.748	MON	84	1,008	01/17/2014	01/01/2044
3128MJT67	FHLMC PC GOLD COMB 30			4	1.A	20,579	93.9210	19,151	20,391	20,670			6		3.500	3.316	MON	59		02/18/2014	02/01/2044
3128MJT75	FHLMC PC GOLD COMB 30			4	1.A	17,895	97.0470	16,639	17,145	18,363			23		4.000	2.930	MON	57	686	02/18/2014	02/01/2044
3128MJTH3	FHLMC PC GOLD COMB 30			4	1.A	8,399	97.3360	7,845	8,060	8,634			9		4.000	2.918	MON	(91)	322	11/08/2013	10/01/2043
3128MJTU4	FHLMC PC GOLD COMB 30			4	1.A	11,641	94.0750	10,972	11,663	11,638					3.500	3.569	MON	34	408	01/07/2014	01/01/2044
3128MJX70	FHLMC PC GOLD COMB 30			4	1.A	53,250	91.0510	49,836	54,734	52,552		(15)			3.000	3.633	MON	137	1,642	01/18/2017	04/01/2046
3128MJYC8	FHLMC PC GOLD COMB 30			4	1.A	31,553	93.4540	29,597	31,671	31,501		(2)			3.500	3.618	MON	92	1,108	12/19/2016	05/01/2046
31293Z2G4	FHLMC PC GOLD COMB 30			4	1.A	3,674	101.2240	3,623	3,579	3,691		(2)			5.000	4.417	MON	(32)	179	09/14/2009	05/01/2039
3129413U9	FHLMC PC GOLD COMB 30			4	1.A	6,615	101.7680	6,079	5,974	6,943		(19)			5.000	2.153	MON	25	299	08/07/2014	08/01/2040
31335AYJ1	FHLMC PC GOLD COMB 30			4	1.A	36,683	93.8510	33,420	35,609	37,149		22			3.500	2.882	MON	104	1,246	05/15/2017	09/01/2046
3128MJYD6	FHLMC PC GOLD COMB 30 4.000 20			4	1.A	23,124	96.5410	21,417	22,184	23,823		60			4.000	2.967	MON	74	887	01/11/2017	05/01/2046
3128MJXG0	FHLMC PC GOLD COMB 30 4.500 20			4	1.A	6,249	99.2080	5,739	5,785	6,698		5			4.500	2.200	MON	22	260	01/01/2016	11/01/2045
312940EU9	FHLMC PC GOLD COMB 30 5.000 20			4	1.A	7,640	101.7680	7,519	7,389	7,757		(8)			0.333	(0.457)	MON	2	369	05/13/2010	04/01/2040
3132JA6N0	FHLMC PC GOLD PC 30YR			4	1.A	39,778	94.2410	37,260	39,537	39,828		2			3.500	3.414	MON	115	1,384	01/17/2014	06/01/2043
3132JNZ26	FHLMC PC GOLD PC 30YR			4	1.A	21,961	94.1170	20,795	22,095	21,946					3.500	3.646	MON	64	773	09/10/2013	09/01/2043
3132WDS52	FHLMC PC GOLD PC 30YR			4	1.A	33,747	91.2890	29,910	32,764	34,203		7			3.000	2.400	MON	82	983	06/03/2016	06/01/2046
3132WFEC9	FHLMC PC GOLD PC 30YR			4	1.A	53,914	91.2580	49,010	53,704	53,954		7			3.000	2.957	MON	134	1,611	05/19/2017	07/01/2046
3132XJFC4	FHLMC PC GOLD PC 30YR			4	1.A	50,733	93.4530	46,083	49,311	51,804		28			2.850	2.181	MON	117	1,726	12/07/2017	11/01/2047
3132XJ30	FHLMC PC GOLD PC 30YR			4	1.A	50,715	93.4530	46,049	49,275	51,430		(4)			2.850	2.271	MON	117	1,725	11/20/2017	11/01/2047
3132XUNA9	FHLMC PC GOLD PC 30YR			4	1.A	67,977	93.4520	61,629	65,947	69,035		24			2.850	2.230	MON	157	2,308	11/10/2017	11/01/2047
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20			4	1.A	9,339	96.5720	8,420	8,719	9,782		27			4.000	2.263	MON	29	349	05/31/2015	11/01/2044
3132WLRX6	FHLMC PC GOLD PC 30YR 4.000 20			4	1.A	14,925	96.5610	13,548	14,030	15,874		50			4.000	2.225	MON	47	561	06/05/2017	03/01/2047
3132Y33P7	FHLMC PC GOLD PC 30YR 4.500 204811			4	1.A	27,848	98.7050	26,438	26,785	29,757		109			4.000	2.462	MON	89	1,205	02/05/2019	11/01/2048
3137FMD74	FHLMC REMIC K-J24			4	1.A	104,594	95.7720	106,993	111,716	106,065		1,471			2.821	5.933	MON	263	2,364	03/02/2023	09/25/2027
3137H5FY8	FHLMC REMIC SEIRES			4	1.A	872,059	92.2600	829,183	898,746	877,481		5,485			1.679	3.017	MON	1,258	13,381	06/02/2023	12/25/2027
3137H73W1	FHLMC REMIC SERIE			4	1.A	102,635	96.2670	103,714	107,735	104,618		1,529			2.750	4.559	MON	247	2,963	09/21/2022	04/25/2027
3137BRQH1	FHLMC REMIC SERIES			4	1.A	132,266	97.8920	132,596	135,452	133,792		1,130			2.206	3.795	MON	249	2,988	09/02/2022	06/25/2025
3137F64T1	FHLMC REMIC SERIES			4	1.A	124,501	5.0040	92,574	64,988		(41,851)				1.568	(16.142)	MON	2,418	32,384	09/08/2022	09/25/2027
3137F72D6	FHLMC REMIC SERIES			4	1.A	88,365	2.3370	64,189	45,044		(29,435)				0.743	(15.550)	MON	1,701	21,670	08/26/2022	09/25/2027
3137F72F1	FHLMC REMIC SERIES			4	1.A	65,932	3.5860	48,052	34,432		(16,850)	(22,173)			1.108	(16.850)	MON	1,237	16,702	09/08/2022	10/25/2027
3137FCM35	FHLMC REMIC SERIES			4	1.A	3,240	99.6160	3,241	3,254	3,245		6			2.951	3.425	MON	9	96	08/25/2022	02/25/2024
3137FLN59	FHLMC REMIC SERIES			4	1.A	871,816	0.9840	352,742		255,930		(206,837)			0.645	(6.842)	MON	19,280	253,870	09/07/2022	02/25/2026
3137FNWZ9	FHLMC REMIC SERIES			4	1.A	98,473	2.5260	59,220		43,314		(37,694)			1.283	(14.623)	MON	2,506	31,600	09/07/2022	07/25/2026
3137FTFU6	FHLMC REMIC SERIES			4	1.A	72,088	3.6330	63,630		61,123		(10,965)			1.509	(31.778)	MON	2,202	6,782	10/04/2023	01/25/2027
3137H2P57	FHLMC REMIC SERIES			4	1.A	620,572	5.4880	362,208		336,642		(115,994)			1.979	(2.900)	MON	10,882	130,586	10/03/2022	04/27/2029
3137H6L70	FHLMC REMIC SERIES			4	1.A	86,787	95.7610	88,767	92,696		88,525	1,204			1.946	4.906	MON	150	1,804	09/21/2022	03/25/2027
3137FCLF9	FHLMC REMIC SERIES K-071			4	1.A	79,827	0.9190	64,843		58,162		(21,664)			0.284	(26.946)	MON	1,671	10,768	07/03/2023	11/25/2027
3137FNAG5	FHLMC REMIC SERIES K-095			4	1.A	557,997	4.1730	383,847		285,565		(121,156)			0.950	(12.968)	MON	7,279	92,717	03/03/2022	06/25/2029
3137FPHP3	FHLMC REMIC SERIES K-098			4	1.A	334,726	6.6710	305,198		265,335		(69,390)			1.392	(20.627)	MON	5,307	33,267	05/30/2023	08/25/2029
3137FTZU4	FHLMC REMIC SERIES K-110			4	1.A	543,778	9.6300	351,977		243,144		(77,545)			1.868	(9.374)	MON	5,690	70,063	11/29/2022	04/25/2030
3137BYMP2	FHLMC REMIC SERIES K-J14			4	1.A		100.0000					(0.096)			2.197		MON			03/11/2020	11/25/2023
3137FTQW0	FHLMC REMIC SERIES K-J29			4	1.A	82,550	98.9060	84,897	85,836	84,452		1,902			0.735	7.805	MON	53			

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	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138EMT84	FNMA PASS-THRU INT 15 YEAR			4	1.A	3,125		95,8270	2,960	3,088			(3)		2,500	2,220	MON	6	77	09/01/2014	12/01/2028
3138ESC89	FNMA PASS-THRU INT 15 YEAR			4	1.A	39,932		94,3410	37,253	39,488			(11)		2,500	2,234	MON	82	987	05/17/2017	04/01/2032
3138WFM94	FNMA PASS-THRU INT 15 YEAR			4	1.A	34,992		94,7370	32,484	34,289			(31)		2,500	2,044	MON	71	857	09/28/2015	09/01/2030
3138YR6T0	FNMA PASS-THRU INT 15 YEAR			4	1.A	31,720		94,9260	29,538	31,117			(33)		2,500	2,046	MON	65	778	09/28/2015	07/01/2030
3140H1XD7	FNMA PASS-THRU INT 15 YEAR			4	1.A	90,343		98,1750	87,276	88,898			(90)		3,500	2,953	MON	259	3,111	01/16/2019	03/01/2033
31410LRR5	FNMA PASS-THRU INT 15 YEAR			4	1.A	24,260		96,1430	22,217	23,108			(51)		3,000	1,766	MON	58	693	05/13/2016	09/01/2030
31410LUG5	FNMA PASS-THRU INT 15 YEAR			4	1.A	62,371		93,9570	58,437	62,196			(9)		1,850	1,789	MON	96	1,555	11/14/2017	06/01/2032
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5			4	1.A	5,830		96,4310	5,455	5,657			(14)		2,500	1,858	MON	12	141	07/01/2012	06/01/2027
3138AVP66	FNMA PASS-THRU LNG 30 YEAR			4	1.A	10,343		97,5210	9,496	9,738			222		4,000	2,830	MON	32	390	08/01/2014	10/01/2041
3138EG2X1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	3,289		97,4170	3,032	3,112			(1)		4,000	2,800	MON	10	124	08/01/2014	09/01/2041
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	17,385		99,2950	16,183	16,298			52		4,500	2,720	MON	61	733	01/07/2014	12/01/2043
3138EMFV8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	34,399		94,1100	31,468	33,438			17		3,500	3,027	MON	98	1,170	08/07/2014	12/01/2043
3138EPZP2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,116		99,2540	4,902	4,939			1		4,500	3,510	MON	19	222	01/18/2017	02/01/2045
3138MFSZ1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	23,839		92,1980	22,254	24,137			1		3,000	3,219	MON	60	724	09/01/2014	11/01/2042
3138WGLA0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	39,554		93,3280	35,748	38,303			49		3,500	2,777	MON	(376)	1,341	04/25/2017	02/01/2046
3138WGRK2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	29,448		93,3280	25,926	27,779			20		3,500	2,238	MON	81	972	08/31/2016	03/01/2046
3138WHS57	FNMA PASS-THRU LNG 30 YEAR			4	1.A	58,122		90,7570	52,684	58,050			1		3,000	2,971	MON	145	1,742	11/01/2017	10/01/2046
3138WHWE8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	56,035		91,1070	50,640	55,583			1		3,000	2,855	MON	139	1,668	04/18/2017	09/01/2046
3138WJ6C7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	16,052		96,4060	14,735	15,284			62		4,000	2,326	MON	51	611	11/13/2017	03/01/2047
3138WJPS1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	26,845		96,4370	24,476	25,380			106		4,000	2,486	MON	85	1,015	04/19/2017	12/01/2046
3138X3XL1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	25,154		94,1500	23,087	24,522			2		3,500	3,093	MON	72	858	08/05/2014	09/01/2043
3138XGNF6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	20,681		97,0550	18,975	19,551			14		4,000	2,870	MON	65	782	09/01/2014	12/01/2043
3140EVB0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	109,933		91,0760	99,478	109,225			9		3,000	2,889	MON	273	3,277	10/19/2017	08/01/2046
3140HBH50	FNMA PASS-THRU LNG 30 YEAR			4	1.A	111,658		93,3250	102,712	110,059			14		3,500	2,852	MON	321	3,852	06/01/2019	06/01/2048
3140J9FU0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	88,492		96,2200	83,235	86,505			92		4,000	3,363	MON	288	3,460	01/15/2019	11/01/2048
3140JM7A4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	123,918		96,0130	115,512	120,309			399		4,000	2,810	MON	401	4,812	06/01/2019	04/01/2049
31410KXY5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,451		102,9860	2,384	2,315			91		5,500	2,755	MON	11	127	02/16/2010	09/01/2038
31410LFB3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	10,579		99,8710	9,724	9,736			(3)		4,500	2,770	MON	37	438	09/01/2014	08/01/2041
31416NCW0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,428		99,7890	2,226	2,230			1		4,500	2,402	MON	8	100	08/01/2014	04/01/2039
31416TL49	FNMA PASS-THRU LNG 30 YEAR			4	1.A	4,848		99,7890	4,432	4,441			6		4,500	2,398	MON	17	200	08/01/2014	08/01/2039
31417DU27	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,208		91,9080	4,848	5,275					3,000	3,225	MON	13	158	08/01/2014	11/01/2042
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,613		101,6190	2,394	2,356			(10)		5,000	1,906	MON	10	118	08/07/2014	11/01/2039
31418ABA5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	6,430		94,7510	5,948	6,278					3,500	2,983	MON	18	220	08/01/2014	12/01/2041
31418BP67	FNMA PASS-THRU LNG 30 YEAR			4	1.A	6,363		96,4050	5,723	5,937			27		4,000	2,127	MON	20	237	11/01/2016	03/01/2045
31418CMG6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	36,690		96,3960	35,598	36,929			(8)		4,000	4,196	MON	123	1,477	12/04/2017	07/01/2047
31418CR97	FNMA PASS-THRU LNG 30 YEAR			4	1.A	26,034		96,5600	24,596	25,472			31		4,000	3,360	MON	85	1,019	06/01/2018	12/01/2047
31418CS47	FNMA PASS-THRU LNG 30 YEAR			4	1.A	37,159		93,3260	34,874	37,368			(122)		3,500	3,644	MON	109	1,308	03/02/2018	01/01/2048
31418DCY6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	137,338		93,0070	125,712	135,165			253		3,500	2,769	MON	394	4,731	06/05/2019	05/01/2049
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0			4	1.A	4,633		96,4070	4,172	4,328			6		4,000	2,408	MON	14	173	04/06/2015	12/01/2044
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0			4	1.A	17,757		96,4070	16,145	16,747			32		4,000	2,644	MON	56	670	07/14/2015	02/01/2045
31418BPB6	FNMA PASS-THRU LNG 30 YEAR 4.0			4	1.A	9,513		96,4070	8,604	8,925			35		4,000	2,409	MON	30	357	03/06/2015	03/01/2045
31418C4F8	FNMA PASS-THRU LNG 30 YEAR 4.000 2			4	1.A	43,927		95,6630	41,182	43,049			76		4,000	3,034	MON	144	1,722	03/01/2019	11/01/2048
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5			4	1.A	7,458		99,8710	7,330	7,340			(2)		0,466	0,089	MON	3	330	06/14/2010	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0			4	1.A	3,451		101,6170	3,376	3,323			(9)		5,000	3,427	MON	14	166	01/13/2010	02/01/2037
31418AWT1	FNMA PASS-THRU SF15 105-125 3.			4	1.A	19,076		96,7470	17,631												

