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LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

United Transportation Union Insurance Assocation

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 56413 Employer's ID Number 23-7131460

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 and Health [ ] Fraternal Benefit Societies [X]

Incorporated/Organized 11/16/1970 Commenced Business 03/10/1971

Statutory Home Office 6060 Rockside Woods Blvd N Ste 220 (Street and Number), Independence, OH, US 44131-7303 (City or Town, State, Country and Zip Code)

Main Administrative Office 6060 Rockside Woods Blvd N Ste 220 (Street and Number)
Independence, OH, US 44131-7303 (City or Town, State, Country and Zip Code), 800-558-8842 (Area Code) (Telephone Number)

Mail Address 6060 Rockside Woods Blvd N Ste 220 (Street and Number or P.O. Box), Independence, OH, US 44131-7303 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6060 Rockside Woods Blvd N Ste 220 (Street and Number)
Independence, OH, US 44131-7303 (City or Town, State, Country and Zip Code), 800-558-8842 (Area Code) (Telephone Number)

Internet Website Address utuia.org

Statutory Statement Contact Jeffery A Becker (Name), 216-227-5200 (Area Code) (Telephone Number)
jbecker@utuia.org (E-mail Address), 216-228-0411 (FAX Number)

OFFICERS

President	Kenneth L Laugel	Treasurer	Jeffery A Becker
Secretary	Jeffery A Becker		

OTHER

DIRECTORS OR TRUSTEES

Jeremy R Ferguson	Nicholas J DiCicco Jr	James P Sullivan
Stephen Vamos III	Brent Leonard #	Charles Cassity #
Stephen Hudak #	Alvy Hughes #	

State of Ohio
County of Cuyahoga SS

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

Kenneth L Laugel President	Jeffery A Becker Secretary	Jeffery A Becker Treasurer

Subscribed and sworn to before me this
_____ day of _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	8,229,396	3.749	8,229,396	0	8,229,396	3.749
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,536,812	2.067	4,536,812	0	4,536,812	2.067
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	46,542,127	21.205	46,542,127	0	46,542,127	21.205
1.06 Industrial and miscellaneous	132,162,021	60.215	132,162,021	0	132,162,021	60.215
1.07 Hybrid securities	775,000	0.353	775,000	0	775,000	0.353
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	192,245,356	87.590	192,245,356	0	192,245,356	87.590
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	10,307,902	4.696	10,307,902	0	10,307,902	4.696
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	10,307,902	4.696	10,307,902	0	10,307,902	4.696
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	11,382,414	5.186	11,382,414	0	11,382,414	5.186
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	11,382,414	5.186	11,382,414	0	11,382,414	5.186
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(117,164)	(0.053)	(117,164)	0	(117,164)	(0.053)
6.02 Cash equivalents (Schedule E, Part 2)	1,803,715	0.822	1,803,715	0	1,803,715	0.822
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	1,686,551	0.768	1,686,551	0	1,686,551	0.768
7. Contract loans	3,205,735	1.461	3,205,735	0	3,205,735	1.461
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	654,974	0.298	654,974	0	654,974	0.298
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	219,482,932	100.000	219,482,933	0	219,482,933	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		654,908
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		67
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		654,974
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		654,974

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		214,078,606
2.	Cost of bonds and stocks acquired, Part 3, Column 7		17,754,749
3.	Accrual of discount		115,720
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	367,030	
	4.3. Part 2, Section 2, Column 13	1,760,570	
	4.4. Part 4, Column 11	(703,573)	1,424,027
5.	Total gain (loss) on disposals, Part 4, Column 19		822,673
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		19,857,556
7.	Deduct amortization of premium		402,545
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		213,935,672
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		213,935,672

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	8,229,396	7,199,954	8,326,946	8,062,032
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	8,229,396	7,199,954	8,326,946	8,062,032
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	4,536,812	3,793,310	4,555,914	4,527,599
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	46,542,127	40,776,599	46,730,838	45,775,615
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	112,581,841	103,088,054	113,536,744	110,104,674
	9. Canada	4,705,940	4,448,850	4,831,762	4,370,000
	10. Other Countries	15,649,240	14,523,605	15,645,774	15,886,000
	11. Totals	132,937,021	122,060,509	134,014,280	130,360,674
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	192,245,356	173,830,372	193,627,978	188,725,920
PREFERRED STOCKS	14. United States	9,211,139	8,786,272	10,506,475	
Industrial and Miscellaneous (unaffiliated)	15. Canada	227,676	227,676	369,072	
	16. Other Countries	869,087	869,087	977,832	
	17. Totals	10,307,902	9,883,035	11,853,379	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	10,307,902	9,883,035	11,853,379	
COMMON STOCKS	20. United States	11,382,414	11,382,414	7,344,222	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	11,382,414	11,382,414	7,344,222	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	11,382,414	11,382,414	7,344,222	
	26. Total Stocks	21,690,316	21,265,449	19,197,601	
	27. Total Bonds and Stocks	213,935,672	195,095,821	212,825,579	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	52,654	126,188	386,716	7,663,838	0	XXX	8,229,396	4.3	9,683,765	5.0	8,229,396	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	52,654	126,188	386,716	7,663,838	0	XXX	8,229,396	4.3	9,683,765	5.0	8,229,396	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	503,328	0.3	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	503,328	0.3	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	60,215	1,173,748	100,358	2,392,492	810,000	XXX	4,536,812	2.4	4,557,645	2.4	4,536,812	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	60,215	1,173,748	100,358	2,392,492	810,000	XXX	4,536,812	2.4	4,557,645	2.4	4,536,812	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	951,252	6,824,950	12,578,009	18,423,794	7,479,122	XXX	46,257,127	24.1	48,120,956	25.1	46,257,127	0
5.2 NAIC 2	0	0	0	0	285,000	XXX	285,000	0.1	245,000	0.1	285,000	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	951,252	6,824,950	12,578,009	18,423,794	7,764,122	XXX	46,542,127	24.2	48,365,956	25.2	46,542,127	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	499,241	6,390,776	4,840,091	26,541,805	27,713,882	XXX	65,985,796	34.3	63,112,010	32.9	58,217,313	7,768,483
6.2 NAIC 2	0	4,798,685	8,000,665	21,780,029	28,133,174	XXX	62,712,552	32.6	62,871,534	32.8	55,606,167	7,106,384
6.3 NAIC 3	0	1,411,494	1,674,169	0	378,011	XXX	3,463,673	1.8	1,931,542	1.0	1,977,573	1,486,100
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	499,241	12,600,955	14,514,925	48,321,834	56,225,067	XXX	132,162,021	68.7	127,915,086	66.7	115,801,053	16,360,968
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	775,000	0	XXX	775,000	0.4	775,000	0.4	0	775,000
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	775,000	0	XXX	775,000	0.4	775,000	0.4	0	775,000
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 1,563,361	14,515,663	17,905,174	55,796,929	36,003,004	0	125,784,131	65.4	XXX	XXX	117,240,648	8,543,483
12.2 NAIC 2	(d) 0	4,798,685	8,000,665	21,780,029	28,418,174	0	62,997,552	32.8	XXX	XXX	55,891,167	7,106,384
12.3 NAIC 3	(d) 0	1,411,494	1,674,169	0	378,011	0	3,463,673	1.8	XXX	XXX	1,977,573	1,486,100
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	1,563,361	20,725,841	27,580,007	77,576,957	64,799,189	0	(b) 192,245,356	100.0	XXX	XXX	175,109,388	17,135,968
12.8 Line 12.7 as a % of Col. 7	0.8	10.8	14.3	40.4	33.7	0.0	100.0	XXX	XXX	XXX	91.1	8.9
13. Total Bonds Prior Year												
13.1 NAIC 1	3,569,393	16,105,834	20,308,308	49,424,545	37,344,623	0	XXX	XXX	126,752,704	66.1	119,280,852	7,471,853
13.2 NAIC 2	1,980,657	7,349,912	3,830,992	17,316,507	32,638,466	0	XXX	XXX	63,116,534	32.9	57,631,038	5,485,496
13.3 NAIC 3	0	869,760	1,061,782	0	0	0	XXX	XXX	1,931,542	1.0	437,092	1,494,450
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	5,550,050	24,325,506	25,201,082	66,741,052	69,983,089	0	XXX	XXX	(b) 191,800,780	100.0	177,348,981	14,451,799
13.8 Line 13.7 as a % of Col. 9	2.9	12.7	13.1	34.8	36.5	0.0	XXX	XXX	100.0	XXX	92.5	7.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,388,793	10,938,093	16,956,720	54,043,566	33,913,476	0	117,240,648	61.0	119,280,852	62.2	117,240,648	XXX
14.2 NAIC 2	0	4,030,678	5,453,772	20,074,126	26,332,592	0	55,891,167	29.1	57,631,038	30.0	55,891,167	XXX
14.3 NAIC 3	0	424,973	1,174,590	0	378,011	0	1,977,573	1.0	437,092	0.2	1,977,573	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	1,388,793	15,393,743	23,585,082	74,117,692	60,624,078	0	175,109,388	91.1	177,348,981	92.5	175,109,388	XXX
14.8 Line 14.7 as a % of Col. 7	0.8	8.8	13.5	42.3	34.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	0.7	8.0	12.3	38.6	31.5	0.0	91.1	XXX	XXX	XXX	91.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	174,569	3,577,570	948,454	1,753,362	2,089,528	0	8,543,483	4.4	7,471,853	3.9	XXX	8,543,483
15.2 NAIC 2	0	768,007	2,546,893	1,705,903	2,085,582	0	7,106,384	3.7	5,485,496	2.9	XXX	7,106,384
15.3 NAIC 3	0	986,521	499,579	0	0	0	1,486,100	0.8	1,494,450	0.8	XXX	1,486,100
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	174,569	5,332,098	3,994,926	3,459,265	4,175,111	0	17,135,968	8.9	14,451,799	7.5	XXX	17,135,968
15.8 Line 15.7 as a % of Col. 7	1.0	31.1	23.3	20.2	24.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.1	2.8	2.1	1.8	2.2	0.0	8.9	XXX	XXX	XXX	XXX	8.9