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	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418DCX8	FNMA UMBS LNG 30 YEAR			4	1A	159,439	89.6670	141,988	158,351	162,164			113		3.000	2.699	MON	396	4,751	06/07/2019	06/01/2049
31418DHL9	FNMA UMBS LNG 30 YEAR			4	1A	106,896	89.5870	94,817	105,838	108,707			50		3.000	2.663	MON	265	3,175	11/08/2019	11/01/2049
31418DKT8	FNMA UMBS LNG 30 YEAR			4	1A	363,256	89.4940	319,845	357,392	371,886			177		3.000	2.496	MON	893	10,722	01/08/2020	01/01/2050
31418DPE6	FNMA UMBS LNG 30 YEAR			4	1A	260,340	89.3180	220,343	246,695	272,743			567		3.000	1.761	MON	617	7,401	05/01/2020	05/01/2050
31418DRS3	FNMA UMBS LNG 30 YEAR			4	1A	917,937	85.6500	746,109	871,114	935,710			(333)		2.500	1.634	MON	1,815	21,778	08/10/2020	08/01/2050
31418DV74	FNMA UMBS LNG 30 YEAR			4	1A	686,856	82.2060	546,017	664,205	686,637			(346)		2.000	1.608	MON	1,107	13,284	01/14/2021	01/01/2051
31418DVA7	FNMA UMBS LNG 30 YEAR			4	1A	626,112	82.2850	496,930	603,913	626,029			(296)		2.000	1.575	MON	1,007	12,078	11/06/2020	12/01/2050
3140L0D79	FNMA UMBS LNG 30 YEAR 2.000 205101			4	1A	631,410	82.7060	508,083	614,324	631,724			163		2.000	1.672	MON	1,024	12,286	01/12/2021	01/01/2051
30295RAN1	FREMF MTG TR 2016-K59 144A			4	1A	633,566	0.2070	318,955		223,632		(149,232)			0.100	(9.740)	MON	12,840	155,807	08/24/2022	11/25/2049
38378KSD2	GNMA REMIC TRUST 2013-80			4	1A	47,732	1.5470	1,364							0.730		MON	135	663	08/17/2017	03/16/2052
38379UWM4	GNMA REMIC TRUST 2016-86			4	1A	56,798	4.3890	7,066		20,181		(1,930)			1.003	(2.673)	MON	135	1,746	06/22/2016	03/16/2058
0829999999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						29,225,550	X X X	24,668,763	23,170,021	25,718,389		(1,140,953)			X X X	X X X	X X X	165,059	1,695,488	X X X	X X X
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																					
30286XAN9	FREMF MTG TR 144A			4	1A	97,293	97.6030	97,603	100,000	98,618		1,008			3.730	4.977	MON	311	3,785	08/29/2022	02/25/2048
30293WAE2	FREMF MTG TR 144A			4	1A	121,484	97.0240	121,280	125,000	122,792		998			3.779	4.840	MON	406	4,791	09/07/2022	10/25/2048
302617AUJ	FRESB MTG TR 2016-SB16			4	1A	137,147	94.6640	138,623	146,436	139,363		2,216			2.430	6.612	MON	297	1,483	07/11/2023	05/25/2026
0839999999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						355,924	X X X	357,506	371,436	360,773		4,222			X X X	X X X	X X X	1,014	10,059	X X X	X X X
0909999999 Subtotal - U.S. Special Revenue, Special Assessment						29,621,124	X X X	25,062,055	23,581,457	26,118,875		(1,136,722)			X X X	X X X	X X X	166,290	1,707,247	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
91087BAF7	UNITED MEXICAN STATES GLBL NT 4.5%		C	1	2 B FE	492,960	98.4100	472,368	480,000	490,613		(1,764)			4.500	4.073	AO	4,140	21,600	04/17/2019	04/22/2029
00287YAY5	ABBVIE INC			2	1 G FE	123,843	96.9180	125,993	130,000	124,711		868			3.200	5.105	MN	543	2,080	07/31/2023	05/14/2026
023135CH7	AMAZON.COM INC				1 D FE	1,040,553	95.2570	1,043,064	1,095,000	1,046,411		4,687			3.600	4.299	AO	8,541	39,420	10/18/2022	04/13/2032
03027XBZ2	AMERICAN TOWER CORP				2 C FE	838,270	103.9190	872,920	840,000	838,262		(8)			5.650	5.758	MS	13,974	25,312	08/31/2023	03/15/2033
04636NAH6	ASTRAZENCA FINANCE LLC				1 F FE	841,772	103.4130	868,669	840,000	861,563		19,790			4.875	4.580	MS	13,423		08/31/2023	03/03/2033
06051GHQ5	BANK AMER CORP				1 G FE	816,915	94.6500	818,723	865,000	822,338		5,424			3.974	4.979	FA	13,750	34,375	01/27/2023	02/07/2030
06051GHT9	BANK AMER CORP				1 E FE	275,263	96.2450	279,111	290,000	276,654		1,391			3.559	5.150	AO	1,950		08/31/2023	04/23/2027
06051GLE7	BANK AMERICA CORP				1 E FE	900,000	99.7800	898,020	900,000	900,000					5.080	5.129	JJ	20,447	22,860	01/17/2023	01/20/2027
11135FBH3	BROADCOM INC 144A				2 C FE	824,406	85.5060	705,425	825,000	825,132		(18)			2.450	2.462	FA	7,636	20,213	01/05/2021	02/15/2031
12189LAC5	BURLINGTON NORTHN SANTA FE CP		1,2		1 D FE	337,557	99.9370	294,814	295,000	330,332		(1,462)			5.050	4.096	MS	4,966	14,898	04/22/2019	03/01/2041
14040HBK0	CAPITAL ONE FINL CORP				2 B FE	121,651	95.7660	124,496	130,000	122,535		884			3.750	6.291	JJ	2,072		08/31/2023	07/28/2026
14040HDA0	CAPITAL ONE FINL CORP GLBL NT 6.37				2 A FE	953,677	102.9200	977,740	950,000	953,632		(45)			6.377	6.426	JD	3,870	30,291	08/09/2023	06/08/2034
15135BAX9	CENTENE CORP DEL				2 C FE	548,080	83.3160	471,569	566,000	552,345		1,691			2.500	2.895	MS	4,717	14,150	06/04/2021	03/01/2031
161175CJ1	CHARTER COMMUNICATIONS OPER				2 C FE	657,728	92.2880	692,160	750,000	661,334		3,607			4.400	6.182	AO	8,250	16,500	06/27/2023	04/01/2033
172967KY6	CITIGROUP INC				1 G FE	235,763	95.3530	243,150	255,000	237,232		1,469			3.200	6.018	AO	1,587	4,080	09/29/2023	10/21/2026
172967LW9	CITIGROUP INC			1,2	1 G FE	825,547	96.2440	832,511	865,000	830,679		5,132			4.075	4.993	AO	6,658	35,249	01/27/2023	04/23/2029
126650CL2	CVS HEALTH CORP			1,2	2 B FE	119,624	98.2690	117,923	120,000	119,794		125			3.875	4.029	JJ	2,080	4,650	08/22/2022	07/20/2025
126650DS6	CVS HEALTH CORP				2 B FE	134,744	100.4720	135,637	135,000	134,868		124			5.000	5.109	FA	2,456	3,356	07/18/2023	02/20/2026
23311VAH0	DCP MIDSTREAM OPERATING PL			1,2	2 C FE	760,657	99.9420	809,530	810,000	768,141		6,361			5.125	6.370	MN	5,304	41,513	11/01/2022	05/15/2029
254709AS7	DISCOVER FINL SVCS				2 B FE	1,579,724	104.7540	1,613,212	1,540,000	1,577,945		(2,735)			6.700	6.438	MN	9,172	103,180	02/16/2023	11/29/2032
26441CBW4	DUKE ENERGY CORP NEW				2 B FE	389,540	101.0870	404,348	400,000	389,920		380			5.000	5.805	JD	1,278	10,000	11/02/2023	12/08/2027
316773DJ6	FIFTH THIRD BANCORP SR GLBL NT 28				2 A FE	859,894	103.7590	881,952	850,000	858,431		(1,463)			6.361	6.155	AO	9,612	54,069	04/11/2023	10/27/2028
37045XCX2	GENERAL MTRS FINL CO INC			1	2 B FE	118,581	96.1480	120,185	125,000	121,560		2,209			2.750	4.765	JD	105	3,438	08/22/2022	06/20/2025
38141GZU1	GOLDMAN SACHS GROUP INC				1 F FE	1,211,463	98.2350	1,227,938	1,250,000	1,216,847		5,385			4.482	5.195	FA	19,920	56,025	02/14/2023	08/23/2028
38148LAE6	GOLDMAN SACHS GROUP INC			2	2 A FE	118,510	97.9390	117,527	120,000	119,223		528			3.750	4.276	MN	488	4,500	08/22/2022	05/22/2025
446150AM6	HUNTINGTON BANCSHARES INC				2 A FE	114,592	98.0560	112,764	115,000	114,788		144			4.000	4.180	MN	588	4,600	08/22/2022	05/15/2025
44644MAJ0	HUNTINGTON NATIONAL BANK MARYL				1 G FE	1,															

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	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
855244AQ2	STARBUCKS CORP			1,2	2 A FE	114,771	98.1810	112,908	115,000	114,869			75		3.800	3.909	FA	1,651	4,370	08/22/2022	08/15/2025	
87165BAL7	SYNCHRONY FINL				2 C FE	123,097	94.1100	127,049	135,000	124,333			1,236		3.700	7.215	FA	2,040		08/31/2023	08/04/2026	
87264ABU8	T MOBILE USA INC				2 B FE	138,849	95.1140	142,671	150,000	139,892			1,043		2.625	5.894	AO	831	1,969	09/29/2023	04/15/2026	
89788MAC6	TRUIST FINL CORP		2		1 G FE	399,356	87.5410	350,164	400,000	399,676			88		1.125	1.151	FA	1,850	4,500	08/01/2020	08/03/2027	
91159HJM3	US BANCORP				1 F FE	575,000	102.7350	590,726	575,000	575,000					5.775	5.839	JD	1,753	16,603	06/07/2023	06/12/2029	
95000UA9	WELLS FARGO & CO		1,2		2 A FE	869,730	99.2670	873,550	880,000	871,004			1,274		4.808	5.125	JJ	18,335	21,155	04/11/2023	07/25/2028	
949746SH5	WELLS FARGO & CO NEW				2 A FE	121,404	94.9370	123,418	130,000	123,101			1,697		3.000	5.110	AO	737	3,900	03/28/2023	10/23/2026	
98459LAA1	YALE UNIV MTN BE			1,2	1 A FE	200,000	94.6490	189,298	200,000	200,000					0.873	0.871	AO	369	1,746	06/02/2020	04/15/2025	
06368BGS1	BANK MONTREAL QUE LW TIER II		C	2	2 A FE	743,026	91.9920	694,540	755,000	746,134			698		3.803	3.985	JD	1,276	28,713	06/28/2019	12/15/2032	
29250NAL9	ENBRIDGE INC				2 A FE	114,649	98.6530	118,384	120,000	115,048			399		4.250	5.891	JD	425	2,550	09/29/2023	12/01/2026	
78016FZQ0	ROYAL BK CDA FR 3.875%050432				1 E FE	763,700	94.3630	802,086	850,000	764,379			680		3.875	5.462	MN	5,215		11/30/2023	05/04/2032	
78016FZT4	ROYAL BK CDA MTN 4.875%				1 E FE	179,577	100.2460	180,443	180,000	179,702			126		4.875	5.022	JJ	4,119	3,656	07/18/2023	01/12/2026	
78016FZW7	ROYAL BK CDA SUSTAINABL				1 E FE	448,641	101.0770	454,847	450,000	448,972			331		4.900	5.024	JJ	10,351	11,025	01/10/2023	01/12/2028	
89114TZD7	TORONTO DOMINION BANK				1 E FE	119,903	91.8070	123,939	135,000	123,289			3,386		1.200	5.113	JD	126	1,620	03/28/2023	06/03/2026	
225401BE7	UBS GROUP AG 144A				1 G FE	750,000	104.3150	782,363	750,000	750,000					6.246	6.327	MS	12,882		09/18/2023	09/22/2029	
05565QDN5	BP CAP MKTS P L C			1,2	1 F FE	766,356	96.1480	812,451	845,000	783,588			14,517		3.279	5.539	MS	7,850	27,708	10/21/2022	09/19/2027	
639057AK4	NATWEST GROUP PLC				1 G FE	384,000	102.5190	393,673	384,000	384,000					5.808	5.876	MS	6,691	5,576	06/08/2023	09/13/2029	
822582BD3	SHELL INTERNATIONAL FIN BV			1	1 D FE	118,583	98.0310	117,637	120,000	119,272			510		3.250	3.744	MN	542	3,900	08/22/2022	05/11/2025	
1019999999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						34,701,160	X X X	34,849,599	35,885,000	34,833,318			122,121		X X X	X X X	X X X	416,139	1,088,170	X X X	X X X	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
02666BAA4	AMER HOMES 4 RENT TR 144A			4	1 A FE	83,352	96.9550	82,867	85,469	84,432			794		3.732	4.963	MON	266	3,190	09/12/2022	10/18/2052	
02665XAA7	AMER HOMES 4 RENT TR 2014-SFR3 144				1 A FE	232,847	98.0660	232,097	236,675	235,434			1,288		3.678	4.424	MON	725	8,705	08/31/2022	12/18/2036	
17326QAA1	CITIGROUP MTG LN TR 2018-RP1 144A			4	1 A	75,755	96.1180	74,825	77,847	77,068			637		3.000	4.739	MON	195	2,335	08/31/2022	09/25/2064	
12646XAW2	CSMC TRUST 2013-IVR3 144A			4	1 A	192,870	96.1120	181,159	188,488	191,710			(636)		3.407	2.151	MON	535	6,417	02/03/2020	05/25/2043	
29445FAH1	EQUIFIRST MTG LN TR 2003-2			4	1 A FM	29,241	97.8540	29,405	30,050	30,499			(375)		6.598	4.987	MON	83	1,225	12/05/2017	09/25/2033	
46641YAA1	JP MORGAN MTG TR 2014-2 144A			4	1 A	20,795	95.6610	19,788	20,685	20,690			(14)		3.000	2.880	MON	52	621	03/22/2018	06/25/2029	
595481AC6	MID-STATE CAPITAL 2005-1			4	2 B FE	9,383	99.5860	8,718	8,754	8,869			(122)		7.080	5.774	MON	52	617	10/06/2014	01/15/2040	
59980AAQ0	MILL CITY MTG LN TR 144A			4	1 A	173,450	95.4080	169,783	177,955	175,813		291	1,453		3.235	4.772	MON	480	5,663	08/26/2022	07/25/2059	
59980CAA1	MILL CITY MTG LN TR-144A			4	1 A	17,551	97.9350	16,511	16,859	16,880			(61)		2.750	0.725	MON	39	615	08/01/2019	01/25/2061	
64829EAA2	NEW RESI MTG LN TR 2015-2 144A			4	1 A FE	133,123	93.9940	120,632	128,340	132,652			(374)		3.750	2.613	MON	401	4,813	06/25/2019	08/25/2055	
64830GAB2	NEW RESI MTG TR-144A			4	1 A	199,103	95.0190	183,819	193,455	197,670			(269)		4.000	3.174	MON	645	7,738	05/16/2019	12/25/2057	
81746MAA8	SEQUOIA MTG TR 2015-4 144A			4	1 A	32,897	94.8820	30,884	32,550	32,771			(59)		3.000	2.539	MON	81	977	07/24/2019	11/25/2030	
86359LPF0	STRUCTURED ASSET MTG 2005-AR5			4	1 A FM	40,960	90.1190	38,665	42,904	46,366			993		5.970	3.278	MON	85	2,416	12/08/2017	07/19/2035	
89169DAA9	TOWD PT MTG TR 144A			4	1 A	85,037	98.1800	86,540	88,144	87,141			2,062		2.750	7.163	MON	202	1,857	03/01/2023	07/25/2057	
92212KAD8	VDC 2021 144A			4	1 G FE	750,000	90.1350	676,013	750,000	750,000					2.165	2.179	MON	722	16,238	10/27/2021	10/15/2046	
1029999999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,076,364	X X X	1,951,706	2,078,175	2,087,995	291	5,317			X X X	X X X	X X X	4,563	63,427	X X X	X X X	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
03882KAA0	ARBOR MTF MTG SEC			4	1 A	66,267	92.7140	67,492	72,796	66,130			(1,084)		1.075	9.226	MON	30	790	08/25/2022	10/16/2054	
05493MAA2	BBCMS MTG TR 2021-C11			4	1 A	157,312	93.8880	160,132	170,557	162,726			3,977		0.752	4.784	MON	107	1,283	08/25/2022	09/17/2054	
07336DAW1	BBCMS MTG TR 2023-C20			4	1 A	1,314,983	104.2140	1,365,203	1,310,000	1,314,798			(185)		5.576	5.636	MON	6,087	24,349	08/29/2023	07/17/2056	
05598BAD1	BMO 2023-C5 MTG TR 2023-C5			4	1 A	1,304,375	105.3440	1,353,670	1,285,000	1,303,752			(624)		5.765	5.670	MON	6,174	24,695	08/24/2023	06/16/2056	
12530MAE5	CF HIPPOLYTA ISSUER LLC 2021-1 144A			4	1 E FE	747,258	89.3810	682,319	763,383	754,459			7,410		1.530	2.745	MON	519	11,487	01/17/2023	03/15/2061	
17324DAT1	CITIGRP COMLT MTG TR 2015-P1			4	1 A	179,851	96.9920	179,424	184,988	182,844			2,053		3.462	4.891	MON	534	6,404	08/23/2022	09/17/2048	
12593YBD4	COMM MTG TR			4	1 A	1,012,005	96.6250	1,038,341	1,074,609	1,041,624			27,648		3.495	6.939	MON	3,130	34,292	06/22/2023	02/12/2049	
12635QBFE	COMM MTG TR			4	1 A	91,878	96.5340	93,585	96,945	93,489			1,611		3.349	7.676	MON	271	1,353	07/05/2023	10/13/2048	
46590RAD1	JPMCC COMLT MTG SEC TR 2016-JP3			4	1 A	111,045	94.0720	113,382	120,527	111,106			61		2.627	3.802	MON	264	264	11/14/2023	08/17/2049	
46590LAS1	JPMDB COMLT MTG SEC TR 2016-C2			4	1 A	113,852	95.2850	115,24														

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO	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	F O R E I G N	Bond CHAR	Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
344928AD8 ...	FORD CR AUTO OWNER TR 2023-A 2			4	1.A FE	249,974	99.6300	249,075	250,000	250,025			51		4.650	4.743	MON	517	8,234	03/28/2023	02/15/2028
41285YAC9 ...	HARLEY-DAVIDSON MOTORCYCLE TRU			4	1.A FE	159,964	101.6160	162,586	160,000	160,125			161		5.690	5.802	MON	405	1,973	09/20/2023	08/15/2028
437927AC0 ...	HONDA AUTO RECE OW TR			4	1.A FE	179,971	100.4680	180,842	180,000	180,109			138		4.930	5.008	MON	394	4,807	05/23/2023	11/15/2027
44933DAD3 ...	HYUNDAI AUTO REC			4	1.A FE	152,262	100.4200	150,630	150,000	151,236			(1,026)		5.390	4.735	MON	359	8,085	01/09/2023	06/15/2027
47792DAC6 ...	JOHN DEERE OWNER TR 2023-B			4	1.A FE	179,970	100.8710	181,568	180,000	180,123			153		5.180	5.268	MON	414	4,325	06/21/2023	03/15/2028
59981AAC0 ...	MILL CITY MTG LN TR 144A			4	1.A	100,087	95.7830	98,301	102,628	101,265			770		3.250	4.669	MON	278	3,335	08/29/2022	10/25/2069
67422CAA0 ...	OASIS LLC 144A			4	1.F FE	125,266	99.1090	123,048	124,154	124,518			(417)		2.143	1.267	MON	118	2,661	01/13/2022	10/15/2033
69335PEK7 ...	PFS FIN CORP 2022-C 144A			4	1.A FE	176,070	97.9970	176,395	180,000	176,668			599		3.890	4.576	MON	311	4,668	05/02/2023	05/17/2027
89238FAD5 ...	TOYOTA AT REC OWN TR 2022-B 202609			4	1.A FE	246,104	98.0060	245,015	250,000	248,702			1,841		2.930	3.803	MON	326	7,325	08/24/2022	09/15/2026
1049999999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,575,601	X X X	3,460,899	3,591,182	3,591,647		9,690			X X X	X X X	X X X	5,357	85,277	X X X	X X X
1109999999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						45,996,115	X X X	45,982,892	47,331,356	46,214,116	291	188,111			X X X	X X X	X X X	444,527	1,352,440	X X X	X X X
Hybrid Securities - Issuer Obligations																					
172967MV0 ...	CITIGROUP INC				3.A FE	701,600	88.5320	708,256	800,000	705,116		3,516			3.875	10.516	FMAN	3,703		11/29/2023	02/19/2026
949746TD3 ...	WELLS FARGO & CO TIER I PERP GLBL				2.B FE	752,165	92.3960	785,366	850,000	753,107		594			3.900	4.559	MJSD	1,473	33,150	05/23/2022	12/15/2070
1219999999 Subtotal - Hybrid Securities - Issuer Obligations						1,453,765	X X X	1,493,622	1,650,000	1,458,223		4,110			X X X	X X X	X X X	5,176	33,150	X X X	X X X
1309999999 Subtotal - Hybrid Securities						1,453,765	X X X	1,493,622	1,650,000	1,458,223		4,110			X X X	X X X	X X X	5,176	33,150	X X X	X X X
Exchange Traded Funds as Identified by the SVO																					
78464A474 ...	SPDR SERIES TRUST				2.A YE	4,855,077	29.7800	4,687,551		4,687,551	62,962						N/A		190,064	10/31/2022	
1619999999 Subtotal - Exchange Traded Funds as Identified by the SVO						4,855,077	X X X	4,687,551		4,687,551	62,962				X X X	X X X	X X X		190,064	X X X	X X X
2419999999 Subtotals - Issuer Obligations						57,380,139	X X X	57,344,382	59,120,000	57,516,229	195	128,931			X X X	X X X	X X X	634,557	1,428,449	X X X	X X X
2429999999 Subtotals - Residential Mortgage-Backed Securities						40,644,566	X X X	32,697,590	31,279,183	33,994,318	291	(1,216,040)			X X X	X X X	X X X	194,687	1,982,426	X X X	X X X
2439999999 Subtotals - Commercial Mortgage-Backed Securities						6,029,011	X X X	6,104,670	6,178,693	6,092,071		55,210			X X X	X X X	X X X	19,526	126,153	X X X	X X X
2449999999 Subtotals - Other Loan-Backed and Structured Securities						3,575,601	X X X	3,460,899	3,591,182	3,591,647		9,690			X X X	X X X	X X X	5,357	85,277	X X X	X X X
2459999999 Subtotals - SVO Identified Funds						4,855,077	X X X	4,687,551		4,687,551	62,962				X X X	X X X	X X X		190,064	X X X	X X X
2509999999 Total Bonds						112,484,394	X X X	104,295,092	100,169,058	105,881,816	63,448	(1,022,209)			X X X	X X X	X X X	854,127	3,812,369	X X X	X X X

1.	Line	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:														
	Number	1A	1A	62,301,920	1B	1B	1C	1D	1,706,162	1E	9,051,390	1F	4,171,516	1G	8,699,036	
		1B	2A	10,463,719	2B	5,013,410	2C	3,769,547								
		1C	3A	705,116	3B		3C									
		1D	4A		4B		4C									
		1E	5A		5B		5C									
		1F	6													

SCHEDULE D - PART 2 - SECTION 1
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	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 (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
4509999999 Total Preferred Stocks								... X X X ...	.....										.... X X X	. X X X .

NONE

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

SCHEDULE D - PART 2 - SECTION 2
Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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 B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																	
00287Y109	ABBVIE INC			10,211.000	1,582,399	154.970	1,582,399	1,402,680		51,387		10,342		10,342		02/17/2023	
009158106	AIR PRODS & CHEMS INC			1,287.000	352,381	273.800	352,381	373,868				(21,488)		(21,488)		02/17/2023	
03076C106	AMERIPRISE FINL INC			3,243.000	1,231,789	379.830	1,231,789	966,297		16,004		151,582		151,582		02/17/2023	
032654105	ANALOG DEVICES INC			4,452.000	883,989	198.560	883,989	731,925		15,315		108,902		108,902		02/17/2023	
037833100	APPLE INC			9,097.000	1,751,445	192.530	1,751,445	1,244,896		8,030		464,169		464,169		02/17/2023	
11135F101	BROADCOM INC COM			2,238.000	2,498,168	1,116.250	2,498,168	1,291,999		41,664		1,179,191		1,179,191		02/17/2023	
12514G108	CDW CORP			4,013.000	912,235	227.320	912,235	796,028		9,591		135,137		135,137		02/17/2023	
166764100	CHEVRON CORP NEW			8,323.000	1,241,459	149.160	1,241,459	1,225,099		47,793		(210,384)		(210,384)		02/17/2023	
172908105	CINTAS CORP			826.000	497,797	602.660	497,797	375,879		2,817		109,425		109,425		06/06/2023	
22160K105	COSTCO WHSL CORP NEW			635.000	419,151	660.080	419,151	332,548	9,525	2,258		111,520		111,520		02/17/2023	
191216100	DOVER CORP			7,575.000	446,395	58.930	446,395	461,228		13,938		(19,008)		(19,008)		02/17/2023	
277432100	EASTMAN CHEM CO			1,484.000	133,293	89.820	133,293	130,721	1,202	3,517		2,572		2,572		02/17/2023	
29444U700	EQUINIX INC			622.000	500,953	805.390	500,953	481,215		2,650		19,738		19,738		11/03/2023	
369550108	GENERAL DYNAMICS CORP			2,447.000	635,412	259.670	635,412	584,624		6,292		50,789		50,789		12/06/2023	
437076102	HOME DEPOT INC			3,620.000	1,254,511	346.550	1,254,511	1,164,019		30,263		100,034		100,034		02/17/2023	
452308109	ILLINOIS TOOL WKS INC			2,557.000	669,781	261.940	669,781	583,885	3,580	11,200		75,460		75,460		03/03/2023	
46625H100	JPMORGAN CHASE & CO			7,586.000	1,290,379	170.100	1,290,379	990,598		26,174		243,515		243,515		02/17/2023	
512807108	LAM RESEARCH CORP			296.000	231,845	783.260	231,845	212,666	592	592		19,179		19,179		08/01/2023	
532457108	LILLY ELI & CO			3,631.000	2,116,583	582.920	2,116,583	1,066,175		15,345		843,245		843,245		02/17/2023	
539830109	LOCKHEED MARTIN CORP			939.000	425,592	453.240	425,592	432,781		11,409		(21,003)		(21,003)		02/17/2023	
571748102	MARSH & MCLENNAN COS INC			6,946.000	1,316,059	189.470	1,316,059	1,207,771		13,519		109,613		109,613		09/05/2023	
580135101	MCDONALDS CORP			5,192.000	1,539,480	296.510	1,539,480	1,375,887		30,534		148,185		148,185		06/06/2023	
58933Y105	MERCK & CO INC NEW			10,040.000	1,094,561	109.020	1,094,561	1,080,573	7,731	22,645		(10,170)		(10,170)		05/08/2023	
594918104	MICROSOFT CORP			9,442.000	3,550,570	376.040	3,550,570	2,445,077		22,356		1,048,691		1,048,691		10/04/2023	
609207105	MONDELEZ INTL INC			11,939.000	864,742	72.430	864,742	775,855	5,074	15,652		80,061		80,061		03/03/2023	
620076307	MOTOROLA SOLUTIONS INC			5,499.000	1,721,682	313.090	1,721,682	1,476,044	5,133	13,528		236,725		236,725		12/06/2023	
666807102	NORTHROP GRUMMAN CORP			380.000	177,893	468.140	177,893	176,196		2,419		1,698		1,698		02/17/2023	
701094104	PARKER HANNIFIN CORP			3,345.000	1,541,042	460.700	1,541,042	1,205,082		11,612		344,601		344,601		12/06/2023	
704326107	PAYCHEX INC			8,641.000	1,029,230	119.110	1,029,230	1,004,856		25,757		30,893		30,893		02/17/2023	
713448108	PEPSICO INC			5,769.000	979,807	169.840	979,807	980,251		23,890		(35,640)		(35,640)		02/17/2023	
718546104	PHILLIPS 66			1,727.000	229,933	133.140	229,933	216,304				13,629		13,629		12/06/2023	
693475105	PNC FINL SVCS GROUP INC			1,699.000	263,090	154.850	263,090	273,170		7,925		(9,647)		(9,647)		02/17/2023	
742718109	PROCTER & GAMBLE CO			3,706.000	543,077	146.540	543,077	544,145		11,904		6,521		6,521		02/17/2023	
74340W103	PROLOGIS INC			1,710.000	227,943	133.300	227,943	218,953		5,951		8,990		8,990		02/17/2023	
747525103	QUALCOMM INC			3,428.000	495,792	144.630	495,792	443,572		1,330		52,219		52,219		12/06/2023	
828806109	SIMON PPTY GROUP INC NEW			1,639.000	233,787	142.640	233,787	216,305		3,114		17,482		17,482		12/06/2023	
842587107	SOUTHERN CO			14,228.000	997,667	70.120	997,667	973,082		38,874		20,937		20,937		02/17/2023	
855244109	STARBUCKS CORP			7,674.000	736,781	96.010	736,781	811,384		14,600		(72,069)		(72,069)		02/17/2023	
863667101	STRYKER CORP			1,668.000	499,499	299.460	499,499	469,437	1,334	2,007		30,063		30,063		09/05/2023	
91324P102	UNITEDHEALTH GROUP INC			1,927.000	1,014,508	526.470	1,014,508	906,566		14,048		42,215		42,215		02/17/2023	
91913Y100	VALERO ENERGY CORP NEW			7,066.000	918,580	130.000	918,580	805,841		24,016		(12,781)		(12,781)		08/01/2023	
925652109	VICI PPTYS INC			17,042.000	543,299	31.880	543,299	579,144	7,072	21,243		(34,522)		(34,522)		03/03/2023	
92826C839	VISA INC			3,517.000	915,651	260.350	915,651	837,027		3,032		78,624		78,624		09/05/2023	
94106L109	WASTE MGMT INC DEL			891.000	159,578	179.100	159,578	136,097		2,033		23,481		23,481		02/17/2023	
92939U106	WEC ENERGY GROUP INC COM			3,703.000	311,682	84.170	311,682	353,651		10,803		(32,721)		(32,721)		02/17/2023	
806857108	SCHLUMBERGER LTD		C	7,187.000	374,011	52.040	374,011	425,357	1,797	920		(51,346)		(51,346)		09/05/2023	
G1151C101	ACCENTURE PLC IRELAND		C	3,485.000	1,222,921	350.910	1,222,921	1,008,826		11,873		240,124		240,124		06/06/2023	
G29183103	EATON CORP PLC		C	7,768.000	1,870,683	240.820	1,870,683	1,403,067		19,619		473,936		473,936		11/10/2023	
5019999999 Subtotal - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					44,449,105	X X X	44,449,105	37,198,651	43,040	691,443		6,102,709		6,102,709		X X X	X X X
5109999999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					44,449,105	X X X	44,449,105	37,198,651	43,040	691,443		6,102,709		6,102,709		X X X	X X X
Mutual Funds - Designation Assigned by the SVO																	
46434G103	ISHARES INC			25,500.000	1,289,790	50.580	1,289,790	1,299,727		37,234		(9,937)		(9,937)		01/30/2023	1
5319999999 Subtotal - Mutual Funds - Designation Assigned by the SVO					1,289,790	X X X	1,289,790	1,299,727		37,234		(9,937)		(9,937)		X X X	X X X
Mutual Funds - Designation Not Assigned by the SVO																	
19766J623	COLUMBIA FDS SER TR II MASS			414,067.962	3,933,646	9.500	3,933,646	6,237,014		162,858		(436,534)		(436,534)		12/15/2023	
46428R107	ISHARES S&P GSCI COMMODITY I			113,636.000	2,279,538	20.060	2,279,538	2,602,355				(322,817)		(322,817)		09/14/2023	

SCHEDULE D - PART 2 - SECTION 2
Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	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 B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
464287622	ISHARES TR .....	.....	.....	42,039.000	11,025,148	262.260	11,025,148	7,710,930	.....	144,663	.....	2,153,780	.....	2,153,780	.....	02/21/2023	.....
464287655	ISHARES TR .....	.....	.....	16,366.000	3,284,820	200.710	3,284,820	3,662,673	.....	44,223	.....	431,244	.....	431,244	.....	07/07/2021	.....
470258765	JAMES ALPHA FDS TR .....	.....	.....	533,795.001	5,252,543	9.840	5,252,543	5,536,809	.....	264,283	.....	45,191	.....	45,191	.....	12/27/2023	.....
66263L791	NORTH SQUARE INVESTMENTS TRUST .....	.....	.....	852,573.774	7,562,329	8.870	7,562,329	7,933,770	.....	317,804	.....	40,003	.....	40,003	.....	12/26/2023	.....
66263L882	NORTH SQUARE INVESTMENTS TRUST .....	.....	.....	720,221.889	14,080,338	19.550	14,080,338	14,281,530	.....	549,123	.....	903,827	.....	903,827	.....	12/26/2023	.....
808524201	SCHWAB STRATEGIC TR .....	.....	.....	223,746.000	12,619,274	56.400	12,619,274	7,202,813	.....	175,663	.....	2,486,756	.....	2,486,756	.....	02/21/2023	.....
78462F103	SPDR S&P 500 ETF TR .....	.....	.....	14,718.000	6,995,613	475.310	6,995,613	6,395,666	28,054	32,933	.....	599,946	.....	599,946	.....	07/18/2023	.....
922908363	VANGUARD INDEX FDS .....	.....	.....	12,144.000	5,304,499	436.800	5,304,499	5,061,261	.....	39,997	.....	243,238	.....	243,238	.....	07/18/2023	.....
922040100	VANGUARD INSTL INDEX FD .....	.....	.....	21,106.730	8,305,076	393.480	8,305,076	6,399,995	.....	119,752	.....	1,447,778	.....	1,447,778	.....	12/28/2023	.....
92206C680	VANGUARD RUSSELL 1000 GROWTH .....	.....	.....	39,743.000	3,100,749	78.020	3,100,749	2,721,034	.....	21,926	.....	910,115	.....	910,115	.....	10/31/2022	.....
92206C649	VANGUARD SCOTTSDALE FDS .....	.....	.....	3,998.000	546,047	136.580	546,047	429,129	.....	11,022	.....	59,210	.....	59,210	.....	11/17/2020	.....
92206C664	VANGUARD SCOTTSDALE FDS .....	.....	.....	43,207.000	3,504,088	81.100	3,504,088	3,133,036	.....	50,721	.....	463,611	.....	463,611	.....	12/08/2020	.....
92206C714	VANGUARD SCOTTSDALE FDS .....	.....	.....	34,317.000	2,489,355	72.540	2,489,355	2,359,956	.....	50,034	.....	216,082	.....	216,082	.....	03/21/2023	.....
92206C730	VANGUARD SCOTTSDALE FDS .....	.....	.....	55,080.000	11,949,055	216.940	11,949,055	7,691,323	.....	167,366	.....	2,330,047	.....	2,330,047	.....	02/21/2023	.....
5329999999 Subtotal - Mutual Funds - Designation Not Assigned by the SVO .....	.....	.....	.....	.....	102,232,118	X X X ..	102,232,118	89,359,294	28,054	2,152,368	.....	11,571,477	.....	11,571,477	.....	X X X ..	X X X ..
5409999999 Subtotal - Mutual Funds .....	.....	.....	.....	.....	103,521,908	X X X ..	103,521,908	90,659,021	28,054	2,189,602	.....	11,561,540	.....	11,561,540	.....	X X X ..	X X X ..
Exchange Traded Funds		.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
46434G822	ISHARES INC .....	.....	.....	22,181.000	1,422,689	64.140	1,422,689	1,298,977	.....	28,951	.....	123,712	.....	123,712	.....	01/30/2023	.....
464287200	ISHARES TR CORE S&P500 ETF .....	.....	.....	15,743.000	7,519,329	477.630	7,519,329	7,132,072	.....	61,591	.....	387,257	.....	387,257	.....	09/14/2023	.....
5819999999 Subtotal - Exchange Traded Funds .....	.....	.....	.....	.....	8,942,018	X X X ..	8,942,018	8,431,049	.....	90,542	.....	510,969	.....	510,969	.....	X X X ..	X X X ..
Parent, Subsidiaries and Affiliates - Other		.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
76205#109	RENAISSANCE HOLDING COMPANY .....	.....	.....	563.000	6,656,052	11,822.480	6,656,052	5,630,000	.....	.....	.....	381,856	.....	381,856	.....	06/01/2017	.....
36193*101	THE 4100 GROUP .....	.....	.....	1,500.000	33,983,453	22,655.635	33,983,453	34,750,000	.....	.....	.....	(2,289,141)	.....	(2,289,141)	.....	02/13/2015	.....
5929999999 Subtotal - Parent, Subsidiaries and Affiliates - Other .....	.....	.....	.....	.....	40,639,505	X X X ..	40,639,505	40,380,000	.....	.....	.....	(1,907,285)	.....	(1,907,285)	.....	X X X ..	X X X ..
5979999999 Subtotal - Parent, Subsidiaries and Affiliates .....	.....	.....	.....	.....	40,639,505	X X X ..	40,639,505	40,380,000	.....	.....	.....	(1,907,285)	.....	(1,907,285)	.....	X X X ..	X X X ..
5989999999 Total Common Stocks .....	.....	.....	.....	.....	197,552,536	X X X ..	197,552,536	176,668,721	71,094	2,971,587	.....	16,267,933	.....	16,267,933	.....	X X X ..	X X X ..
5999999999 Total Preferred and Common Stocks .....	.....	.....	.....	.....	197,552,536	X X X ..	197,552,536	176,668,721	71,094	2,971,587	.....	16,267,933	.....	16,267,933	.....	X X X ..	X X X ..

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

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
36179VTY6	GNMA PASS-THRU M SINGLE FAMILY		06/14/2023	US Bank	X X X	1,180,629	1,265,666	2,338
36179WG51	GNMA PASS-THRU M SINGLE FAMILY		06/12/2023	US Bank	X X X	961,326	1,030,740	1,904
36179XFE1	GNMA PASS-THRU M SINGLE FAMILY		09/07/2023	US Bank	X X X	844,873	965,742	1,610
36179XQQ2	GNMA PASS-THRU M SINGLE FAMILY		09/07/2023	US Bank	X X X	985,684	1,205,499	1,339
36179XVM5	GNMA PASS-THRU M SINGLE FAMILY		07/14/2023	US Bank	X X X	1,614,953	1,853,937	2,446
912810TN8	UNITED STATES TREAS BDS		12/29/2023	US Bank	X X X	13,739,694	14,190,000	76,185
91282CGR6	UNITED STATES TREAS NTS		07/17/2023	US Bank	X X X	3,528,439	3,470,000	16,609
91282CGT2	UNITED STATES TREAS NTS		07/17/2023	US Bank	X X X	2,823,115	2,875,000	31,323
91282CGU9	UNITED STATES TREAS NTS		11/21/2023	US Bank	X X X	422,744	430,000	3,636
91282CHD6	UNITED STATES TREAS NTS		05/31/2023	US Bank	X X X	2,238,774	2,245,000	261
91282CHH7	UNITED STATES TREAS NTS		12/29/2023	US Bank	X X X	1,214,219	1,230,000	18,523
91282CJC6	UNITED STATES TREAS NTS		10/26/2023	US Bank	X X X	1,464,571	1,475,000	2,237
91282CJF9	UNITED STATES TREAS NTS		10/26/2023	US Bank	X X X	366,183	365,000	
91282CJJ1	UNITED STATES TREAS NTS		11/09/2023	US Bank	X X X	2,280,149	2,305,000	
91282CDC2	UNITED STATES TREAS NTS TIPS		11/21/2023	US Bank	X X X	500,252	475,000	69
0109999999 Subtotal - Bonds - U.S. Governments						34,165,605	35,381,583	158,480
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3137FMD74	FHLMC REMIC K-J24		03/02/2023	US Bank	X X X	122,288	130,615	61
3137H5FY8	FHLMC REMIC SEIRES		06/02/2023	US Bank	X X X	264,833	291,929	82
3137FTFU6	FHLMC REMIC SERIES		10/04/2023	US Bank	X X X	72,194		1,823
3137FCLF9	FHLMC REMIC SERIES K-071		07/03/2023	US Bank	X X X	159,976		4,148
3137FPHP3	FHLMC REMIC SERIES K-098		05/30/2023	US Bank	X X X	334,726		177
3137FTQW0	FHLMC REMIC SERIES K-J29		06/02/2023	US Bank	X X X	148,900	154,827	19
3137F9ZE4	FHLMC REMIC SERIES K-J33		05/22/2023	US Bank	X X X	183,905	203,245	213
3137H8B42	FHLMC REMIC SERIES K-J40		03/01/2023	Bank of America	X X X	98,882	104,207	49
3137FL6W9	FHLMC SERIES K-W08		11/01/2023	US Bank	X X X	354,318		1,618
3133BPZW1	FHLMC UMBS 30Y FIXED		07/03/2023	US Bank	X X X	861,184	893,721	1,341
3136AQSZ4	FNMA REMIC TRUST		04/20/2023	US Bank	X X X	140,922	146,729	187
3136ARTE8	FNMA REMIC TRUST		05/03/2023	US Bank	X X X	351,935	372,252	176
3136ARXR4	FNMA REMIC TRUST		11/21/2023	US Bank	X X X	247,324	263,875	321
3136AQC99	FNMA REMIC TRUST 2015-M17		07/19/2023	US Bank	X X X	251,842	262,903	488
3136AQV80	FNMA REMIC TRUST 2016-M1		04/24/2023	US Bank	X X X	97,355	101,205	209
3136BCB82	FNMA REMIC TRUST 2020-M52		08/22/2023	US Bank	X X X	151,229	165,355	97
3136BG3B5	FNMA REMIC TRUST 2021-M3G		03/28/2023	US Bank	X X X	100,204	106,991	105
3140XLMY1	FNMA SUPER LNG 30 YEAR		09/01/2023	US Bank	X X X	1,524,999	1,550,682	3,080
3140A04E6	FNMA UMBS LNG 30 YEAR		11/01/2023	US Bank	X X X	820,535	834,089	1,668
3140MSU52	FNMA UMBS LNG 30 YEAR		07/03/2023	US Bank	X X X	1,315,435	1,334,331	2,224
3140N2L66	FNMA UMBS LNG 30 YEAR		09/07/2023	US Bank	X X X	850,705	928,305	1,341
302617AU9	FRESB MTG TR 2016-SB16		07/11/2023	US Bank	X X X	138,420	147,795	130
0909999999 Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						8,592,111	7,993,056	19,557
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287YAY5	ABBVIE INC		07/31/2023	US Bank	X X X	123,843	130,000	901
00111LAB5	AFG ABS I LLC 2023-1 144A		03/01/2023	US Bank	X X X	164,987	165,000	
01627AA6	ALIGNED DT CEN ISS LLC 144A		12/07/2023	US Bank	X X X	92,776	105,000	123
03027XBZ2	AMERICAN TOWER CORP		08/31/2023	US Bank	X X X	838,270	840,000	23,994
03236YAB1	AMUR EQUIP FIN RECEIVABLES 144A		06/22/2023	US Bank	X X X	134,980	135,000	
04636NAH6	ASTRAZENECA FINANCE LLC		08/31/2023	US Bank	X X X	841,772	840,000	228
06051GHQ5	BANK AMER CORP		01/27/2023	US Bank	X X X	816,915	865,000	16,615
06051GHT9	BANK AMER CORP		08/31/2023	US Bank	X X X	275,263	290,000	3,246
06051GLE7	BANK AMERICA CORP		01/17/2023	US Bank	X X X	900,000	900,000	
07336DAW1	BBCMS MTG TR 2023-C20		08/29/2023	US Bank	X X X	1,314,983	1,310,000	5,490
055988AD1	BMO 2023-C5 MTG TR 2023-C5		08/24/2023	US Bank	X X X	1,304,375	1,285,000	5,556