(a) Includes $ 17,135,968 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 450,000 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	0	0	6,082,731	0	XXX	6,082,731	3.2	7,472,797	3.9	6,082,731	0
1.02 Residential Mortgage-Backed Securities	52,654	126,188	386,716	1,581,107	0	XXX	2,146,665	1.1	2,210,968	1.2	2,146,665	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	52,654	126,188	386,716	7,663,838	0	XXX	8,229,396	4.3	9,683,765	5.0	8,229,396	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	503,328	0.3	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	503,328	0.3	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	60,215	1,173,748	100,358	2,392,492	810,000	XXX	4,536,812	2.4	4,557,645	2.4	4,536,812	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	60,215	1,173,748	100,358	2,392,492	810,000	XXX	4,536,812	2.4	4,557,645	2.4	4,536,812	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	1,921,033	2,396,902	11,721,130	7,522,419	XXX	23,561,485	12.3	24,209,304	12.6	23,561,485	0
5.02 Residential Mortgage-Backed Securities	638,756	2,660,467	5,149,072	5,008,854	0	XXX	13,457,148	7.0	13,674,665	7.1	13,457,148	0
5.03 Commercial Mortgage-Backed Securities	312,496	2,243,450	5,032,035	1,495,513	0	XXX	9,083,494	4.7	10,041,987	5.2	9,083,494	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	198,297	241,703	XXX	440,000	0.2	440,000	0.2	440,000	0
5.05 Totals	951,252	6,824,950	12,578,009	18,423,794	7,764,122	XXX	46,542,127	24.2	48,365,956	25.2	46,542,127	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	61,477	9,447,428	13,995,983	47,313,242	55,978,088	XXX	126,796,218	66.0	123,031,675	64.1	114,091,017	12,705,201
6.02 Residential Mortgage-Backed Securities	2,415	638	110	1	0	XXX	3,164	0.0	7,278	0.0	3,164	0
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	435,348	3,152,888	518,832	1,008,592	246,979	XXX	5,362,639	2.8	4,876,132	2.5	1,706,873	3,655,766
6.05 Totals	499,241	12,600,955	14,514,925	48,321,834	56,225,067	XXX	132,162,021	68.7	127,915,086	66.7	115,801,053	16,360,968
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	775,000	0	XXX	775,000	0.4	775,000	0.4	0	775,000
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	775,000	0	XXX	775,000	0.4	775,000	0.4	0	775,000
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	121,692	12,542,209	16,493,243	68,284,594	64,310,507	XXX	161,752,246	84.1	XXX	XXX	148,272,045	13,480,201
12.02 Residential Mortgage-Backed Securities	693,825	2,787,293	5,535,897	6,589,962	0	XXX	15,606,977	8.1	XXX	XXX	15,606,977	0
12.03 Commercial Mortgage-Backed Securities	312,496	2,243,450	5,032,035	1,495,513	0	XXX	9,083,494	4.7	XXX	XXX	9,083,494	0
12.04 Other Loan-Backed and Structured Securities	435,348	3,152,888	518,832	1,206,889	488,682	XXX	5,802,639	3.0	XXX	XXX	2,146,873	3,655,766
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	1,563,361	20,725,841	27,580,007	77,576,957	64,799,189	0	192,245,356	100.0	XXX	XXX	175,109,388	17,135,968
12.10 Line 12.09 as a % of Col. 7	0.8	10.8	14.3	40.4	33.7	0.0	100.0	XXX	XXX	XXX	91.1	8.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	3,653,661	17,284,087	12,723,109	56,965,799	69,923,094	XXX	XXX	XXX	160,549,750	83.7	149,001,568	11,548,182
13.02 Residential Mortgage-Backed Securities	900,983	2,867,094	5,367,571	6,757,263	0	XXX	XXX	XXX	15,892,911	8.3	15,892,911	0
13.03 Commercial Mortgage-Backed Securities	294,752	1,994,876	5,991,742	1,760,617	0	XXX	XXX	XXX	10,041,987	5.2	10,041,987	0
13.04 Other Loan-Backed and Structured Securities	700,654	2,179,449	1,118,661	1,257,374	59,995	XXX	XXX	XXX	5,316,132	2.8	2,412,515	2,903,617
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	5,550,050	24,325,506	25,201,082	66,741,052	69,983,089	0	XXX	XXX	191,800,780	100.0	177,348,981	14,451,799
13.10 Line 13.09 as a % of Col. 9	2.9	12.7	13.1	34.8	36.5	0.0	XXX	XXX	100.0	XXX	92.5	7.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	121,692	10,262,681	12,926,945	64,825,329	60,135,397	XXX	148,272,045	77.1	149,001,568	77.7	148,272,045	XXX
14.02 Residential Mortgage-Backed Securities	693,825	2,787,293	5,535,897	6,589,962	0	XXX	15,606,977	8.1	15,892,911	8.3	15,606,977	XXX
14.03 Commercial Mortgage-Backed Securities	312,496	2,243,450	5,032,035	1,495,513	0	XXX	9,083,494	4.7	10,041,987	5.2	9,083,494	XXX
14.04 Other Loan-Backed and Structured Securities	260,780	100,318	90,204	1,206,889	488,682	XXX	2,146,873	1.1	2,412,515	1.3	2,146,873	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	1,388,793	15,393,743	23,585,082	74,117,692	60,624,078	0	175,109,388	91.1	177,348,981	92.5	175,109,388	XXX
14.10 Line 14.09 as a % of Col. 7	0.8	8.8	13.5	42.3	34.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	0.7	8.0	12.3	38.6	31.5	0.0	91.1	XXX	XXX	XXX	91.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	2,279,528	3,566,298	3,459,265	4,175,111	XXX	13,480,201	7.0	11,548,182	6.0	XXX	13,480,201
15.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	174,569	3,052,570	428,628	0	0	XXX	3,655,766	1.9	2,903,617	1.5	XXX	3,655,766
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	174,569	5,332,098	3,994,926	3,459,265	4,175,111	0	17,135,968	8.9	14,451,799	7.5	XXX	17,135,968
15.10 Line 15.09 as a % of Col. 7	1.0	31.1	23.3	20.2	24.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.1	2.8	2.1	1.8	2.2	0.0	8.9	XXX	XXX	XXX	XXX	8.9

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,131,183	0	1,131,183	0
2. Cost of cash equivalents acquired	22,899,356	0	22,899,356	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	22,226,824	0	22,226,824	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,803,715	0	1,803,715	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,803,715	0	1,803,715	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.F FE	11/18/2021		654,832	427,033	654,974	0	67	0	0	0	21,120	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									654,832	427,033	654,974	0	67	0	0	0	21,120	0	XXX
6099999. Total - Unaffiliated									654,832	427,033	654,974	0	67	0	0	0	21,120	0	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									654,832	427,033	654,974	0	67	0	0	0	21,120	0	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 654,974	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FT-0	UNITED STATES TREASURY				1.A	1,924,425	106.6480	1,823,681	1,710,000	1,847,961	0	(8,894)	0	0	4.500	3.669	FA	29,065	76,950	11/21/2013	02/15/2036
912810-QK-7	UNITED STATES TREASURY				1.A	773,094	97.4650	779,720	800,000	781,207	0	778	0	0	3.875	4.071	FA	11,709	31,000	11/30/2010	08/15/2040
912810-QU-5	UNITED STATES TREASURY				1.A	1,452,366	86.6680	1,157,018	1,335,000	1,422,354	0	(3,706)	0	0	3.125	2.667	FA	15,758	41,719	02/12/2015	02/15/2042
912810-QX-9	UNITED STATES TREASURY				1.A	1,038,923	81.1060	786,728	970,000	1,021,320	0	(2,164)	0	0	2.750	2.396	FA	10,076	26,675	01/26/2015	08/15/2042
912810-QY-7	UNITED STATES TREASURY				1.A	1,007,250	80.8630	824,803	1,020,000	1,009,887	0	401	0	0	2.750	2.818	MN	3,622	28,050	11/09/2016	11/15/2042
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						6,196,058	XXX	5,371,949	5,835,000	6,082,731	0	(13,585)	0	0	XXX	XXX	XXX	70,230	204,394	XXX	XXX
36202D-YY-1	G2 003427 - RMBS			4	1.A	33,154	100.1410	33,879	33,831	33,257	0	3	0	0	4.500	4.994	MON	127	1,522	06/11/2009	08/20/2033
36225B-4C-9	GN 781719 - RMBS			4	1.A	50,830	103.6200	50,088	48,338	49,240	0	(97)	0	0	6.000	5.408	MON	242	2,900	04/28/2009	02/15/2034
36290S-5M-9	G2 616552 - RMBS			4	1.A	155,184	103.1790	149,468	144,863	149,338	0	(1,567)	0	0	6.500	5.222	MON	785	9,416	06/03/2009	08/20/2034
38375G-B7-5	GNR 2012-098 AY - CMO/RMBS			4	1.A	963,594	80.2720	802,720	1,000,000	970,630	0	1,724	0	0	2.500	2.772	MON	2,083	25,000	10/22/2019	08/16/2042
38378H-3C-8	GNR 2012-126 BE - CMO/RMBS			4	1.A	928,125	79.1850	791,850	1,000,000	944,199	0	3,353	0	0	2.000	2.559	MON	1,667	20,000	10/24/2019	10/20/2042
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,130,888	XXX	1,828,004	2,227,032	2,146,665	0	3,416	0	0	XXX	XXX	XXX	4,903	58,839	XXX	XXX
0109999999. Total - U.S. Government Bonds						8,326,946	XXX	7,199,954	8,062,032	8,229,396	0	(10,169)	0	0	XXX	XXX	XXX	75,133	263,232	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST			1	1.D FE	504,560	103.9190	519,595	500,000	501,789	0	(270)	0	0	5.755	5.658	JJ	14,388	28,775	10/02/2009	07/01/2029
564386-SL-5	MANSFIELD TEX INDPT SCH DIST			2	1.A FE	997,140	72.0180	720,180	1,000,000	997,492	0	116	0	0	2.529	2.547	FA	9,554	25,290	11/09/2020	02/15/2041
602245-UM-2	MILWAUKEE CNTY WIS			1	1.D FE	349,214	106.7010	344,216	322,599	332,531	0	(1,685)	0	0	6.840	6.104	JD	1,839	22,066	08/11/2009	12/01/2028
68583R-DQ-2	OREGON CMNTY COLLEGE DISTS			2	1.C FE	675,000	77.3750	522,281	675,000	675,000	0	0	0	0	2.945	2.945	JD	9,995	9,939	08/12/2021	06/30/2040
748508-B5-6	QUINCY MASS			2	1.C FE	720,000	77.5390	558,281	720,000	720,000	0	0	0	0	2.990	2.990	JD	957	21,528	12/15/2021	12/15/2039
801139-AP-1	SANTA ANA CALIF PENSION OBLIG			1,2	1.C FE	810,000	75.0280	607,727	810,000	810,000	0	0	0	0	3.098	3.098	FA	10,456	25,094	08/26/2021	08/01/2044
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W			1	1.C FE	500,000	104.2060	521,030	500,000	500,000	0	0	0	0	6.220	6.218	AO	7,775	31,100	05/06/2009	10/01/2028
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,555,914	XXX	3,793,310	4,527,599	4,536,812	0	(1,840)	0	0	XXX	XXX	XXX	54,962	163,792	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						4,555,914	XXX	3,793,310	4,527,599	4,536,812	0	(1,840)	0	0	XXX	XXX	XXX	54,962	163,792	XXX	XXX
010869-JL-0	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV			1,2	1.E FE	380,000	99.2090	376,994	380,000	380,000	0	0	0	0	5.396	5.397	AO	5,126	20,505	07/01/2022	10/01/2046
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	497,493	107.8290	372,010	345,000	484,622	0	(5,222)	0	0	6.053	3.206	FA	7,889	20,883	06/17/2021	02/15/2043