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
05592XAD2 ...	BMW VEH OWNER TR 2023-A		07/11/2023	US Bank	X X X	89,984	90,000	
14040HBK0 ...	CAPITAL ONE FINL CORP		08/31/2023	US Bank	X X X	121,651	130,000	501
14040HDA0 ...	CAPITAL ONE FINL CORP GLBL NT 6.37		08/09/2023	US Bank	X X X	953,677	950,000	10,602
12530MAE5 ...	CF HIPPOLYTA ISSUER LLC 20211 144A		01/17/2023	US Bank	X X X	125,125	141,847	24
161175CJ1 ...	CHARTER COMMUNICATIONS OPER		06/27/2023	US Bank	X X X	657,728	750,000	8,067
172967KY6 ...	CITIGROUP INC		09/29/2023	US Bank	X X X	235,763	255,000	3,672
172967LW9 ...	CITIGROUP INC		01/27/2023	US Bank	X X X	825,547	865,000	9,595
12666DAC5 ...	CNH EQUIP TR 2023-B		09/19/2023	US Bank	X X X	159,979	160,000	
12593YBD4 ...	COMM MTG TR		06/22/2023	US Bank	X X X	221,072	233,611	549
12635QBF6 ...	COMM MTG TR		07/05/2023	US Bank	X X X	91,878	96,945	54
126650DS6 ...	CVS HEALTH CORP		07/18/2023	US Bank	X X X	134,744	135,000	1,242
254709AS7 ...	DISCOVER FINL SVCS		02/16/2023	US Bank	X X X	839,368	800,000	12,209
26441CBW4 ...	DUKE ENERGY CORP NEW		11/02/2023	US Bank	X X X	389,540	400,000	8,222
316773DJ6 ...	FIFTH THIRD BANCORP SR GLBL NT 28		04/11/2023	US Bank	X X X	859,894	850,000	24,932
344928AD8 ...	FORD CR AUTO OWNER TR 2023-A 2		03/28/2023	US Bank	X X X	249,974	250,000	
38141GZU1 ...	GOLDMAN SACHS GROUP INC		02/14/2023	US Bank	X X X	1,211,463	1,250,000	26,923
41285YAC9 ...	HARLEY-DAVIDSON MOTORCYCLE TRU		09/20/2023	US Bank	X X X	159,964	160,000	
437927AC0 ...	HONDA AUTO RECE OW TR		05/23/2023	US Bank	X X X	179,971	180,000	
44644MAJ0 ...	HUNTINGTON NATIONAL BANK MARYL		02/16/2023	US Bank	X X X	1,223,820	1,200,000	17,515
44933DAD3 ...	HYUNDAI AUTO REC		01/09/2023	US Bank	X X X	152,262	150,000	584
477920AC6 ...	JOHN DEERE OWNER TR 2023-B		06/21/2023	US Bank	X X X	179,970	180,000	
46647PBJ4 ...	JP MORGAN CHASE BANK NA		02/16/2023	US Bank	X X X	669,690	700,000	12,842
46590RAD1 ...	JPMCC COML MTG SEC TR 2016-JP3		11/14/2023	US Bank	X X X	111,045	120,527	132
46590LAS1 ...	JPMDB COML MTG SEC TR 2016-C2		01/30/2023	US Bank	X X X	117,671	125,000	
46647PCZ7 ...	JPMORGAN CHASE & CO		03/30/2023	US Bank	X X X	240,154	245,000	3,424
49327M3F9 ...	KEYBANK NATIONAL ASSOCIATION SR GL		04/11/2023	US Bank	X X X	860,355	865,000	20,803
534187BK4 ...	LINCOLN NATL CORP IND		11/30/2023	US Bank	X X X	439,451	525,000	6,892
55279HAW0 ...	MANUFACTURERS & TRADERS TR CO SR N		04/11/2023	US Bank	X X X	877,176	930,000	9,228
571903AS2 ...	MARRIOTT INTL INC NEW		09/29/2023	US Bank	X X X	102,933	110,000	1,031
30303M8H8 ...	META PLATFORMS INC		01/27/2023	US Bank	X X X	1,227,904	1,325,000	24,373
6174468C6 ...	MORGAN STANLEY		03/28/2023	US Bank	X X X	122,485	125,000	931
61691YAA9 ...	MORGAN STANLEY CAP TR 2021-L5		04/03/2023	US Bank	X X X	56,714	62,513	12
61747YEZ4 ...	MORGAN STANLEY FR		07/31/2023	US Bank	X X X	118,817	120,000	67
61747YFA8 ...	MORGAN STANLEY FR 5.123%020129		02/14/2023	US Bank	X X X	1,241,400	1,250,000	4,803
713448FR4 ...	PEPSICO INC		02/13/2023	US Bank	X X X	1,023,627	1,025,000	
69335PEK7 ...	PFS FIN CORP 2022-C 144A		05/02/2023	US Bank	X X X	176,070	180,000	370
693475BS3 ...	PNC FINL SVCS GROUP INC		08/15/2023	US Bank	X X X	675,000	675,000	
828807DQ7 ...	SIMON PPTY GROUP LP		11/02/2023	US Bank	X X X	534,656	715,000	4,960
87165BAL7 ...	SYNCHRONY FINL		08/31/2023	US Bank	X X X	123,097	135,000	430
87264ABU8 ...	T MOBILE USA INC		09/29/2023	US Bank	X X X	138,849	150,000	1,838
89169DAA9 ...	TOWD PT MTG TR 144A		03/01/2023	US Bank	X X X	131,446	136,368	
91159HJM3 ...	US BANCORP		06/07/2023	US Bank	X X X	575,000	575,000	
95000U3A9 ...	WELLS FARGO & CO		04/11/2023	US Bank	X X X	869,730	880,000	9,167
949746SH5 ...	WELLS FARGO & CO NEW		03/28/2023	US Bank	X X X	121,404	130,000	1,701
95000FAS5 ...	WELLS FARGO COML TR 2016-C35		11/14/2023	US Bank	X X X	184,459	198,953	222
29250NAL9 ...	ENBRIDGE INC	C	09/29/2023	US Bank	X X X	114,649	120,000	1,728
78016FZQ0 ...	ROYAL BK CDA FR 3.875%050432	C	11/30/2023	US Bank	X X X	763,700	850,000	2,745
78016FZT4 ...	ROYAL BK CDA MTN 4.875%	C	07/18/2023	US Bank	X X X	179,577	180,000	33
78016FZW7 ...	ROYAL BK CDA SUSTAINABL	C	01/10/2023	US Bank	X X X	448,641	450,000	
89114TZD7 ...	TORONTO DOMINION BANK	C	03/28/2023	US Bank	X X X	119,903	135,000	527
225401BE7 ...	UBS GROUP AG 144A	C	09/18/2023	US Bank	X X X	750,000	750,000	
639057AK4 ...	NATWEST GROUP PLC	C	06/08/2023	US Bank	X X X	384,000	384,000	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					29,371,141	30,264,765	289,103

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - Hybrid Securities								
172967MV0	CITIGROUP INC		11/29/2023	US Bank	X X X	701,600	800,000	1,119
1309999999	Subtotal - Bonds - Hybrid Securities					701,600	800,000	1,119
2509999997	Subtotal - Bonds - Part 3					72,830,457	74,439,404	468,259
2509999998	Summary item from Part 5 for Bonds					44,773,616	46,278,086	286,088
2509999999	Subtotal - Bonds					117,604,073	120,717,490	754,347
4509999998	Summary Item from Part 5 for Preferred Stocks					427,032	X X X	
4509999999	Subtotal - Preferred Stocks					427,032	X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								
00287Y109	ABBVIE INC		02/17/2023	US Bank	6,123.000	911,395	X X X	
009158106	AIR PRODS & CHEMS INC		02/17/2023	US Bank	1,513.000	442,288	X X X	
03076C106	AMERIPRISE FINL INC		02/17/2023	US Bank	1,941.000	674,803	X X X	
032654105	ANALOG DEVICES INC		02/17/2023	US Bank	3,126.000	557,583	X X X	
037833100	APPLE INC		02/17/2023	US Bank	5,455.000	814,071	X X X	
11135F101	BROADCOM INC COM		02/17/2023	US Bank	1,900.000	1,129,990	X X X	
12514G108	CDW CORP		02/17/2023	US Bank	2,830.000	565,838	X X X	
166764100	CHEVRON CORP NEW		02/17/2023	US Bank	4,990.000	853,602	X X X	
172908105	CINTAS CORP		06/06/2023	US Bank	704.000	333,275	X X X	
22160K105	COSTCO WHSL CORP NEW		02/17/2023	US Bank	376.000	189,397	X X X	
191216100	DOVER CORP		02/17/2023	US Bank	4,541.000	272,410	X X X	
277432100	EASTMAN CHEM CO		02/17/2023	US Bank	1,662.000	146,615	X X X	
29444U700	EQUINIX INC		11/03/2023	US Bank	622.000	481,215	X X X	
369550108	GENERAL DYNAMICS CORP		12/06/2023	US Bank	2,547.000	607,781	X X X	
437076102	HOME DEPOT INC		02/17/2023	US Bank	2,168.000	695,848	X X X	
452308109	ILLINOIS TOOL WKS INC		03/03/2023	US Bank	1,854.000	439,450	X X X	
46625H100	JPMORGAN CHASE & CO		02/17/2023	US Bank	4,549.000	639,601	X X X	
512807108	LAM RESEARCH CORP		08/01/2023	MORGAN STANLEY CO	296.000	212,666	X X X	
532457108	LILLY ELI & CO		02/17/2023	US Bank	2,174.000	740,309	X X X	
539830109	LOCKHEED MARTIN CORP		02/17/2023	US Bank	559.000	261,729	X X X	
571748102	MARSH & MCLENNAN COS INC		09/05/2023	US Bank	4,750.000	843,051	X X X	
580135101	MCDONALDS CORP		06/06/2023	US Bank	3,349.000	905,609	X X X	
58933Y105	MERCK & CO INC NEW		05/08/2023	US Bank	7,404.000	812,267	X X X	
594918104	MICROSOFT CORP		10/04/2023	US Bank	6,717.000	1,848,369	X X X	
609207105	MONDELEZ INTL INC		03/03/2023	US Bank	8,341.000	544,874	X X X	
620076307	MOTOROLA SOLUTIONS INC		12/06/2023	US Bank	3,686.000	1,017,729	X X X	
666807102	NORTHROP GRUMMAN CORP		02/17/2023	US Bank	460.000	213,560	X X X	
701094104	PARKER HANNIFIN CORP		12/06/2023	US Bank	2,689.000	1,005,545	X X X	
704326107	PAYCHEX INC		02/17/2023	US Bank	6,282.000	725,730	X X X	
713448108	PEPSICO INC		02/17/2023	US Bank	3,456.000	597,580	X X X	
718546104	PHILLIPS 66		12/06/2023	US Bank	1,727.000	216,304	X X X	
693475105	PNC FINL SVCS GROUP INC		02/17/2023	US Bank	1,626.000	261,208	X X X	
742718109	PROCTER & GAMBLE CO		02/17/2023	US Bank	2,218.000	311,035	X X X	
74340W103	PROLOGIS INC		02/17/2023	US Bank	1,750.000	224,077	X X X	
747525103	QUALCOMM INC		12/06/2023	US Bank	3,428.000	443,572	X X X	
828806109	SIMON PPTY GROUP INC NEW		12/06/2023	US Bank	1,639.000	216,305	X X X	
842587107	SOUTHERN CO		02/17/2023	US Bank	8,533.000	570,050	X X X	
855244109	STARBUCKS CORP		02/17/2023	US Bank	6,675.000	709,749	X X X	
863667101	STRYKER CORP		09/05/2023	US Bank	1,668.000	469,437	X X X	
91324P102	UNITEDHEALTH GROUP INC		02/17/2023	US Bank	1,151.000	560,873	X X X	
91913Y100	VALERO ENERGY CORP NEW		08/01/2023	US Bank	4,898.000	656,329	X X X	
925652109	VICI PPTYS INC		03/03/2023	US Bank	14,791.000	504,889	X X X	
92826C839	VISA INC		09/05/2023	US Bank	3,517.000	837,027	X X X	

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
94106L109	WASTE MGMT INC DEL .....	.....	02/17/2023 ..	US Bank	933.000	142,490	X X X .....	.....
92939U106	WEC ENERGY GROUP INC COM .....	.....	02/17/2023 ..	US Bank	2,217.000	205,075	X X X .....	.....
806857108	SCHLUMBERGER LTD	C	09/05/2023 ..	VARIOUS	7,187.000	425,357	X X X .....	.....
G1151C101	ACCENTURE PLC IRELAND	C	06/06/2023 ..	US Bank	2,887.000	823,227	X X X .....	.....
G29183103	EATON CORP PLC	C	11/10/2023 ..	US Bank	5,791.000	1,086,463	X X X .....	.....
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					28,147,647	X X X .....	.....
Common Stocks - Mutual Funds - Designations Assigned by the SVO								
46434G103	ISHARES INC .....	.....	01/30/2023 ..	MORGAN STANLEY CO	25,500.000	1,299,727	X X X .....	.....
5319999999	Subtotal - Common Stocks - Mutual Funds - Designations Assigned by the SVO					1,299,727	X X X .....	.....
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
19766J623	COLUMBIA FDS SER TR II MASS .....	.....	12/15/2023 ..	US Bank	46,838.475	462,858	X X X .....	.....
46428R107	ISHARES S&P GSCI COMMODITY I .....	.....	09/14/2023 ..	US Bank	113,636.000	2,602,355	X X X .....	.....
464287622	ISHARES TR .....	.....	02/21/2023 ..	US Bank	3,440.000	745,507	X X X .....	.....
470258765	JAMES ALPHA FDS TR .....	.....	12/27/2023 ..	US Bank	47,326.370	464,283	X X X .....	.....
66263L791	NORTH SQUARE INVESTMENTS TRUST .....	.....	12/26/2023 ..	US Bank	38,033.023	329,117	X X X .....	.....
66263L882	NORTH SQUARE INVESTMENTS TRUST .....	.....	12/26/2023 ..	US Bank	373,365.056	6,924,070	X X X .....	.....
808524201	SCHWAB STRATEGIC TR .....	.....	02/21/2023 ..	US Bank	13,346.000	632,958	X X X .....	.....
78462F103	SPDR S&P 500 ETF TR .....	.....	07/18/2023 ..	US Bank	14,718.000	6,395,666	X X X .....	.....
922908363	VANGUARD INDEX FDS .....	.....	07/18/2023 ..	US Bank	12,144.000	5,061,261	X X X .....	.....
922040100	VANGUARD INSTL INDEX FD .....	.....	12/28/2023 ..	US Bank	4,268.268	1,441,543	X X X .....	.....
92206C714	VANGUARD SCOTTSDALE FDS .....	.....	03/21/2023 ..	US Bank	13,664.000	898,196	X X X .....	.....
92206C730	VANGUARD SCOTTSDALE FDS .....	.....	02/21/2023 ..	US Bank	4,158.000	745,341	X X X .....	.....
5329999999	Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					26,703,155	X X X .....	.....
Common Stocks - Exchange Traded Funds								
46434G822	ISHARES INC .....	.....	01/30/2023 ..	MORGAN STANLEY CO	22,181.000	1,298,977	X X X .....	.....
464287200	ISHARES TR CORE S&P500 ETF .....	.....	09/14/2023 ..	US Bank	15,743.000	7,132,072	X X X .....	.....
5819999999	Subtotal - Common Stocks - Exchange Traded Funds					8,431,049	X X X .....	.....
5989999997	Subtotal - Common Stocks - Part 3					64,581,578	X X X .....	.....
5989999998	Summary Item from Part 5 for Common Stocks					4,927,322	X X X .....	.....
5989999999	Subtotal - Common Stocks					69,508,900	X X X .....	.....
5999999999	Subtotal - Preferred and Common Stocks					69,935,932	X X X .....	.....
6009999999	Totals					187,540,005	X X X	754,347