03255L-JM-2	ANAHEIM CALIF PUB FING AUTH LEASE REV			1,2	1.E FE	235,625	78.8830	197,208	250,000	237,531	0	888	0	0	2.614	3.134	JJ	3,268	6,535	10/27/2021	07/01/2035
03255L-KK-4	ANAHEIM CALIF PUB FING AUTH LEASE REV			1,2	1.E FE	1,125,000	77.6630	873,709	1,125,000	1,125,000	0	0	0	0	3.215	3.215	JJ	18,084	36,169	12/02/2021	07/01/2041
07244R-BC-4	BAY LAUREL CTR CMNTY DEV DIST FLA WTR &			2	1.C FE	295,000	103.7090	305,942	295,000	295,000	0	0	0	0	5.600	5.601	MS	5,507	16,520	05/19/2022	09/01/2042
088006-GG-0	BEVERLY HILLS CALIF PUB FING AUTH LEASE			1	1.C FE	530,000	100.6710	533,556	530,000	530,000	0	0	0	0	5.898	5.896	JD	2,605	31,259	07/29/2010	06/01/2025
120827-CV-0	BURBANK GLENDALE PASADENA ARPT AUTH CALI			1	1.F FE	473,207	102.8670	478,332	465,000	469,526	0	(410)	0	0	5.562	5.418	JJ	12,932	25,863	05/04/2012	07/01/2032
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	480,000	72.6270	348,610	480,000	480,000	0	0	0	0	3.267	3.267	JJ	7,841	15,682	10/26/2021	01/01/2045
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1.E FE	515,237	114.2360	482,167	422,080	509,885	0	(3,222)	0	0	6.899	5.055	JD	2,427	29,119	04/18/2022	12/01/2040
19648F-NV-2	COLORADO HEALTH FACS AUTH REV			1	1.E FE	664,404	79.6550	477,930	600,000	660,092	0	(2,016)	0	0	3.796	3.091	MN	3,796	22,776	10/28/2021	11/01/2044
20281P-NE-8	COMMONWEALTH FING AUTH PA REV			1	1.F FE	1,130,767	77.2380	849,618	1,100,000	1,128,236	0	(1,156)	0	0	2.991	2.811	JD	2,742	32,901	10/01/2021	06/01/2042
31331Q-KY-2	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,086,340	104.8870	1,048,870	1,000,000	1,020,549	0	(6,174)	0	0	5.770	5.026	JJ	28,209	57,700	05/07/2009	01/05/2027
38122N-B6-8	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.E FE	90,000	77.9770	70,179	90,000	90,000	0	0	0	0	3.293	3.293	JD	247	2,964	09/30/2021	06/01/2042
38122N-D5-8	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.G FE	525,000	76.1930	400,013	525,000	525,000	0	0	0	0	3.714	3.714	JD	1,625	19,499	12/08/2021	06/01/2041
442348-P3-6	HOUSTON TEX ARPT SYS REV			1	1.G FE	343,401	103.6770	399,156	385,000	370,484	0	2,971	0	0	6.880	8.000	JJ	13,244	26,488	03/20/2009	01/01/2028
45506E-DE-0	INDIANA ST FIN AUTH REV			1	1.E FE	1,100,000	76.6160	842,776	1,100,000	1,100,000	0	0	0	0	2.926	2.926	MS	10,729	32,186	10/15/2021	03/01/2039
485428-ZY-5	KANSAS ST DEV FIN AUTH REV			1	1.D FE	507,145	104.2280	521,140	500,000	504,187	0	(296)	0	0	5.501	5.394	MN	4,584	27,505	09/25/2006	05/01/2034
56678P-BN-6	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			1	1.F FE	1,023,800	67.7270	677,270	1,000,000	1,022,755	0	(517)	0	0	3.167	3.045	MS	10,557	31,670	11/19/2021	09/01/2051
57563R-TL-3	MASSACHUSETTS EDL FING AUTH				1.C FE	515,000	99.2410	511,091	515,000	515,000	0	0	0	0	5.455	5.455	JJ	14,827	0	06/02/2023	07/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57586N-MV-0	MASSACHUSETTS HOUSING FINANCE AGENCY			2	1.C FE	145,000	97.3160	141,108	145,000	145,000	0	0	0	0	4.836	4.836	JD	584	7,012	09/14/2012	06/01/2043
592041-ZW-0	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.F FE	891,588	66.5630	591,745	889,000	891,473	0	(53)	0	0	3.235	3.220	JJ	14,380	28,759	11/22/2021	07/01/2052
592098-Z4-2	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	1,100,000	71.6660	788,326	1,100,000	1,100,000	0	0	0	0	2.942	2.942	JJ	16,181	32,362	10/08/2021	07/01/2043
59261A-G7-6	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	982,034	97.4960	755,594	775,000	970,551	0	(4,476)	0	0	5.175	3.658	MN	5,125	40,106	05/07/2021	11/15/2049
592643-EH-9	METROPOLITAN WASH D C ARPTS AUTH DULLES			1,2	1.E FE	510,000	81.6850	416,594	510,000	510,000	0	0	0	0	3.562	3.562	AO	4,542	18,166	01/21/2022	10/01/2041
59335K-FS-1	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.G FE	95,000	106.0250	100,724	95,000	95,000	0	0	0	0	6.224	6.225	MN	263	0	12/01/2023	11/01/2055
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	799,275	74.2010	556,508	750,000	796,829	0	(1,112)	0	0	3.086	2.762	MS	6,815	23,145	10/01/2021	09/15/2051
62620H-HT-2	MUNICIPAL ELEC AUTH GA			1,2	2.B FE	285,000	110.6900	315,467	285,000	285,000	0	0	0	0	6.698	6.698	JJ	9,545	8,590	01/13/2023	07/01/2056
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION				1.G FE	501,240	108.0580	540,290	500,000	500,440	0	(86)	0	0	7.425	7.400	FA	14,025	37,125	03/13/2009	02/15/2029
65000B-RA-8	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			1	1.G FE	310,000	98.4180	305,096	310,000	310,000	0	0	0	0	5.972	5.972	JJ	9,257	17,896	06/30/2022	07/01/2042
66285W-E5-1	NORTH TEX TWY AUTH REV			2	1.D FE	238,872	76.7350	230,205	300,000	242,204	0	2,036	0	0	3.011	4.599	JJ	4,517	9,033	05/03/2022	01/01/2043