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
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
38378B7E3	GNMA CMO 2013		12/16/2023	PRINCIPAL RECEIPT	X X X	3,499	3,499	3,480	3,485		14		14		3,499				28	05/16/2046
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2023	PRINCIPAL RECEIPT	X X X	1,766	1,766	1,883	1,955		(188)		(188)		1,766				38	10/20/2044
36179VTY6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2023	PRINCIPAL RECEIPT	X X X	82,268	82,268	76,741			5,527		5,527		82,268				787	09/20/2050
36179WG51	GNMA PASS-THRU M SINGLE FAMILY		12/20/2023	PRINCIPAL RECEIPT	X X X	57,987	57,987	54,082			3,905		3,905		57,987				570	06/20/2051
36179XFE1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2023	PRINCIPAL RECEIPT	X X X	26,328	26,328	23,033			3,295		3,295		26,328				129	09/20/2052
36179XQQ2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2023	PRINCIPAL RECEIPT	X X X	57,461	57,461	46,983			10,478		10,478		57,461				274	01/20/2053
36179XVM5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2023	PRINCIPAL RECEIPT	X X X	80,842	80,842	70,421			10,421		10,421		80,842				507	03/20/2053
912810TJ7	UNITED STATES TREAS BDS		03/30/2023	US Bank	X X X	6,528,683	7,630,000	6,064,759	6,069,721		5,821		5,821		6,075,541		453,141	453,141	136,689	08/15/2052
912810TN8	UNITED STATES TREAS BDS		11/09/2023	US Bank	X X X	3,746,039	4,390,000	4,284,366			886		886		4,285,252		(539,213)	(539,213)	91,786	02/15/2053
912810FR4	UNITED STATES TREAS BDS TIPS		02/22/2023	US Bank	X X X	468,101	295,000	468,798	468,762		(107)		(107)		468,656		(555)	(555)	6,111	01/15/2025
91282CFF3	UNITED STATES TREAS NTS		01/27/2023	US Bank	X X X	23,462	25,000	22,093	22,141		17		17		22,158		1,304	1,304	316	08/15/2032
91282CFM8	UNITED STATES TREAS NTS		02/14/2023	US Bank	X X X	2,857,966	2,802,000	2,802,168	2,802,908		245		245		2,803,153		54,813	54,813	41,668	09/30/2027
91282CFN6	UNITED STATES TREAS NTS		01/12/2023	US Bank	X X X	768,120	770,000	767,391	767,449		36		36		767,485		635	635	9,136	09/30/2024
91282CFP1	UNITED STATES TREAS NTS		03/30/2023	US Bank	X X X	593,019	590,000	591,498	591,447		(101)		(101)		591,346		1,673	1,673	11,504	10/15/2025
91282CGR6	UNITED STATES TREAS NTS		11/01/2023	US Bank	X X X	1,202,336	1,200,000	1,223,344		(2,921)			(2,921)		1,220,422		(18,086)	(18,086)	23,729	03/15/2026
91282CGT2	UNITED STATES TREAS NTS		08/25/2023	US Bank	X X X	1,818,852	1,875,000	1,841,162			504		504		1,841,666		(22,815)	(22,815)	25,461	03/31/2028
91282CGU9	UNITED STATES TREAS NTS		08/22/2023	US Bank	X X X	29,395	30,000	29,461			16		16		29,477		(81)	(81)	461	03/31/2025
91282CJF9	UNITED STATES TREAS NTS		11/01/2023	US Bank	X X X	186,756	185,000	185,600			119		119		185,718		1,038	1,038	50	10/31/2028
91282CFK2	UNITED STATES TREAS NTS 3.5%09/15/		02/28/2023	US Bank	X X X	1,032,540	1,055,000	1,033,054	1,034,200		924		924		1,035,124		(2,584)	(2,584)	15,747	09/15/2025
91282CFR7	UNITED STATES TREAS NTS TIPS		02/08/2023	US Bank	X X X	1,653,530	1,630,000	1,644,757	1,644,725		(103)		(103)		1,644,621		8,909	8,909	8,549	10/15/2027
0109999999	Subtotal - Bonds - U.S. Governments					21,218,950	22,805,152	21,235,074	13,406,793		38,788		38,788		21,280,770		(61,821)	(61,821)	373,540	X X X
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128MDG23	FHLMC		12/15/2023	PRINCIPAL RECEIPT	X X X	817	817	826	820		(4)		(4)		817				11	07/01/2027
312934M58	FHLMC A8 7580		12/15/2023	PRINCIPAL RECEIPT	X X X	492	492	500	504		(12)		(12)		492				15	07/01/2039
312936KB2	FHLMC A8 9290		12/15/2023	PRINCIPAL RECEIPT	X X X	713	713	738	742		(29)		(29)		713				20	10/01/2039
3128MJGB0	FHLMC GO 8193		12/15/2023	PRINCIPAL RECEIPT	X X X	316	316	331	336		(20)		(20)		316				10	04/01/2037
31292SA83	FHLMC PC GOLD CASH 30		12/15/2023	PRINCIPAL RECEIPT	X X X	2,595	2,595	2,569	2,572		23		23		2,595				38	02/01/2043
31292SB25	FHLMC PC GOLD CASH 30		12/15/2023	PRINCIPAL RECEIPT	X X X	2,405	2,405	2,502	2,499		(95)		(95)		2,405				53	02/01/2044
31292SBY5	FHLMC PC GOLD CASH 30		12/15/2023	PRINCIPAL RECEIPT	X X X	2,327	2,327	2,403	2,451		(124)		(124)		2,327				46	12/01/2043
3128MD3A9	FHLMC PC GOLD COMB 15		12/15/2023	PRINCIPAL RECEIPT	X X X	2,195	2,195	2,273	2,233		(38)		(38)		2,195				34	04/01/2029
3128MMRN5	FHLMC PC GOLD COMB 15		12/15/2023	PRINCIPAL RECEIPT	X X X	5,490	5,490	5,617	5,557		(67)		(67)		5,490				88	01/01/2029
3128M8NA8	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	1,020	1,020	1,114	1,158		(138)		(138)		1,020				30	08/01/2040
3128MJ2S8	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	2,635	2,635	2,696	2,759		(124)		(124)		2,635				50	10/01/2047
3128MJ2V1	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	4,220	4,220	4,214	4,214		7		7		4,220				74	11/01/2047
3128MJQ78	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	3,447	3,447	3,448	3,449		(2)		(2)		3,447				65	02/01/2042
3128MJS35	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	4,751	4,751	4,531	4,530		221		221		4,751				76	07/01/2043
3128MJT26	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	3,741	3,741	4,002	3,944		(203)		(203)		3,741				94	01/01/2044
3128MJT67	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	2,202	2,202	2,223	2,232		(29)		(29)		2,202				42	02/01/2044
3128MJT75	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	1,824	1,824	1,904	1,951		(127)		(127)		1,824				38	02/01/2044
3128MJTH3	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	902	902	940	965		(63)		(63)		902				20	10/01/2043
3128MJTU4	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	1,310	1,310	1,308	1,308		3		3		1,310				25	01/01/2044
3128MJX70	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	5,239	5,239	5,097	5,032		207		207		5,239				86	04/01/2046
3128MJYC8	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	3,318	3,318	3,305	3,300		18		18		3,318				62	05/01/2046
312932ZG4	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	532	532	547	549		(17)		(17)		532				18	05/01/2039
3129413U9	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	643	643	712	749		(106)		(106)		643				15	08/01/2040
31335AYJ1	FHLMC PC GOLD COMB 30		12/15/2023	PRINCIPAL RECEIPT	X X X	4,438	4,438	4,572	4,627		(189)		(189)		4,438				77	09/01/2046
3128MJYD6	FHLMC PC GOLD COMB 30 4.000 20		12/15/2023	PRINCIPAL RECEIPT	X X X	2,595	2,595	2,705	2,779		(185)		(185)		2,595				50	05/01/2046
3128MJXG0	FHLMC PC GOLD COMB 30 4.500 20		12/15/2023	PRINCIPAL RECEIPT	X X X	502	502	542	580		(79)		(79)		502				17	11/01/2045
312940EU9	FHLMC PC GOLD COMB 30 5.000 20		12/15/2023	PRINCIPAL RECEIPT	X X X	850	850	879	893		(43)		(43)		850				23	04/01/2040
3132JA6N0	FHLMC PC GOLD PC 30YR		12/15/2023	PRINCIPAL RECEIPT	X X X	5,194	5,194	5,225	5,232		(38)		(38)		5,194				86	06/01/2043
3132JNZ26	FHLMC PC GOLD PC 30YR		12/15/2023	PRINCIPAL RECEIPT	X X X	2,449	2,449	2,434	2,432		17		17		2,449				49	09/01/2043
3132WD5D2	FHLMC PC GOLD PC 30YR		12/15/2023	PRINCIPAL RECEIPT	X X X	2,770	2,770	2,853	2,891		(121)		(121)		2,770				48	06/01/2046
3132WFEC9	FHLMC PC GOLD PC 30YR		12/15/2023	PRINCIPAL RECEIPT	X X X	8,447	8,447	8,480	8,485		(38)		(38)		8,447				133	07/01/2046
3132XUFC4	FHLMC PC GOLD PC 30YR		12/15/2023	PRINCIPAL RECEIPT	X X X	3,963	3,963	4,078	4,162		(198)		(198)		3,963				77	11/01/2047
3132XUJ30	FHLMC PC GOLD PC 30YR		12/15/2023	PRINCIPAL RECEIPT	X X X	2,626	2,626	2,703	2,741		(115)		(115)		2,626				59	11/01/2047
3132XUNA9	FHLMC PC GOLD PC 30YR		12/15/2023	PRINCIPAL RECEIPT	X X X	5,025	5,025	5,180	5,258		(233)		(233)		5,025				78	11/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted 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
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20		12/15/2023	PRINCIPAL RECEIPT	X X X	1,193	1,193	1,277	1,334		(142)		(142)		1,193				23	11/01/2044
3132WLRX6	FHLMC PC GOLD PC 30YR 4.000 20		12/15/2023	PRINCIPAL RECEIPT	X X X	1,191	1,191	1,267	1,343		(152)		(152)		1,191				27	03/01/2047
3132Y33P7	FHLMC PC GOLD PC 30YR 4.500 204811		12/15/2023	PRINCIPAL RECEIPT	X X X	3,608	3,608	3,751	3,993		(386)		(386)		3,608				94	11/01/2048
3137FMD74	FHLMC REMIC K-J24		12/25/2023	PRINCIPAL RECEIPT	X X X	18,899	18,899	17,694		1,205	1,205		1,205		18,899				315	09/25/2027
3137H5FY8	FHLMC REMIC SEIRES		12/25/2023	VARIOUS	X X X	197,349	208,625	200,112	186,890		2,791		2,791		203,336		(5,987)	(5,987)	1,459	12/25/2027
3137H73W1	FHLMC REMIC SERIE		12/25/2023	PRINCIPAL RECEIPT	X X X	1,946	1,946	1,854	1,862		84		84		1,946				31	04/25/2027
3137BQYV3	FHLMC REMIC SERIES		11/29/2023	PAID DOWN	X X X	262,957		433,846	312,022		(138,753)		(138,753)		173,269		89,688	89,688	135,970	05/25/2026
3137BRQH1	FHLMC REMIC SERIES		12/25/2023	PRINCIPAL RECEIPT	X X X	72,353	72,353	70,651	70,863		1,490		1,490		72,353				868	06/25/2025
3137BSRD7	FHLMC REMIC SERIES		05/31/2023	VARIOUS	X X X	55,313	57,462	55,603	55,846		428		428		56,273		(961)	(961)	643	09/25/2025
3137FCM35	FHLMC REMIC SERIES		12/25/2023	PRINCIPAL RECEIPT	X X X	39,593	39,593	39,432	39,416		176		176		39,593				635	02/25/2024
3137FTFU6	FHLMC REMIC SERIES		10/04/2023	US Bank	X X X	106		106							106				6	01/25/2027
3137FUZN7	FHLMC REMIC SERIES		05/25/2023	PRINCIPAL RECEIPT	X X X	87,563	87,563	85,194	85,309		2,255		2,255		87,563				183	01/25/2025
3137H6LT0	FHLMC REMIC SERIES		12/25/2023	PRINCIPAL RECEIPT	X X X	35,416	35,416	33,158	33,362		2,054		2,054		35,416				569	03/25/2027
3137FCLF9	FHLMC REMIC SERIES K-071		07/03/2023	US Bank	X X X	79,988		80,149			(5,191)		(5,191)		74,958		5,030	5,030	5,743	11/25/2027
3137FREB3	FHLMC REMIC SERIES K-J28		04/25/2023	PRINCIPAL RECEIPT	X X X	21,949	21,949	21,856	21,774		175		175		21,949				105	02/25/2025
3137FTQW0	FHLMC REMIC SERIES K-J29		12/25/2023	PRINCIPAL RECEIPT	X X X	68,990	68,990	66,349			2,641		2,641		68,990				132	01/25/2026
3137F9ZE4	FHLMC REMIC SERIES K-J33		12/25/2023	PRINCIPAL RECEIPT	X X X	1,669	1,669	1,510			159		159		1,669				9	07/25/2032
3137H8B42	FHLMC REMIC SERIES K-J40		12/25/2023	PRINCIPAL RECEIPT	X X X	9,022	9,022	8,959	7,777		66		66		9,022				171	06/25/2028
3132DWCN1	FHLMC SUPER		12/25/2023	PRINCIPAL RECEIPT	X X X	44,281	44,281	44,346	44,345		(64)		(64)		44,281				492	10/01/2051
3132DWDQ3	FHLMC SUPER		12/25/2023	PRINCIPAL RECEIPT	X X X	73,732	73,732	65,322	65,568		8,164		8,164		796				796	05/01/2052
3132DWC27	FHLMC SUPER 30Y FIXED		12/25/2023	PRINCIPAL RECEIPT	X X X	101,053	101,053	103,398	103,336		(2,283)		(2,283)		101,053				1,415	01/01/2052
3133BPZW1	FHLMC UMBS 30Y FIXED		12/25/2023	PRINCIPAL RECEIPT	X X X	19,404	19,404	18,698			706		706		19,404				246	10/01/2052
31416TDX4	FN AA9117		12/25/2023	PRINCIPAL RECEIPT	X X X	160	160	159	159		1		1		160				4	07/01/2039
31418BL38	FNMA		12/25/2023	PRINCIPAL RECEIPT	X X X	1,382	1,382	1,465	1,507		(125)		(125)		1,382				32	01/01/2045
31403DUB3	FNMA P745878		12/25/2023	PRINCIPAL RECEIPT	X X X	462	462	488	506		(44)		(44)		462				13	10/01/2036
31416A4W7	FNMA P994637		12/25/2023	PRINCIPAL RECEIPT	X X X	301	301	326	366		(65)		(65)		301				9	11/01/2038
31416H4V4	FNMA PAA0835		12/25/2023	PRINCIPAL RECEIPT	X X X	199	199	202	208		(9)		(9)		199				5	01/01/2039
31416SWB3	FNMA PAA8741		12/25/2023	PRINCIPAL RECEIPT	X X X	262	262	270	276		(13)		(13)		262				6	07/01/2039
31417CB95	FNMA PAB 5463		12/25/2023	PRINCIPAL RECEIPT	X X X	1,547	1,547	1,611	1,613		(66)		(66)		1,547				25	06/01/2042
31417LBR5	FNMA PAC1847		12/25/2023	PRINCIPAL RECEIPT	X X X	273	273	278	274						273				6	09/01/2024
31417LD36	FNMA PAC1921		12/25/2023	PRINCIPAL RECEIPT	X X X	553	553	557	558		(5)		(5)		553				12	09/01/2039
31417NAQ4	FNMA PAC3614		12/25/2023	PRINCIPAL RECEIPT	X X X	122	122	121	121						122				2	08/01/2024
31417QRZ9	FNMA PAC5003		12/25/2023	PRINCIPAL RECEIPT	X X X	1,291	1,291	1,307	1,314		(23)		(23)		1,291				24	01/01/2040
31419A4N4	FNMA PAE 0828		12/25/2023	PRINCIPAL RECEIPT	X X X	1,463	1,463	1,516	1,532		(69)		(69)		1,463				27	02/01/2041
31419FD60	FNMA PAE4624 4% 2040		12/25/2023	PRINCIPAL RECEIPT	X X X	647	647	631	625		21		21		647				15	10/01/2040
3138AV3Q6	FNMA PASS THRU		12/25/2023	PRINCIPAL RECEIPT	X X X	827	827	844	868		(41)		(41)		827				20	10/01/2041
31412PXC0	FNMA PASS THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	306	306	308	309		(4)		(4)		306				8	06/01/2039
3138EMT84	FNMA PASS-THRU INT 15 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	1,324	1,324	1,340	1,331		(6)		(6)		1,324				17	12/01/2028
3138ESC89	FNMA PASS-THRU INT 15 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	9,559	9,559	9,667	9,637		(78)		(78)		9,559				128	04/01/2032
3138WFM94	FNMA PASS-THRU INT 15 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	7,421	7,421	7,573	7,516		(95)		(95)		7,421				93	09/01/2030
3138YR6T0	FNMA PASS-THRU INT 15 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	8,019	8,019	8,175	8,119		(100)		(100)		8,019				102	07/01/2030
3140H1XD7	FNMA PASS-THRU INT 15 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	18,420	18,420	18,720	18,791		(370)		(370)		18,420				349	03/01/2033
31410LRR5	FNMA PASS-THRU INT 15 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	6,923	6,923	7,268	7,156		(233)		(233)		6,923				111	09/01/2030
31410LUG5	FNMA PASS-THRU INT 15 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	13,668	13,668	13,706	13,690		(22)		(22)		13,668				191	06/01/2032
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5		12/25/2023	PRINCIPAL RECEIPT	X X X	2,669	2,669	2,751	2,697		(27)		(27)		2,669				36	06/01/2027
3138AVP66	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	1,546	1,546	1,643	1,615		(68)		(68)		1,546				32	10/01/2041
3138EG2X1	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	347	347	367	372		(25)		(25)		347				7	09/01/2041
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	1,564	1,564	1,668	1,738		(174)		(174)		1,564				40	12/01/2043
3138EMFV8	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	4,151	4,151	4,270	4,275		(125)		(125)		4,151				76	12/01/2043
3138EPZP2	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	614	614	636	652		(37)		(37)		614				15	02/01/2045
3138MFSZ1	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	3,065	3,065	3,027	3,027		38		38		3,065				49	11/01/2042
3138WGLO0	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	5,966	5,966	6,161	6,262		(296)		(296)		5,966				111	02/01/2046
3138WGRK2	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	2,209	2,209	2,342	2,406		(196)		(196)		2,209				37	03/01/2046
3138WH5S7	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	5,066	5,066	5,072	5,080		(14)		(14)		5,066				82	10/01/2046
3138WHWE8	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	4,917	4,917	4,957	4,970		(54)		(54)		4,917				68	09/01/2046
3138WJ6C7	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	1,885	1,885	1,979	2,108		(224)		(224)		1,885				36	03/01/2047
3138WJPS1	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	2,792	2,792	2,953	3,089		(298)		(298)		2,792				68	12/01/2046
3138X3XL1	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	3,132	3,132	3,212	3,215		(83)		(83)		3,132				60	09/01/2043
3138XGNF6	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	1,891	1,891	2,001	2,030		(139)		(139)		1,891				41	12/01/2043

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3140EVB0	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	12,392	12,392	12,472	12,497		(105)		(105)		12,392				213	08/01/2046
3140HBB50	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	7,327	7,327	7,433	7,681		(355)		(355)		7,327				144	06/01/2048
3140J9FU0	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	9,513	9,513	9,731	9,943		(430)		(430)		9,513				187	11/01/2048
3140JM7A4	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	15,975	15,975	16,454	17,330		(1,355)		(1,355)		15,975				348	04/01/2049
31410KXY5	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	318	318	337	346		(27)		(27)		318				9	09/01/2038
31410LFB3	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	1,590	1,590	1,727	1,748		(158)		(158)		1,590				39	08/01/2041
31416NCW0	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	278	278	303	310		(31)		(31)		278				7	04/01/2039
31416TL49	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	739	739	807	823		(83)		(83)		739				18	08/01/2039
31417DU27	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	723	723	714	713		9		9		723				9	11/01/2042
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	246	246	273	289		(43)		(43)		246				6	11/01/2039
31418ABA5	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	806	806	826	831		(25)		(25)		806				15	12/01/2041
31418BP67	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	973	973	1,043	1,099		(126)		(126)		973				25	03/01/2045
31418CMG6	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	3,999	3,999	3,974	3,959		41		41		3,999				86	07/01/2047
31418CR97	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	2,536	2,536	2,591	2,650		(114)		(114)		2,536				53	12/01/2047
31418CS47	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	3,548	3,548	3,528	3,530		17		17		3,548				67	01/01/2048
31418DCY6	FNMA PASS-THRU LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	14,684	14,684	14,920	15,474		(790)		(790)		14,684				262	05/01/2049
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0		12/25/2023	PRINCIPAL RECEIPT	X X X	333	333	357	370		(36)		(36)		333				6	12/01/2044
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0		12/25/2023	PRINCIPAL RECEIPT	X X X	1,454	1,454	1,542	1,588		(133)		(133)		1,454				40	02/01/2045
31418BPB6	FNMA PASS-THRU LNG 30 YEAR 4.0		12/25/2023	PRINCIPAL RECEIPT	X X X	1,450	1,450	1,545	1,606		(156)		(156)		1,450				27	03/01/2045
31418C4F8	FNMA PASS-THRU LNG 30 YEAR 4.000 2		12/25/2023	PRINCIPAL RECEIPT	X X X	4,683	4,683	4,778	4,999		(316)		(316)		4,683				99	11/01/2048
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5		12/25/2023	PRINCIPAL RECEIPT	X X X	1,264	1,264	1,285	1,294		(30)		(30)		1,264				31	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0		12/25/2023	PRINCIPAL RECEIPT	X X X	222	222	230	238		(16)		(16)		222				6	02/01/2037
31418AWT1	FNMA PASS-THRU SF15 105-125 3.		12/25/2023	PRINCIPAL RECEIPT	X X X	5,691	5,691	5,957	5,833		(142)		(142)		5,691				93	08/01/2028
31418AES3	FNMA PMA 1044		12/25/2023	PRINCIPAL RECEIPT	X X X	1,587	1,587	1,626	1,631				(44)		1,587				25	04/01/2042
3136AJB54	FNMA REMIC TRUST		05/31/2023	VARIOUS	X X X	106,908	108,599	106,300	106,865		782		782		107,647		(739)	(739)	33,914	03/25/2024
3136AQSZ4	FNMA REMIC TRUST		12/25/2023	PRINCIPAL RECEIPT	X X X	4,525	4,525	4,342			182		182		4,525				38	10/25/2025
3136ARTE8	FNMA REMIC TRUST		12/25/2023	VARIOUS	X X X	124,877	127,102	119,346			3,667		3,667		123,013		1,864	1,864	524	02/25/2026
3136ARXR4	FNMA REMIC TRUST		12/25/2023	PRINCIPAL RECEIPT	X X X	51,533	51,533	48,154			3,379		3,379		51,533				371	03/25/2026
3136BBTB8	FNMA REMIC TRUST		12/25/2023	PRINCIPAL RECEIPT	X X X	79,471	79,471	73,362	73,418		6,053		6,053		79,471				213	09/25/2028
3136BDUA4	FNMA REMIC TRUST		12/25/2023	PRINCIPAL RECEIPT	X X X	12,631	12,631	11,530	11,534		1,098		1,098		12,631				61	11/25/2030
3136AQC99	FNMA REMIC TRUST 2015-M17		12/25/2023	PRINCIPAL RECEIPT	X X X	2,345	2,345	2,246			99		99		2,345				18	11/25/2025
3136AQV80	FNMA REMIC TRUST 2016-M1		12/25/2023	PRINCIPAL RECEIPT	X X X	16,260	16,260	15,641			619		619		16,260				206	01/25/2026
3136B26V9	FNMA REMIC TRUST 2018-M12		12/25/2023	PRINCIPAL RECEIPT	X X X	12,411	12,411	13,844	13,734		(1,323)		(1,323)		12,411				268	08/25/2030
3136BCB82	FNMA REMIC TRUST 2020-M52		12/25/2023	PRINCIPAL RECEIPT	X X X	10,959	10,959	10,023			936		936		10,959				20	10/25/2030
3136BG3B5	FNMA REMIC TRUST 2021-M3G		12/25/2023	PRINCIPAL RECEIPT	X X X	9,547	9,547	8,941			606		606		9,547				47	01/25/2031
3140XFW49	FNMA SUPER		12/25/2023	PRINCIPAL RECEIPT	X X X	121,437	121,437	106,390	106,357		15,080		15,080		121,437				1,985	03/01/2052
3140X9C60	FNMA SUPER LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	60,628	60,628	64,161	65,318		(4,690)		(4,690)		60,628				817	01/01/2051
3140XATJ1	FNMA SUPER LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	100,053	100,053	101,320	101,294		(1,240)		(1,240)		100,053				1,040	05/01/2051
3140XLMY1	FNMA SUPER LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	6,538	6,538	6,430			108		108		6,538				61	06/01/2053
3140QQNQ21	FNMA UMBS		12/25/2023	VARIOUS	X X X	940,834	1,085,190	968,871	971,897		11,503		11,503		983,400		(42,566)	(42,566)	21,975	03/01/2052
3140A04E6	FNMA UMBS LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	814	814	801			13		13		814				4	10/01/2053
3140MSU52	FNMA UMBS LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	32,662	32,662	32,200			463		463		32,662				259	07/01/2052
3140N2L66	FNMA UMBS LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	4,380	4,380	4,014			366		366		4,380				29	09/01/2052
31418C4E1	FNMA UMBS LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	18,259	18,259	18,787	19,977		(1,718)		(1,718)		18,259				354	11/01/2048
31418DCX8	FNMA UMBS LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	16,988	16,988	17,104	17,384		(397)		(397)		16,988				250	06/01/2049
31418DHL9	FNMA UMBS LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	9,587	9,587	9,683			(255)		(255)		9,587				152	11/01/2049
31418DKT8	FNMA UMBS LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	30,692	30,692	31,195	31,921		(1,229)		(1,229)		30,692				500	01/01/2050
31418DPE6	FNMA UMBS LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	22,181	22,181	23,408	24,472		(2,291)		(2,291)		22,181				361	05/01/2050
31418DQ88	FNMA UMBS LNG 30 YEAR		09/25/2023	VARIOUS	X X X	722,306	866,873	903,783	920,368		(2,384)		(2,384)		917,984		(195,678)	(195,678)	16,449	07/01/2050
31418DRS3	FNMA UMBS LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	65,354	65,354	68,867	70,225		(4,871)		(4,871)		65,354				890	08/01/2050
31418DV74	FNMA UMBS LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	43,313	43,313	44,790	44,798		(1,485)		(1,485)		43,313				473	01/01/2051
31418DVA7	FNMA UMBS LNG 30 YEAR		12/25/2023	PRINCIPAL RECEIPT	X X X	39,622	39,622	41,078	41,092		(1,470)		(1,470)		39,622				433	12/01/2050
3140LOLD79	FNMA UMBS LNG 30 YEAR 2.000 205101		12/25/2023	PRINCIPAL RECEIPT	X X X	59,655	59,655	61,314	61,329		(1,674)		(1,674)		59,655				642	01/01/2051
30287EAE0	FREMF MTG 2014-K41 144A		02/15/2023	US Bank	X X X	809,722	835,000	909,204	864,945		(2,129)		(2,129)		862,816		(53,094)	(53,094)	6,757	11/25/2047
30285FAG4	FREMF MTG TR		10/02/2023	US Bank	X X X	111,617	115,000	109,313	109,768		2,089		2,089		111,857		(240)	(240)	3,961	11/25/2047
30291VAG1	FREMF MTG TR 144A		01/12/2023	US Bank	X X X	797,597	810,000	857,429	823,126		(715)		(715)		822,411		(24,814)	(24,814)	4,070	12/25/2046
30292PAE8	FREMF MTG TR 144A		02/15/2023	US Bank	X X X	714,531	745,000	732,224	734,220		496		496		734,716		(20,186)	(20,186)	5,678	04/25/2048
35563BAL4	FREMF MTG TR 144A		06/12/2023	US Bank	X X X	983,602	1,000,000	1,025,609	1,012,251		(1,338)		(1,338)		1,010,912		(27,311)	(27,311)	12,656	01/25/2047
30291MAN6	FREMF MTG TR 2013-K31 144A		02/15/2023	US Bank	X X X	496,992	500,000	523,477	501,189		(926)		(926)		500,263		(3,271)	(3,271)	3,824	07/25/2046

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
30285FAE9	FREMF MTG TR 2014-K40 144A		02/15/2023	US Bank	X X X	730,430	750,000	828,633	781,441		(2,332)		(2,332)		779,109		(48,679)	(48,679)	6,451	11/25/2047
30292RAJ3	FREMF MTG TR 2015-K46 144A		02/15/2023	US Bank	X X X	766,469	800,000	870,688	833,470		(1,907)		(1,907)		831,562		(65,094)	(65,094)	6,246	04/25/2048
302617AU9	FRESB MTG TR 2016-SB16		12/25/2023	PRINCIPAL RECEIPT	X X X	1,359	1,359	1,273			86		86		1,359				8	05/25/2026
9141193H3	UNIVERSITY CINCINNATI OHIO GEN		02/22/2023	US Bank	X X X	551,888	800,000	480,912	480,912		645		645		481,557		70,331	70,331	5,533	06/01/2050
0909999999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment					10,189,819	10,545,181	10,918,694	10,178,915		(120,138)		(120,138)		10,511,522		(321,707)	(321,707)	292,949	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00287YCX5	ABBVIE INC SR GLBL NT3.8%25		07/31/2023	US Bank	X X X	116,885	120,000	118,885	119,031		248		248		119,278		(2,393)	(2,393)	4,015	03/15/2025
00440EAV9	ACE INA HLDG INC		01/17/2023	US Bank	X X X	649,880	670,000	641,364	641,364		349		349		641,713		8,167	8,167	4,738	05/03/2026
00111LAB5	AFG ABS I LLC 2023-1 144A		12/15/2023	PRINCIPAL RECEIPT	X X X	7,401	7,401	7,400			1		1		7,401				359	09/16/2030
02666BAA4	AMER HOMES 4 RENT TR 144A		12/19/2023	VARIOUS	X X X	758,135	788,657	858,553	816,469		(7,391)		(7,391)		809,077		(50,943)	(50,943)	18,353	10/18/2052
02665UAA3	AMER HOMES 4 RENT TR 2014-SFR 144A		04/27/2023	VARIOUS	X X X	713,227	731,972	747,290	734,601		(907)		(907)		733,694		(20,467)	(20,467)	12,930	10/17/2036
02665XAA7	AMER HOMES 4 RENT TR 2014-SFR3 144		12/19/2023	PRINCIPAL RECEIPT	X X X	5,650	5,650	5,559	5,590		60		60		5,650				114	12/18/2036
025816CV9	AMERICAN EXPRESS CO SR GLBL NT 24		03/24/2023	US Bank	X X X	176,924	180,000	178,530	178,827		198		198		179,025		(2,101)	(2,101)	2,447	05/03/2024
02665WDY4	AMERICAN HONDA FIN CORP MTN		03/24/2023	US Bank	X X X	185,387	195,000	184,180	186,069		1,250		1,250		187,319		(1,932)	(1,932)	930	08/09/2024
03237KAB0	AMUR EQPMNT FIN REC LLC 144A		06/20/2023	VARIOUS	X X X	373,788	380,227	380,188	380,230		(2)		(2)		380,228		(6,441)	(6,441)	1,170	11/20/2026
03236YAB1	AMUR EQUIP FIN RECEIVABLES 144A		12/20/2023	PRINCIPAL RECEIPT	X X X	405	405	405							405				12	12/20/2029
03236VAB7	AMUR EQUIPMENT FIN 144A		06/21/2023	VARIOUS	X X X	155,793	161,063	154,696	155,647		2,232		2,232		157,879		(2,086)	(2,086)	1,037	10/20/2027
037833DP2	APPLE INC		07/17/2023	US Bank	X X X	410,042	465,000	402,020	402,020		4,441		4,441		406,462		3,580	3,580	8,752	09/11/2029
038413AA8	AQUA FIN TR 144A		12/17/2023	PRINCIPAL RECEIPT	X X X	136,094	136,094	137,673	138,783		(2,688)		(2,688)		136,094				1,340	07/17/2046
03882KAA0	ARBOR MTF MTG SEC		12/15/2023	PRINCIPAL RECEIPT	X X X	8,626	8,626	7,852	7,964		661		661		8,626				51	10/16/2054
046497AB9	ATALAYA EQPMNT LSNQ 144A		12/15/2023	PRINCIPAL RECEIPT	X X X	72,968	72,968	70,973	71,187		1,782		1,782		72,968				470	05/15/2026
06051GFM6	BANK AMER CORP		07/31/2023	US Bank	X X X	146,267	150,000	148,184	148,373		444		444		148,818		(2,551)	(2,551)	6,167	01/22/2025
071813CS6	BAXTER INTL INC		07/17/2023	US Bank	X X X	823,571	1,015,000	805,646	811,161		9,620		9,620		820,781		2,790	2,790	24,912	02/01/2032
05493MAA2	BBCMS MTG TR 2021-C11		12/15/2023	PRINCIPAL RECEIPT	X X X	42,154	42,154	38,880	39,235		2,918		2,918		42,154				188	09/17/2054
06051GLA5	BK OF AMERICA CORP		01/11/2023	US Bank	X X X	1,119,152	1,130,000	1,099,493	1,100,794		223		223		1,101,018		18,134	18,134	25,909	07/22/2026
097023CT0	BOEING CO		11/02/2023	US Bank	X X X	688,674	700,000	775,642	750,387		(17,815)		(17,815)		732,572		(43,898)	(43,898)	34,599	05/01/2025
14040HCK9	CAPITAL ONE FINL CORP		03/30/2023	US Bank	X X X	115,808	120,000	115,160	115,896		511		511		116,407		(598)	(598)	524	12/06/2024
12530MAE5	CF HIPPOLYTA ISSUER LLC 20211 144A		12/15/2023	PRINCIPAL RECEIPT	X X X	6,600	6,600	6,549	6,123		53		53		6,600				18	03/15/2061
12529KAA0	CFMT 144A		12/20/2023	PRINCIPAL RECEIPT	X X X	153,869	153,869	159,722	161,889		(8,020)		(8,020)		153,869				874	03/20/2041
17322VAT3	CITGRP COML MTG TR		05/23/2023	US Bank	X X X	242,031	250,000	245,811	246,536		823		823		247,359		(5,328)	(5,328)	4,377	07/12/2047
172967MF5	CITIGROUP INC		04/28/2023	US Bank	X X X	146,607	150,000	147,130	147,895		289		289		148,183		(1,576)	(1,576)	2,626	04/24/2025
17326QAA1	CITIGROUP MTG LN TR 2018-RP1 144A		12/25/2023	VARIOUS	X X X	72,928	74,627	73,620	71,093		2,286		2,286		73,379		(451)	(451)	1,157	09/25/2064
178772AA7	CLMT 2016-CLNECLAV/R 11/10/31 144A		11/10/2023	PRINCIPAL RECEIPT	X X X	300,000	300,000	314,309	304,332		(4,332)		(4,332)		300,000				7,756	11/13/2031
20030NBL4	COMCAST CORP NEW		05/05/2023	TENDER OFFER	X X X	123,395	125,000	123,811	123,973		159		159		124,133		(738)	(738)	3,105	02/15/2025
20030NDN8	COMCAST CORPORATION		06/27/2023	US Bank	X X X	715,644	900,000	700,740	700,740		9,934		9,934		710,674		4,970	4,970	11,775	02/15/2031
12592FAA3	COMM MTG TR 144A		03/06/2023	US Bank	X X X	141,568	150,000	146,162	146,788		331		331		147,119		(5,550)	(5,550)	1,460	08/12/2049
12591YBC8	COMM MTG TR 2014-UBS3		05/23/2023	US Bank	X X X	145,652	150,000	148,459	148,746		320		320		149,066		(3,414)	(3,414)	2,769	06/12/2047
12646XAW2	CSMC TRUST 2013-IVR3 144A		12/25/2023	PRINCIPAL RECEIPT	X X X	54,734	54,734	56,005	54,734		(1,119)		(1,119)		55,853				903	05/25/2043
126650CZ1	CVS HEALTH CORP		01/26/2023	US Bank	X X X	688,169	720,000	646,236	646,236		98		98		646,334		41,835	41,835	12,625	03/25/2048
24422ETW9	DEERE JOHN CAP CORP MTNS BE		07/17/2023	US Bank	X X X	612,678	660,000	653,852	656,438		389		389		656,828		(44,150)	(44,150)	15,965	09/08/2027
29278NAH6	ENERGY TRANSFER OPERATING LP		03/24/2023	US Bank	X X X	167,838	170,000	169,861	169,887		24		24		169,911		(2,073)	(2,073)	3,464	04/15/2024
29445FAH1	EQUIFIRST MTG LN TR 2003-2		12/25/2023	PRINCIPAL RECEIPT	X X X	12,518	12,518	12,182	12,861		(343)		(343)		12,518				168	09/25/2033
30246QQC4	FBR SEC TRUST 2005-5		03/01/2023	VARIOUS	X X X	684,000	722,343	706,881	719,498		1,862		1,862		721,359		(37,359)	(37,359)	4,757	11/26/2035
30260GAA4	FCI FUNDING LLC 2021-144A		12/15/2023	PRINCIPAL RECEIPT	X X X	190,720	190,720	190,584	190,649		71		71		190,720				963	04/15/2033
316773CY4	FIFTH THIRD BANCORP SR GLBL NT 25		01/10/2023	US Bank	X X X	114,246	120,000	115,012	115,715		50		50		115,765		(1,519)	(1,519)	1,298	01/28/2025
37045XDF0	GENERAL MTRS FINL CO INC		01/11/2023	US Bank	X X X	425,055	430,000	430,000	430,000						430,000		(4,945)	(4,945)	2,127	03/08/2024
38141GRD8	GOLDMAN SACHS GROUP INC		01/22/2023	MATURITY	X X X	655,000	655,000	669,142	655,196		(196)		(196)		655,000				11,872	01/22/2023
45866FAL8	INTERCONTINENTAL EXCHANGE INC		01/26/2023	US Bank	X X X	610,646	840,000	564,564	564,564		299		299		564,863		45,784	45,784	3,150	06/15/2050
45866FAT1	INTERCONTINENTAL EXCHANGE INC		09/19/2023	US Bank	X X X	111,093	115,000	114,294	114,383		177		177		114,559		(3,466)	(3,466)	3,475	05/23/2025
459200HU8	INTERNATIONAL BUSINESS MACHS		01/11/2023	US Bank	X X X	148,119	150,000	149,838	149,872		4		4		149,876		(1,757)	(1,757)	2,281	02/12/2024
47787JAC2	JOHN DEERE OWNER TR		10/31/2023	VARIOUS	X X X	194,182	200,000	194,328	195,379		2,198		2,198		197,577		(3,395)	(3,395)	4,082	09/15/2026
46641YAA1	JP MORGAN MTG TR 2014-2 144A		12/25/2023	PRINCIPAL RECEIPT	X X X	7,963	7,963	8,010	7,973		(9)		(9)		7,963				115	06/25/2029
46643GAD2	JPMBB COML MTG SEC TR 2014-C24		01/12/2023	US Bank	X X X	614,983	635,000	661,268	643,132		(165)		(165)		642,967		(27,985)	(27,985)	2,736	11/18/2047
46590LAS1	JPMDB COML MTG SEC TR 2016-C2		12/17/2023	PRINCIPAL RECEIPT	X X X	4,057	4,057	3,819			238		238		4,057				10	06/17/2049
46647PCH7	JPMORGAN CHASE & CO		03/30/2023	US Bank	X X X	146,661	155,000	144,958	146,078		879		879		146,957		(296)	(296)	433	06/01/2025
56585AAG7	MARATHON PETE CORP		08/24/2023	US Bank	X X X	322,192	330,000	336,096	331,838		(683)		(683)		331,155		(8,963)	(8,963)	11,398	09/15/2024
571903BD4	MARRIOTT INTL INC NEW		09/29/2023	US Bank	X X X	109,801	110,000	113,581	113,127		(963)		(963)		112,165		(2,364)	(2,364)	5,833	05/01/2025