717893-U3-3	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	633,165	76.2610	743,545	975,000	634,817	0	1,652	0	0	2.926	5.782	JJ	14,264	0	10/17/2023	07/01/2045
73358W-AJ-3	PORT AUTH N Y & N J				1.D FE	551,280	107.9930	539,965	500,000	521,936	0	(3,096)	0	0	6.040	5.170	JD	2,517	30,200	06/28/2011	12/01/2029
76912D-BJ-6	RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R			2	1.F FE	245,000	82.1010	201,147	245,000	245,000	0	0	0	0	3.027	3.027	JD	618	7,416	10/08/2021	06/01/2034
79467B-DW-2	SALES TAX SECURITIZATION CORP ILL				1.D FE	775,000	84.1260	651,977	775,000	775,000	0	0	0	0	3.118	3.118	JJ	12,082	24,165	12/09/2021	01/01/2036
79771F-AT-4	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	992,053	71.9790	701,795	975,000	990,903	0	(448)	0	0	3.145	3.048	MN	5,111	30,664	05/07/2021	11/01/2047
798111-HK-9	SAN JOAQUIN HILLS CALIF TRANSN CORRIDOR			1,2	1.E FE	900,000	84.8260	763,434	900,000	900,000	0	0	0	0	3.221	3.221	JJ	13,367	28,989	12/09/2021	01/15/2035
83755V-R9-7	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	410,000	70.3560	288,460	410,000	410,000	0	0	0	0	3.103	3.103	MN	2,120	12,722	11/19/2021	11/01/2046
880591-CS-9	TENNESSEE VALLEY AUTHORITY				1.A	1,084,360	114.1780	1,141,780	1,000,000	1,050,832	0	(2,880)	0	0	5.880	5.310	AO	14,700	58,800	10/18/2006	04/01/2036
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1.A	247,205	106.1080	265,270	250,000	248,023	0	79	0	0	5.250	5.325	MS	3,865	13,125	09/16/2009	09/15/2039
880591-EP-3	TENNESSEE VALLEY AUTHORITY				1.A	487,470	84.0870	420,435	500,000	490,611	0	339	0	0	3.500	3.638	JD	778	17,500	12/18/2012	12/15/2042
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						23,700,960	XXX	20,226,033	23,296,080	23,561,485	0	(23,197)	0	0	XXX	XXX	XXX	310,890	901,999	XXX	XXX
3128M4-JF-1	FH G02662 - RMBS			4	1.A	28,331	104.9020	27,907	26,602	27,414	0	(19)	0	0	7.500	5.964	MON	166	1,995	08/07/2008	07/01/2034
3128M7-LX-2	FH G05442 - RMBS			4	1.A	9,680	99.9240	8,588	8,595	8,889	0	(55)	0	0	8.500	4.577	MON	61	731	04/24/2009	07/01/2032
3128M7-VT-0	FH G05726 - RMBS			4	1.A	27,457	101.7660	26,329	25,872	28,418	0	(70)	0	0	5.000	3.113	MON	108	1,294	06/23/2010	08/01/2039
3128M8-3G-7	FH G06799 - RMBS			4	1.A	161,485	94.8820	149,665	157,738	162,609	0	0	0	0	3.500	2.963	MON	460	5,521	12/12/2011	11/01/2041
3128P7-X9-9	FH C91604 - RMBS			4	1.A	524,474	93.0900	473,187	508,311	517,032	0	(780)	0	0	2.500	1.983	MON	1,059	12,708	01/16/2013	01/01/2033
31292H-NC-4	FH C01287 - RMBS			4	1.A	12,245	104.3470	12,589	12,065	12,164	0	(2)	0	0	6.500	6.091	MON	65	784	05/16/2006	01/01/2032
31292S-AQ-3	FH C09015 - RMBS			4	1.A	267,757	92.0370	236,212	256,649	267,157	0	(14)	0	0	3.000	2.338	MON	642	7,699	11/06/2012	10/01/2042
31292S-AU-4	FH C09019 - RMBS			4	1.A	302,858	92.0370	265,745	288,737	302,383	0	(29)	0	0	3.000	2.239	MON	722	8,662	11/15/2012	12/01/2042
312935-H8-5	FH A88355 - RMBS			4	1.A	53,165	99.9930	52,618	52,622	53,312	0	1	0	0	4.500	4.240	MON	197	2,368	09/24/2009	09/01/2039
312946-N9-3	FH A97616 - RMBS			4	1.A	131,811	99.9930	120,850	120,858	134,904	0	(222)	0	0	4.500	2.487	MON	453	5,439	04/30/2013	03/01/2041
3132HM-K2-6	FH Q11213 - RMBS			4	1.A	301,035	92.2440	265,491	287,813	300,314	0	(34)	0	0	3.000	2.287	MON	720	8,634	09/20/2012	09/01/2042
3136AB-2B-8	FNR 2013-11 PB - CMO/RMBS			4	1.A	1,392,042	81.5170	1,127,003	1,382,537	1,388,648	0	(814)	0	0	2.500	2.438	MON	2,880	34,563	08/21/2019	02/25/2043
3136AE-SM-0	FNR 2013-61 BY - CMO/RMBS			4	1.A	1,075,938	82.4280	906,708	1,100,000	1,080,604	0	591	0	0	3.000	3.169	MON	2,750	33,000	05/22/2019	06/25/2043
3136AK-HB-2	FNR 2014-37 PB - CMO/RMBS			4	1.A	1,743,000	92.4190	1,478,704	1,600,000	1,696,482	0	(11,865)	0	0	3.500	2.600	MON	4,667	56,000	11/27/2019	07/25/2044
31371K-7E-5	FN 254793 - RMBS			4	1.A	25,936	101.6140	26,288	25,871	25,953	0	(13)	0	0	5.000	4.852	MON	108	1,294	06/10/2009	07/01/2033
3137AT-CU-4	FHR 4091 BQ - CMO/RMBS			4	1.A	953,359	84.6080	846,080	1,000,000	970,878	0	4,631	0	0	2.000	2.527	MON	1,667	20,000	10/24/2019	08/15/2042
3137AU-TT-6	FHR 4117 PY - CMO/RMBS			4	1.A	1,098,438	85.2140	852,140	1,000,000	1,080,083	0	(1,808)	0	0	3.500	2.829	MON	2,917	35,000	09/25/2019	10/15/2042
31381D-2J-3	FN 458077 - RMBS			4	1.A	7,586	99.6870	6,970	6,992	7,097	0	(33)	0	0	7.000	5.284	MON	41	489	05/14/2009	08/01/2027
31385J-DJ-4	FN 545605 - RMBS			4	1.A	23,855	104.7420	22,767	21,736	22,433	0	(93)	0	0	7.000	5.454	MON	127	1,522	07/17/2009	05/01/2032
3138EB-PJ-8	FN AK6724 - RMBS			4	1.A	81,167	92.3220	73,343	79,442	81,210	0	(7)	0	0	3.000	2.610	MON	199	2,383	05/18/2012	03/01/2042
3138LL-PR-0	FN AN7631 - RMBS			4	1.A	634,359	90.2000	586,300	650,000	638,754	0	1,014	0	0	3.160	3.387	MON	1,769	20,825	04/03/2019	12/01/2032
31396Q-LV-9	FNR 2009-50 GX - CMO/RMBS			4	1.A	670,133	100.1920	598,146	597,000	626,459	0	(5,041)	0	0	5.000	4.042	MON	2,488	29,850	03/19/2012	07/25/2039
31396Y-S2-9	FNR 2008-26 ZK - CMO/RMBS			4	1.A	131,281	100.1100	188,523	188,316	190,930	0	(402)	0	0	5.000	4.498	MON	1,580	6,277	05/06/2011	04/25/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS			4	1.A	314,138	103.2260	422,152	408,959	431,823	0	10	0	0	6.500	5.067	MON	4,461	17,722	05/02/2012	05/25/2039
31398W-Y3-2	FHR 3652 CP - CMO/RMBS			4	1.A	1,101,882	100.1380	1,049,610	1,048,164	1,081,928	0	(1,952)	0	0	5.000	4.686	MON	4,367	52,408	06/16/2011	04/15/2040
31402C-U6-7	FN 725205 - RMBS			4	1.A	25,358	101.6110	25,750	25,342	25,332	0	(5)	0	0	5.000	4.962	MON	106	1,267	02/15/2005	03/01/2034
31403D-T8-2	FN 745875 - RMBS			4	1.A	24,831	104.3000	24,130	23,135	25,996	0	105	0	0	6.500	2.369	MON	125	1,504	09/16/2009	09/01/2036
31403U-PF-2	FN 758322 - RMBS			4	1.A	13,437	102.9730	13,247	12,864	13,381	0	14	0	0	5.500	4.138	MON	59	708	04/08/2009	12/01/2033
31404V-TS-7	FN 780061 - RMBS			4	1.A	13,545	101.6490	13,775	13,551	13,527	0	(4)	0	0	5.000	4.997	MON	56	678	02/15/2005	05/01/2034
31408G-Y2-7	FN 851329 - RMBS			4	1.A	11,625	101.9490	12,000	11,770	11,627	0	(6)	0	0	5.500	5.791	MON	54	647	03/22/2006	02/01/2036
3140FX-KX-9	FN BF0309 - RMBS			4	1.A	616,141	97.9060	575,885	588,202	612,400	0	(1,783)	0	0	3.500	2.536	MON	1,716	20,587	12/04/2019	06/01/2042
31416C-FS-0	FN 995777 - RMBS			4	1.A	111,696	103.1710	105,966	102,709	107,205	0	6	0	0	7.000	4.955	MON	599	7,190	05/08/2009	04/01/2033
31417E-SS-1	FN AB7728 - RMBS			4	1.A	267,895	88.0360	238,001	270,345	268,227	0	(2)	0	0	2.500	2.611	MON	563	6,759	02/13/2013	01/01/2043
31417F-ML-9	FN AB8462 - RMBS			4	1.A	699,281	82.4860	618,148	749,397	719,193	0	71	0	0	2.000	2.640	MON	1,249	14,988	03/12/2013	01/01/2043
31417H-CR-3	FN AB9979 - RMBS			4	1.A	421,565	96.4060	388,159	402,629	425,691	0	5,487	0	0	4.000	3.185	MON	1,342	16,105	03/04/2014	07/01/2043
31419A-KZ-9	FN AE0311 - RMBS			4	1.A	96,660	95.1900	91,924	96,569	96,694	0	(3)	0	0	3.500	3.454	MON	282	3,380	09/17/2010	08/01/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						13,375,444	XXX	11,930,898	13,151,394	13,457,148	0	(13,124)	0	0	XXX	XXX	XXX	40,823	440,980	XXX	XXX
3136AR-TE-8	FNA 2016-M03 A2 - CMBS			4	1.A	611,849	96.2810	572,895	595,024	600,511	0	(2,155)	0	0	2.702	2.080	MON	1,340	16,078	12/12/2019	02/25/2026
3136B3-5Z-9	FNA 2019-M04 A2 - CMBS			4	1.A	987,876	94.9780	910,982	959,151	978,127	0	(861)	0	0	3.610	3.308	MON	2,885	34,832	03/21/2019	02/25/2031
3137FJ-Y6-0	FHMS K-1508 A2 - CMBS			4	1.A	905,906	95.9490	767,592	800,000	868,589	0	(9,465)	0	0	3.900	2.491	MON	2,600	31,200	11/26/2019	12/25/2030
3137FM-TT-9	FHMS K-1512 A3 - CMBS			4	1.A	1,081,250	86.7140	867,140	1,000,000	1,059,687	0	(5,265)	0	0	3.059	2.386	MON	2,549	30,590	10/09/2019	04/25/2034
3138LJ-H4-5	FN AN5650 - CMBS/RMBS			4	1.A	945,813	91.4770	846,162	925,000	936,074	0	(2,031)	0	0	3.250	2.981	MON	2,589	30,480	05/31/2019	06/01/2032
3138LJ-ZL-7	FN AN6146 - CMBS/RMBS			4	1.A	647,444	90.1550	599,631	665,111	652,794	0	1,229	0	0	3.130	3.390	MON	1,793	21,107	04/03/2019	07/01/2032
3138LL-MU-6	FN AN7570 - CMBS/RMBS			4	1.A	1,136,490	91.1100	997,354	1,094,670	1,119,816	0	(3,418)	0	0	3.160	2.711	MON	2,979	35,072	07/25/2019	02/01/2033
3138LL-Q7-3	FN AN7677 - CMBS/RMBS			4	1.A	1,025,469	92.6820	926,820	1,000,000	1,012,004	0	(2,886)	0	0	3.020	2.688	MON	2,601	30,619	06/13/2019	12/01/2029
3138LL-XS-9	FN AN7888 - CMBS/RMBS			4	1.A	836,713	90.1760	765,761	849,185	838,415	0	412	0	0	3.300	3.416	MON	2,413	28,412	04/11/2019	12/01/2034
3138LM-D9-1	FN AN8227 - CMBS/RMBS			4	1.A	1,035,625	93.3320	933,320	1,000,000	1,017,477	0	(3,835)	0	0	3.130	2.670	MON	2,695	31,735	06/13/2019	02/01/2030
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						9,214,434	XXX	8,187,658	8,888,141	9,083,494	0	(28,274)	0	0	XXX	XXX	XXX	24,443	290,126	XXX	XXX
678908-4E-1	OKSDEV 2022 A3 - ABS			4	1.A FE	440,000	98.1840	432,010	440,000	440,000	0	0	0	0	4.714	4.714	MN	3,457	24,544	08/19/2022	05/01/2052
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						440,000	XXX	432,010	440,000	440,000	0	0	0	0	XXX	XXX	XXX	3,457	24,544	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						46,730,838	XXX	40,776,599	45,775,615	46,542,127	0	(64,595)	0	0	XXX	XXX	XXX	379,613	1,657,649	XXX	XXX