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
58013MFM1	MCDONALDS CORP MED TERM NT BE		08/24/2023	US Bank	X X X	630,576	755,000	631,573	631,573				9,504	9,504	641,076		(10,500)	(10,500)	15,910	03/01/2030
59166BAA9	METLIFE SEC TR 2017 144A		08/31/2023	VARIOUS	X X X	165,031	174,929	175,502	174,514				2,765	2,765	177,279		(12,248)	(12,248)	3,188	04/25/2055
594918CC6	MICROSOFT CORP		01/26/2023	US Bank	X X X	1,008,940	1,410,000	927,851	927,851				583	583	928,433		80,506	80,506	5,835	06/01/2050
595481AC6	MID-STATE CAPITAL 2005-1		12/15/2023	PRINCIPAL RECEIPT	X X X	3,558	3,558	3,815	3,536	120	(98)		22	22	3,558				135	01/15/2040
59980AAQ0	MILL CITY MTG LN TR 144A		12/25/2023	PRINCIPAL RECEIPT	X X X	49,030	49,030	47,789	48,040		990		990	990	49,030				767	07/25/2059
59981AAC0	MILL CITY MTG LN TR 144A		12/25/2023	PRINCIPAL RECEIPT	X X X	22,919	22,919	22,351	22,443		476		476	476	22,919				415	10/25/2069
59980CAA1	MILL CITY MTG LN TR-144A		12/25/2023	PRINCIPAL RECEIPT	X X X	18,219	18,219	18,798	18,301		(82)		(82)	(82)	18,219				311	01/25/2061
61765BAA0	MORGAN STANLEY CAP 144A		08/14/2023	VARIOUS	X X X	124,022	136,010	130,963	132,109		1,699		1,699	1,699	133,808		(9,786)	(9,786)	3,829	10/17/2050
61770KAU9	MORGAN STANLEY CAP TR 2020-L4		12/15/2023	PRINCIPAL RECEIPT	X X X	124,838	124,838	120,420	120,984		3,854		3,854	3,854	124,838				1,256	02/18/2053
61691YAA9	MORGAN STANLEY CAP TR 2021-L5		12/15/2023	VARIOUS	X X X	58,132	61,059	56,303	47,434		2,447		2,447	2,447	59,189		(1,058)	(1,058)	199	05/15/2054
64829EAA2	NEW RESI MTG LN TR 2015-2 144A		12/25/2023	PRINCIPAL RECEIPT	X X X	23,474	23,474	24,349	24,331		(857)		(857)	(857)	23,474				531	08/25/2055
64830GAB2	NEW RESI MTG TR-144A		12/25/2023	PRINCIPAL RECEIPT	X X X	35,545	35,545	36,585	36,371		(826)		(826)	(826)	35,545				753	12/25/2057
62920KAB8	NMEF FDG LLC 144A		06/15/2023	VARIOUS	X X X	1,043,416	1,061,613	1,061,522	1,061,565		24		24	24	1,061,589		(18,173)	(18,173)	12,079	10/16/2028
665859AX2	NORTHERN TR CORP		08/10/2023	US Bank	X X X	613,885	595,000	600,296	600,659		(273)		(273)	(273)	600,386		13,499	13,499	28,548	11/02/2032
67422CAA0	OASIS LLC 144A		12/15/2023	PRINCIPAL RECEIPT	X X X	300,020	300,020	302,714	301,912		(1,892)		(1,892)	(1,892)	300,020				3,165	10/15/2033
701094AM6	PARKER HANNIFIN CORP		03/24/2023	US Bank	X X X	180,218	185,000	181,476	182,147		438		438	438	182,585		(2,368)	(2,368)	1,443	06/14/2024
69335PDZ5	PFS FINANCING CORP 2021- 144A		04/26/2023	US Bank	X X X	801,248	840,000	827,571	700,838		10,035		10,035	10,035	710,873		90,376	90,376	2,203	04/15/2026
75513ECP4	RAYTHEON TECHNOLOGIES CORP		01/26/2023	US Bank	X X X	594,016	800,000	542,360	542,360		272		272	272	542,632		51,384	51,384	9,090	03/15/2052
760759AX8	REPUBLIC SERVICES INC		08/31/2023	US Bank	X X X	634,770	820,000	632,154	632,154		12,796		12,796	12,796	644,950		(10,180)	(10,180)	12,551	02/15/2031
776743AJ5	ROPER TECHNOLOGIES INC		08/10/2023	US Bank	X X X	422,156	515,000	412,721	412,721		6,891		6,891	6,891	419,612		2,544	2,544	6,409	06/30/2030
81746MAA8	SEQUOIA MTG TR 2015-4 144A		12/25/2023	PRINCIPAL RECEIPT	X X X	10,297	10,297	10,407	10,385		(88)		(88)	(88)	10,297				156	11/25/2030
84756NAF6	SPECTRA ENERGY PARTNERS LP		09/29/2023	US Bank	X X X	115,872	120,000	117,488	117,820		715		715	715	118,535		(2,663)	(2,663)	4,410	03/15/2025
86359LPF0	STRUCTURED ASSET MTG 2005-AR5		12/19/2023	PRINCIPAL RECEIPT	X X X	8,498	8,498	8,113	8,987		(489)		(489)	(489)	8,498				268	07/19/2035
86362VAD4	STRUCTURED ASSET SECS 2006-BC6		02/25/2023	VARIOUS	X X X	226,530	233,900	241,185	237,234		175		175	175	237,409		(10,879)	(10,879)	1,338	01/25/2037
87264ABB0	T MOBILE USA INC		09/29/2023	US Bank	X X X	115,818	120,000	117,631	117,935		652		652	652	118,587		(2,769)	(2,769)	4,060	04/15/2025
87612EBM7	TARGET CORP		08/24/2023	US Bank	X X X	199,355	220,000	199,714	199,714		3,010		3,010	3,010	202,723		(3,368)	(3,368)	4,802	01/15/2027
89169DAA9	TOWD PT MTG TR 144A		12/25/2023	VARIOUS	X X X	139,594	142,153	138,166	86,780		2,413		2,413	2,413	141,216		(1,622)	(1,622)	1,243	07/25/2057
89172EAE4	TOWD PT MTG TR 2016-1 144A		06/27/2023	VARIOUS	X X X	174,569	177,438	181,770	177,481		(132)		(132)	(132)	177,349		(2,781)	(2,781)	3,120	02/25/2055
89173CAA5	TOWD PT MTG TR 2016-5 144A		07/07/2023	VARIOUS	X X X	114,857	116,139	116,344	116,005		440		440	440	116,445		(1,589)	(1,589)	1,402	10/25/2056
907818FU7	UNION PAC CORP		08/31/2023	US Bank	X X X	806,122	960,000	846,663	852,554		7,295		7,295	7,295	859,849		(53,727)	(53,727)	18,050	05/20/2031
92343VCK8	VERIZON COMMUNICATIONS INC		01/26/2023	US Bank	X X X	616,934	640,000	573,670	573,670		111		111	111	573,782		43,153	43,153	13,743	08/21/2046
94106LBS7	WASTE MGMT INC DEL SR GLBL NT 32		08/10/2023	US Bank	X X X	848,115	900,000	895,131	895,288		256		256	256	895,544		(47,429)	(47,429)	31,021	04/15/2032
95000U2C6	WELLS FARGO & CO		01/11/2023	US Bank	X X X	177,921	180,000	179,636	179,722		8		8	8	179,730		(1,809)	(1,809)	3,169	01/24/2024
95002UA9	WELLS FARGO COML MTG		09/15/2023	PRINCIPAL RECEIPT	X X X	97,805	97,805	91,482	92,172		5,632		5,632	5,632	97,805				126	07/17/2053
96221QAE3	WFRBS COML MTG TR 2013-C18		02/02/2023	US Bank	X X X	98,590	100,000	99,449	99,536		24		24	24	99,561		(971)	(971)	751	12/17/2046
976656CN6	WISCONSIN ELEC PWR CO		07/17/2023	US Bank	X X X	540,557	550,000	547,437	547,666		110		110	110	547,776		(7,219)	(7,219)	21,553	09/30/2032
98163JAC9	WORLD OMNI AUTO LEASE 2021-A		01/12/2023	US Bank	X X X	194,500	200,000	193,375	195,838		226		226	226	196,064		(1,564)	(1,564)	75	08/15/2024
98163KAC6	WORLD OMNI AUTO REC TR 2021-D		04/03/2023	US Bank	X X X	133,093	140,000	133,766	135,287		1,045		1,045	1,045	136,332		(3,239)	(3,239)	347	10/15/2026
06367WHH9	BANK OF MONTREAL	C	01/11/2023	US Bank	X X X	147,462	150,000	148,905	149,157		22		22	22	149,179		(1,717)	(1,717)	2,173	02/05/2024
29250NBC8	ENBRIDGE INC MTN CDS-	C	06/06/2023	US Bank	X X X	369,000	410,000	462,398	456,355		(2,397)		(2,397)	(2,397)	453,958		(84,958)			

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
2509999997	Subtotal - Bonds - Part 4					66,438,875	68,430,429	67,812,070	58,777,458	222,148	(233)		221,915		67,360,686		(921,820)	(921,820)	1,426,907	X X X
2509999998	Summary Item from Part 5 for Bonds					44,545,018	46,278,086	44,773,616			27,563		27,563		44,801,175		(256,159)	(256,159)	439,181	X X X
2509999999	Subtotal - Bonds					110,983,893	114,708,516	112,585,686	58,777,458	222,148	27,330		249,478		112,161,861		(1,177,979)	(1,177,979)	1,866,088	X X X
4509999998	Summary Item from Part 5 for Preferred Stocks					441,315	X X X	427,032			879		879		427,912		13,403	13,403	14,888	X X X
4509999999	Subtotal - Preferred Stocks					441,315	X X X	427,032			879		879		427,912		13,403	13,403	14,888	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
009158106	AIR PRODS & CHEMS INC		12/06/2023	US Bank	826.000	216,069	X X X	246,281	184,956	(7,094)			(7,094)		246,281		(30,212)	(30,212)	12,065	X X X
020002101	ALLSTATE CORP		06/06/2023	US Bank	1,309.000	143,600	X X X	172,910	177,500	(4,591)			(4,591)		172,910		(29,310)	(29,310)	3,622	X X X
037833100	APPLE INC		01/05/2023	US Bank	632.000	79,328	X X X	45,816	82,116	(36,300)			(36,300)		45,816		33,512	33,512		X X X
11135F101	BROADCOM INC COM		08/01/2023	US Bank	935.000	723,053	X X X	297,475	522,787	(225,312)			(225,312)		297,475		425,578	425,578	4,968	X X X
22160K105	COSTCO WHSL CORP NEW		01/05/2023	US Bank	168.000	76,006	X X X	94,026	76,692	17,334			17,334		94,026		(18,019)	(18,019)		X X X
126650100	CVS HEALTH CORP		06/06/2023	US Bank	3,370.000	280,721	X X X	339,343	314,050	25,292			25,292		339,343		(58,621)	(58,621)	1,739	X X X
277432100	EASTMAN CHEM CO		08/01/2023	US Bank	1,763.000	151,161	X X X	174,187	129,082	29,212			29,212		174,187		(23,027)	(23,027)	4,038	X X X
311900104	FASTENAL CO		01/05/2023	US Bank	1,529.000	71,804	X X X	74,251	72,352	1,899			1,899		74,251		(2,447)	(2,447)		X X X
369550108	GENERAL DYNAMICS CORP		06/06/2023	US Bank	1,200.000	251,258	X X X	282,984	272,921	(13,094)			(13,094)		282,984		(31,726)	(31,726)	3,463	X X X
594918104	MICROSOFT CORP		01/05/2023	US Bank	337.000	75,526	X X X	55,578	80,819	(25,241)			(25,241)		55,578		19,948	19,948		X X X
617446448	MORGAN STANLEY		06/06/2023	US Bank	2,143.000	179,219	X X X	223,193	182,198	40,995			40,995		223,193		(43,973)	(43,973)	6,035	X X X
65339F101	NEXTERA ENERGY INC		12/06/2023	US Bank	2,249.000	156,949	X X X	188,016	153,892	(34,124)			(34,124)		153,892		3,057	3,057	2,730	X X X
666807102	NORTHROP GRUMMAN CORP		09/05/2023	US Bank	794.000	348,527	X X X	364,260	389,566	(62,670)			(62,670)		364,260		(15,733)	(15,733)	2,983	X X X
704326107	PAYCHEX INC		05/08/2023	US Bank	1,834.000	197,133	X X X	183,875	211,937	(28,062)			(28,062)		183,875		13,259	13,259	2,906	X X X
717081103	PFIZER INC		05/08/2023	US Bank	6,199.000	238,170	X X X	302,232	317,637	(15,404)			(15,404)		302,232		(64,062)	(64,062)	2,724	X X X
723787107	PIONEER NAT RES CO		03/24/2023	US Bank	582.000	108,733	X X X	141,525	132,923	8,602			8,602		141,525		(32,791)	(32,791)	3,248	X X X
693475105	PNC FINL SVCS GROUP INC		09/05/2023	US Bank	1,019.000	124,085	X X X	177,388	160,941	16,447			16,447		177,388		(53,303)	(53,303)	4,636	X X X
74340W103	PROLOGIS INC		08/01/2023	US Bank	1,406.000	174,286	X X X	186,731	153,989	27,618			27,618		186,731		(12,445)	(12,445)	2,446	X X X
756109104	REALTY INCOME CORP		09/05/2023	US Bank	1,901.000	106,036	X X X	133,075	120,580	12,494			12,494		133,075		(27,039)	(27,039)	9,549	X X X
855244109	STARBUCKS CORP		12/06/2023	US Bank	2,229.000	216,111	X X X	219,786	221,117	(1,331)			(1,331)		219,786		(3,675)	(3,675)	5,256	X X X
87612E106	TARGET CORP		06/06/2023	US Bank	527.000	68,565	X X X	75,221	78,544	(3,323)			(3,323)		75,221		(6,656)	(6,656)	1,385	X X X
872540109	TJX COS INC NEW		03/03/2023	US Bank	991.000	76,281	X X X	79,294	78,884	410			410		79,294		(3,013)	(3,013)	383	X X X
892356106	TRACTOR SUPPLY CO		12/06/2023	US Bank	328.000	68,753	X X X	71,297	73,790	(2,493)			(2,493)		71,297		(2,544)	(2,544)	1,403	X X X
907818108	UNION PAC CORP		03/24/2023	US Bank	682.000	125,502	X X X	159,420	141,222	18,198			18,198		159,420		(33,918)	(33,918)	1,023	X X X
911312106	UNITED PARCEL SERVICE INC		11/10/2023	US Bank	366.000	50,178	X X X	80,693	63,625	17,068			17,068		80,693		(30,516)	(30,516)	2,844	X X X
91324P102	UNITEDHEALTH GROUP INC		01/05/2023	US Bank	150.000	73,980	X X X	44,729	79,527	(34,798)			(34,798)		44,729		29,251	29,251		X X X
94106L109	WASTE MGMT INC DEL		09/05/2023	US Bank	1,484.000	230,734	X X X	239,958	226,221	7,344			7,344		239,958		(9,224)	(9,224)	2,328	X X X
G1151C101	ACCENTURE PLC IRELAND	C	01/05/2023	US Bank	285.000	75,891	X X X	65,714	76,049	(10,336)			(10,336)		65,714		10,177	10,177		X X X
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					4,687,659	X X X	4,685,134	4,810,041	(281,260)			(281,260)		4,685,134		2,528	2,528	81,774	X X X
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																				
33739E108	FIRST TR EXCHANGE-TRADED FD		07/20/2023	US Bank	381,676.000	6,138,866	X X X	6,835,157	6,412,157	423,000			423,000		6,835,157		(696,291)	(696,291)	194,998	X X X
30316P506	FM INVESTMENTS LARGE CAP FOC FD IN		09/14/2023	US Bank	260,220.235	3,570,222	X X X	4,432,039	2,719,301	1,712,738			1,712,738		4,432,039		(861,818)	(861,818)		X X X
46428R107	ISHARES S&P GSCI COMMODITY I		05/03/2023	US Bank	186,254.000	3,491,061	X X X	3,969,805	3,954,172	15,633			15,633		3,969,805		(478,744)	(478,744)		X X X
464287622	ISHARES TR		03/01/2023	US Bank	2,739.000	597,239	X X X	422,416	576,614	(154,199)			(154,199)		422,416		174,823	174,823		X X X
464287598	ISHARES TR RUSSELL 1000 VALUE INDE		10/04/2023	US Bank	46,285.000	7,106,871	X X X	6,762,053	7,019,120	(257,067)			(257,067)		6,762,053		344,818	344,818	54,069	X X X
66263L791	NORTH SQUARE INVESTMENTS TRUST		03/01/2023	US Bank	90,536.656	800,000	X X X	818,768	799,529	19,239			19,239		818,768		(18,768)	(18,768)	11,313	X X X
66263L882	NORTH SQUARE INVESTMENTS TRUST		03/01/2023	US Bank	81,908.213	1,500,000	X X X	1,944,198	1,476,477	467,720			467,720		1,944,198		(444,198)	(444,198)	24,947	X X X
808524201	SCHWAB STRATEGIC TR		01/30/2023	Bank of America	27,314.000	1,296,905	X X X	605,825	1,233,227	(627,403)			(627,403)		605,825		691,080	691,080		X X X
82889N202	SIMPLIFY EXCHANGE TRADED FUNDS		04/11/2023	US Bank	178,063.000	4,561,813	X X X	5,003,926	4,318,028	685,899			685,899		5,003,926		(442,114)	(442,114)	14,245	X X X
78462F103	SPDR S&P 500 ETF TR		02/06/2023	US Bank	15,936.000	6,456,203	X X X	6,305,222	6,094,404	210,817			210,817		6,305,222		150,982	150,982	28,388	X X X
922908363	VANGUARD INDEX FDS		02/17/2023	VARIOUS	23,940.000	8,962,481	X X X	7,367,601	8,411,080	(1,043,478)			(1,043,478)		7,367,601		1,594,880	1,594,880		X X X
922040100	VANGUARD INSTL INDEX FD		12/26/2023	VARIOUS	7,781.022	2,786,792	X X X	1,942,771	2,502,610	(559,839)			(559,839)		1,942,771		844,020	844,020		X X X
92206C680	VANGUARD RUSSELL 1000 GROWTH		10/04/2023	US Bank	40,875.000	2,851,959	X X X	2,478,527	2,253,030	225,497			225,497		2,478,527		373,433	373,433	14,296	X X X
92206C714	VANGUARD SCOTTSDALE FDS		10/04/2023	US Bank	26,078.000	1,694,118	X X X	1,633,856	1,736,273	(102,417)			(102,417)		1,633,856		60,262	60,262	29,709	X X X
92206C730	VANGUARD SCOTTSDALE FDS		03/01/2023	US Bank	3,313.000	597,589	X X X	421,182	577,323	(156,142)			(156,142)		421,182		176,407	176,407		X X X
5329999999	Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					52,412,119	X X X	50,943,346	50,083,345	859,998			859,998		50,943,346		1,468,772	1,468,772	371,965	X X X
Common Stocks - Exchange Traded Funds																				
464287200	ISHARES TR CORE S&P500 ETF		02/10/2023	US Bank	13,020.000	5,363,730	X X X	5,357,018	5,002,414	354,604			354,604		5,357,018		6,712	6,712		X X X

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	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									Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost												
5819999999	Subtotal - Common Stocks - Exchange Traded Funds					5,363,730	X X X	5,357,018	5,002,414	354,604			354,604		5,357,018		6,712	6,712		X X X
5989999997	Subtotal - Common Stocks - Part 4					62,463,508	X X X	60,985,498	59,895,800	933,342			933,342		60,985,498		1,478,012	1,478,012	453,739	X X X
5989999998	Summary Item from Part 5 for Common Stocks					4,319,219	X X X	4,927,322							4,927,322		(608,103)	(608,103)	54,993	X X X
5989999999	Subtotal - Common Stocks					66,782,727	X X X	65,912,820	59,895,800	933,342			933,342		65,912,820		869,909	869,909	508,732	X X X
5999999999	Subtotal - Preferred and Common Stocks					67,224,042	X X X	66,339,852	59,895,800	933,342	879		934,221		66,340,732		883,312	883,312	523,620	X X X
6009999999	Totals					178,207,935	X X X	178,925,538	118,673,258	1,155,490	28,209		1,183,699		178,502,593		(294,667)	(294,667)	2,389,708	X X X

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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912810TJ7	UNITED STATES TREAS BDS		03/23/2023	US Bank	03/30/2023	US Bank	7,375,000	6,480,701	6,366,699	6,482,917		2,216		2,216			(116,218)	(116,218)	100,992	71,724
912828ZJ2	UNITED STATES TREAS NTS		07/12/2023	VARIOUS	11/21/2023	US Bank	435,000	488,523	495,699	493,321		4,798		4,798			2,378	2,378	390	98
91282CFF3	UNITED STATES TREAS NTS		08/10/2023	US Bank	08/25/2023	US Bank	4,770,000	4,362,325	4,373,233	4,363,832		1,507		1,507			9,402	9,402	52,589	47,353
91282CFM8	UNITED STATES TREAS NTS		02/28/2023	US Bank	03/30/2023	US Bank	3,170,000	3,174,061	3,209,960	3,174,065		4		4			35,895	35,895	63,310	51,481
91282CFN6	UNITED STATES TREAS NTS		01/11/2023	US Bank	01/12/2023	US Bank	465,000	464,185	464,818	464,187		1		1			632	632	5,701	5,672
91282CFP1	UNITED STATES TREAS NTS		02/28/2023	US Bank	03/30/2023	US Bank	1,950,000	1,953,047	1,959,979	1,952,783		(264)		(264)			7,196	7,196	38,022	27,007
91282CGD7	UNITED STATES TREAS NTS		03/24/2023	US Bank	03/28/2023	US Bank	2,380,000	2,379,226	2,379,512	2,379,337		111		111			174	174	21,327	13,688
91282CGM7	UNITED STATES TREAS NTS		03/30/2023	US Bank	07/14/2023	US Bank	1,020,000	1,013,904	997,553	1,014,034		131		131			(16,482)	(16,482)	13,640	4,339
91282CGT2	UNITED STATES TREAS NTS		05/31/2023	US Bank	07/14/2023	US Bank	3,835,000	3,821,863	3,804,553	3,822,233		370		370			(17,680)	(17,680)	17,770	3,878
91282CGU9	UNITED STATES TREAS NTS		05/23/2023	US Bank	08/22/2023	US Bank	2,240,000	2,231,384	2,212,804	2,232,496		1,112		1,112			(19,692)	(19,692)	16,874	1,751
91282CHH7	UNITED STATES TREAS NTS		08/31/2023	US Bank	11/21/2023	US Bank	1,435,000	1,420,255	1,415,532	1,421,354		1,099		1,099			(5,822)	(5,822)	18,799	5,387
91282CFK2	UNITED STATES TREAS NTS																			
91282CGC9	3.5%09/15/ UNITED STATES TREAS NTS		02/02/2023	US Bank	02/28/2023	US Bank	675,000	667,505	658,225	667,755		250		250			(9,530)	(9,530)	10,923	8,609
91282CGL9	3.875%12/3 UNITED STATES TREAS NTS		02/08/2023	US Bank	02/14/2023	US Bank	1,655,000	1,656,875	1,648,208	1,656,865		(10)		(10)			(8,657)	(8,657)	8,107	7,086
	4%02/15/26 UNITED STATES TREAS NTS		06/29/2023	US Bank	06/30/2023	US Bank	2,970,000	2,957,057	2,943,514	2,956,882		(175)		(175)			(13,368)	(13,368)	25,802	16,675
0109999999	Subtotal - Bonds - U.S. Governments						34,375,000	33,070,911	32,930,289	33,082,061		11,150		11,150			(151,772)	(151,772)	394,246	264,748
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3137BSRD7	FHLMC REMIC SERIES		06/01/2023	US Bank	07/25/2023	VARIOUS	53,569	51,420	51,450	51,450		30		30					873	
3137FTFU6	FHLMC REMIC SERIES		08/21/2023	US Bank	10/04/2023	PAID DOWN		72,247	72,141	74,323		2,077		2,077			(2,182)	(2,182)	4,072	1,697
3137FUZN7	FHLMC REMIC SERIES		02/02/2023	US Bank	05/25/2023	VARIOUS	19,961	19,643	19,800	19,800		157		157					13	
3133BPZW1	FHLMC UMBS 30Y FIXED		06/30/2023	US Bank	07/13/2023	US Bank	896,287	863,657	863,657	863,657									1,344	1,344
3133KQTC0	FHLMC UMBS 30Y FIXED		08/01/2023	US Bank	09/25/2023	VARIOUS	2,628,017	2,542,196	2,506,946	2,542,618		423		423			(35,673)	(35,673)	8,684	4,271
3136AJB54	FNMA REMIC TRUST		07/03/2023	US Bank	08/25/2023	VARIOUS	97,949	96,258	96,814	96,814		556		556					(32,201)	
3140XLMY1	FNMA SUPER LNG 30 YEAR		08/14/2023	US Bank	09/01/2023	US Bank	1,577,084	1,550,964	1,550,964	1,550,964									3,132	3,132
3140MSU52	FNMA UMBS LNG 30 YEAR		06/28/2023	US Bank	07/13/2023	US Bank	1,344,648	1,325,606	1,325,606	1,325,606									2,241	2,241
0909999999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment						6,617,515	6,521,991	6,487,378	6,525,232		3,243		3,243			(37,855)	(37,855)	(11,842)	12,685
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
02005NBA7	ALLY FINL INC		01/04/2023	US Bank	08/31/2023	US Bank	125,000	122,519	120,879	123,216		697		697			(2,337)	(2,337)	5,380	1,542
02666BAA4	AMER HOMES 4 RENT TR 144A		08/01/2023	US Bank	08/17/2023	VARIOUS	777,484	746,962	747,026	747,026		64		64					1,287	1,290
02665UAA3	AMER HOMES 4 RENT TR 2014-SFR 144A		06/01/2023	US Bank	06/17/2023	VARIOUS	724,884	706,139	706,176	706,176		37		37					(1,429)	
031162DM9	AMGEN INC		02/15/2023	US Bank	03/06/2023	US Bank	250,000	249,835	249,685	250,432		597		597			(747)	(747)	219	
06051GKM0	BK OF AMERICA CORP		01/25/2023	US Bank	08/31/2023	US Bank	125,000	120,878	120,116	121,611		733		733			(1,495)	(1,495)	3,913	1,351
14040HCM5	CAPITAL ONE FINL CORP		03/30/2023	US Bank	08/31/2023	US Bank	130,000	120,618	122,841	121,878		1,261		1,261			962	962	1,732	286
14040HCZ6	CAPITAL ONE FINL CORP		06/06/2023	US Bank	08/09/2023	US Bank	980,000	979,828	988,056	979,925		97		97			8,131	8,131	10,825	
172967MQ1	CITIGROUP INC		04/28/2023	US Bank	09/29/2023	US Bank	255,000	244,978	243,364	246,669		1,691		1,691			(3,304)	(3,304)	5,791	1,445
178772AA7	CLMT 2016-CLNECLAV/R 11/10/31 144A		05/11/2023	US Bank	11/10/2023	PRINCIPAL RECEIPT	240,000	234,075	240,000	240,000		5,925		5,925					3,408	211
380146AC4	GM FIN CONS AUTO REC 2022-1		01/05/2023	US Bank	04/03/2023	US Bank	145,000	136,702	137,965	138,318		1,616		1,616			(353)	(353)	553	117
61765BAA0	MORGAN STANLEY CAP 144A		09/01/2023	US Bank	09/14/2023	VARIOUS	133,203	121,215	121,250	121,250		35		35					96	97
61747YEQ4	MORGAN STANLEY FR 3.62%041725		04/04/2023	US Bank	07/31/2023	US Bank	120,000	117,976	117,994	118,282		306		306			(288)	(288)	3,439	2,039
693475BR5	PNC FINL SVCS GROUP INC		06/07/2023	US Bank	08/24/2023	US Bank	575,000	575,000	566,634	575,000							(8,366)	(8,366)	6,776	
87264ABB0	T MOBILE USA INC		07/18/2023	US Bank	09/29/2023	US Bank	30,000	28,989	28,955	29,099		111		111			(145)	(145)	490	277
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,610,571	4,505,714	4,510,941	4,518,882		13,170		13,170			(7,942)	(7,942)	42,480	8,655
Bonds - Hybrid Securities																				
693475BP9	PNC FINL SVCS GROUP INC		02/02/2023	US Bank	06/07/2023	US Bank	675,000	675,000	616,410	675,000							(58,590)	(58,590)	14,297	
1309999999	Subtotal - Bonds - Hybrid Securities						675,000	675,000	616,410	675,000							(58,590)	(58,590)	14,297	
2509999998	Subtotal - Bonds						46,278,086	44,773,616	44,545,018	44,801,175		27,563		27,563			(256,159)	(256,159)	439,181	286,088

SCHEDULE D - PART 5

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

1	2	3 F O R E I G N	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 Identifi- cation	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																				
743315AU7 ...	PROGRESSIVE CORP OHIO ...		05/14/2023	US Bank	08/15/2023	US Bank	4,500.000	427,032	441,315	427,912		879		879			13,403	13,403	14,888	
4029999999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred								427,032	441,315	427,912		879		879			13,403	13,403	14,888	
4509999998 Subtotal - Preferred Stocks								427,032	441,315	427,912		879		879			13,403	13,403	14,888	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
020002101 ...	ALLSTATE CORP		02/17/2023	US Bank	08/03/2023	US Bank	3,317.000	445,530	368,462	445,530							(77,068)	(77,068)	5,725	
126650100 ...	CVS HEALTH CORP		02/17/2023	US Bank	06/06/2023	US Bank	3,790.000	332,797	266,688	332,797							(66,109)	(66,109)	2,293	
277432100 ...	EASTMAN CHEM CO		02/03/2023	US Bank	08/01/2023	US Bank	707.000	63,209	60,619	63,209							(2,591)	(2,591)	1,117	
369550108 ...	GENERAL DYNAMICS CORP		01/27/2023	US Bank	06/06/2023	US Bank	701.000	167,077	146,777	167,077							(20,301)	(20,301)	925	
617446448 ...	MORGAN STANLEY		02/17/2023	US Bank	11/10/2023	US Bank	3,204.000	314,019	240,433	314,019							(73,586)	(73,586)	5,285	
65339F101 ...	NEXTERA ENERGY INC		02/17/2023	US Bank	12/06/2023	US Bank	3,361.000	256,925	201,322	256,925							(55,602)	(55,602)	6,123	
666807102 ...	NORTHROP GRUMMAN CORP		02/10/2023	US Bank	09/05/2023	US Bank	599.000	270,654	259,699	270,654							(10,955)	(10,955)	3,436	
717081103 ...	PFIZER INC		02/17/2023	US Bank	09/05/2023	US Bank	9,291.000	407,945	344,348	407,945							(63,596)	(63,596)	4,662	
723787107 ...	PIONEER NAT RES CO		02/17/2023	US Bank	03/24/2023	US Bank	864.000	194,296	161,418	194,296							(32,877)	(32,877)	4,821	
74340W103 ...	PROLOGIS INC		01/25/2023	US Bank	08/01/2023	US Bank	286.000	35,228	35,452	35,228							224	224	498	
756109104 ...	REALTY INCOME CORP		02/17/2023	US Bank	09/05/2023	US Bank	2,841.000	189,452	158,468	189,452							(30,984)	(30,984)		
87612E106 ...	TARGET CORP		02/17/2023	US Bank	06/06/2023	US Bank	778.000	133,269	101,221	133,269							(32,048)	(32,048)	1,069	
872540109 ...	TJX COS INC NEW		02/17/2023	US Bank	03/03/2023	US Bank	1,474.000	118,571	113,459	118,571							(5,112)	(5,112)	109	
892356106 ...	TRACTOR SUPPLY CO		03/03/2023	US Bank	12/06/2023	US Bank	1,354.000	310,714	283,816	310,714							(26,898)	(26,898)	4,629	
907818108 ...	UNION PAC CORP		02/17/2023	US Bank	03/24/2023	US Bank	1,012.000	207,099	186,229	207,099							(20,870)	(20,870)	1,179	
911312106 ...	UNITED PARCEL SERVICE INC		03/24/2023	US Bank	11/10/2023	US Bank	2,245.000	414,523	307,784	414,523							(106,739)	(106,739)	11,208	
94106L109 ...	WASTE MGMT INC DEL		02/10/2023	US Bank	09/05/2023	US Bank	1,216.000	184,172	189,065	184,172							4,893	4,893	1,914	
5019999999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								4,045,480	3,425,260	4,045,480							(620,219)	(620,219)	54,993	
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																				
46428R107 ...	ISHARES S&P GSCI COMMODITY I		03/21/2023	US Bank	05/03/2023	US Bank	15,949.000	316,177	298,941	316,177							(17,236)	(17,236)		
78462F103 ...	SPDR S&P 500 ETF TR		01/09/2023	US Bank	02/06/2023	US Bank	1,451.000	565,665	595,018	565,665							29,352	29,352		
5329999999 Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								881,842	893,959	881,842							12,116	12,116		
5989999998 Subtotal - Common Stocks								4,927,322	4,319,219	4,927,322							(608,103)	(608,103)	54,993	
5999999999 Subtotal - Preferred and Common Stocks								5,354,354	4,760,534	5,355,234		879		879			(594,700)	(594,700)	69,881	
6009999999 Totals								50,127,970	49,305,552	50,156,409		28,442		28,442			(850,859)	(850,859)	509,062	286,088

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	11
									Number of Shares	% of Outstanding
Common Stocks - Other Affiliates										
76205#109	RENAISSANCE HOLDING COMPANY			412177193	8.b.ii	6,656,052			563.000	4.200
36193*101	THE 4100 GROUP			472557772	8.b.ii	33,983,453			1,500.000	25.000
1799999	Subtotal - Common Stocks - Other Affiliates					40,639,505			X X X	X X X
1899999	Subtotal - Common Stocks					40,639,505			X X X	X X X
1999999	Total - Preferred and Common Stocks					40,639,505			X X X	X X X

1. Total amount of goodwill nonadmitted \$.....0.

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	6
				Number of Shares	% of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

E17	Schedule DA - Part 1 Short-Term Investments Owned	NONE
E18	Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open	NONE
E19	Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term.	NONE
E20	Schedule DB - Part B Sn 1 Futures Contracts Open	NONE
E21	Schedule DB - Part B Sn 2 Futures Contracts Terminated	NONE
E22	Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity	NONE
E24	Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees	NONE
E25	Schedule DL - Part 1 - Securities Lending Collateral Assets	NONE
E26	Schedule DL - Part 2 - Securities Lending Collateral Assets	NONE

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
Fifth Third Admin	Cincinnati, OH						(158,809)	X X X
Fifth Third Claims Checking	Cincinnati, OH						(15,562,432)	X X X
Fifth Third Control Account	Cincinnati, OH						12,118,167	X X X
Fifth Third Receipts Groups	Cincinnati, OH						4,915	X X X
Bank of America Receipts Indiv	Chicago, IL						3,411,810	X X X
Wells Fargo BOD Deferred Comp	Chicago, IL						790,031	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X ..				X X X
0199999 Totals - Open Depositories				X X X ..			603,682	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X ..				X X X
0299999 Totals - Suspended Depositories				X X X ..				X X X
0399999 Total Cash On Deposit				X X X ..			603,682	X X X
0499999 Cash in Company's Office				X X X ..	X X X ..	X X X ..		X X X
0599999 Total Cash				X X X ..			603,682	X X X

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

1. January	(15,163,551)	4. April	(14,239,375)	7. July	(16,795,477)	10. October	(16,424,289)
2. February	(11,555,716)	5. May	(16,368,764)	8. August	(12,737,053)	11. November	(8,324,378)
3. March	(13,906,357)	6. June	(12,074,553)	9. September	(7,649,168)	12. December	603,682

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U551	BLACKROCK LIQUIDITY FDS TREAS TR I		12/31/2023	4.830	X X X	19,087,825	21,939	1,044,681
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO					19,087,825	21,939	1,044,681
8609999999	Total Cash Equivalents					19,087,825	21,939	1,044,681

1. Line

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Multiple Purposes	166,885	161,159		
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
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)	X X X	X X X				
59.	TOTAL	X X X	X X X	166,885	161,159		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				