00037B-AC-6	ABB FINANCE (USA) INC			1	1.G FE	582,876	92.2520	581,188	630,000	592,961	0	1,227	0	0	4.375	4.863	MN	4,058	27,563	11/20/2013	05/08/2042
00108W-AJ-9	AEP TEXAS INC			1,2	2.B FE	743,987	80.5880	600,381	745,000	744,076	0	20	0	0	4.150	4.158	MN	5,153	30,918	04/29/2019	05/01/2049
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	672,030	101.8070	610,842	600,000	655,828	0	(1,995)	0	0	5.875	5.059	MS	10,379	35,250	11/20/2013	03/15/2041
00185A-AB-0	AON PLC		C	1	2.B FE	631,048	80.6490	443,570	550,000	625,335	0	(2,831)	0	0	4.250	3.274	JD	1,234	23,375	12/09/2021	12/12/2042
00206R-DF-6	AT&T INC			1,2	2.B FE	378,003	105.9000	391,830	370,000	376,305	0	(220)	0	0	6.000	5.838	FA	8,387	22,200	03/21/2016	08/15/2040
00206R-HZ-8	AT&T INC			1	2.B FE	1,335,810	113.5760	1,135,760	1,000,000	1,224,717	0	(26,020)	0	0	7.625	4.034	AO	16,097	76,250	06/05/2019	04/15/2031
00217G-AC-7	APTIV PLC		C	1,2	2.B FE	523,861	79.1390	415,480	525,000	523,872	0	21	0	0	4.150	4.163	MN	3,631	21,788	02/09/2022	05/01/2052
00774M-AL-9	AERCAP IRELAND CAPITAL DAC		C	1,2	2.B FE	600,171	98.1910	589,146	600,000	600,116	0	(48)	0	0	4.450	4.441	AO	6,527	26,700	03/27/2019	04/03/2026
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		C	1,2	2.B FE	300,956	87.0330	330,725	380,000	302,479	0	1,523	0	0	3.300	6.598	JJ	5,260	0	10/13/2023	01/30/2032
00912X-AV-6	AIR LEASE CORP			1,2	2.B FE	557,166	94.5650	553,205	585,000	573,428	0	3,250	0	0	3.625	4.284	AO	5,302	21,206	09/21/2018	04/01/2027
023135-BJ-4	AMAZON.COM INC			1,2	1.E FE	992,610	90.1620	901,620	1,000,000	993,527	0	160	0	0	4.050	4.093	FA	14,513	40,500	08/15/2017	08/22/2047
02343U-AJ-4	AMCOR FINANCE (USA) INC			1,2	2.B FE	262,408	103.9710	275,523	265,000	262,526	0	118	0	0	5.625	5.755	MN	1,449	7,453	05/17/2023	05/26/2033
02361D-AM-2	AMEREN ILLINOIS CO			1,2	1.F FE	383,223	91.8240	275,472	300,000	377,594	0	(2,786)	0	0	4.800	3.059	JD	640	14,400	12/09/2021	12/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
026874-DF-1	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	503,010	94.0590	540,839	575,000	503,794	0	784	0	0	4.800	5.816	JJ	13,110	0	07/07/2023	07/10/2045
03040W-AJ-4	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	723,974	89.5370	644,666	720,000	723,110	0	(105)	0	0	4.300	4.266	JD	2,580	30,960	05/23/2014	12/01/2042
031162-DS-6	AMGEN INC			1,2	2.A FE	518,527	103.3310	537,321	520,000	518,561	0	34	0	0	5.600	5.624	MS	9,626	14,560	02/16/2023	03/02/2043
032654-AP-0	ANALOG DEVICES INC			1,2	1.G FE	563,251	90.9690	513,975	565,000	563,742	0	70	0	0	4.500	4.523	JD	1,836	25,425	12/01/2016	12/05/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	1.G FE	1,988,296	98.0240	1,884,021	1,922,000	1,979,458	0	(1,461)	0	0	4.900	4.681	FA	39,241	94,178	04/05/2019	02/01/2046
037833-AT-7	APPLE INC			1	1.B FE	1,450,804	97.0830	1,354,308	1,395,000	1,442,536	0	(1,455)	0	0	4.450	4.199	MN	9,484	62,078	07/31/2017	05/06/2044
039936-AA-7	ARES FINANCE CO. IV LLC			1,2	2.A FE	425,356	71.2470	309,924	435,000	425,711	0	184	0	0	3.650	3.774	FA	6,616	15,878	01/13/2022	02/01/2052
04316J-AB-5	ARTHUR J. GALLAGHER & CO.			1,2	2.B FE	549,261	66.6920	370,141	555,000	549,502	0	120	0	0	3.050	3.103	MS	5,266	16,928	11/02/2021	03/09/2052
04505A-AA-7	ASHTEAD CAPITAL INC			1,2	2.C FE	199,060	98.7830	197,566	200,000	199,162	0	74	0	0	5.500	5.562	FA	4,278	11,000	08/05/2022	08/11/2032
04650N-AB-0	AT&T INC			1	2.B FE	1,830,590	98.6910	1,968,885	1,995,000	1,869,299	0	4,313	0	0	5.350	5.951	MS	35,578	106,733	08/31/2015	09/01/2040
049560-AK-1	ATMOS ENERGY CORP			1,2	1.G FE	753,878	104.5100	663,639	635,000	726,435	0	(3,452)	0	0	5.500	4.317	JD	1,552	34,925	09/17/2014	06/15/2041
05348E-AZ-2	AVALONBAY COMMUNITIES INC			1,2	1.G FE	606,107	81.3370	439,220	540,000	601,556	0	(1,812)	0	0	3.900	3.192	AO	4,446	21,060	06/01/2021	10/15/2046
05369A-AN-1	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	467,534	101.9660	489,437	480,000	468,030	0	496	0	0	6.250	6.933	AO	6,333	0	10/16/2023	04/15/2028
05379B-AR-8	AVISTA CORP			1,2	1.G FE	414,851	79.2240	328,780	415,000	414,862	0	3	0	0	4.000	4.002	AO	4,150	16,600	03/08/2022	04/01/2052
054561-AM-7	EQUITABLE HOLDINGS INC			1,2	2.A FE	656,991	92.8470	478,162	515,000	649,306	0	(3,499)	0	0	5.000	3.412	AO	5,078	25,750	10/01/2021	04/20/2048
05578Q-AG-8	BPCE SA		C	2,5	2.B FE	660,000	70.5450	465,597	660,000	660,000	0	0	0	0	3.582	3.582	AO	4,728	23,641	10/13/2021	10/19/2042
05723K-AF-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	625,000	84.5850	528,656	625,000	625,000	0	0	0	0	4.080	4.080	JD	1,133	25,500	12/06/2017	12/15/2047
06051G-KL-2	BANK OF AMERICA CORP			1,2	2.A FE	1,213,380	87.8010	1,317,015	1,500,000	1,218,601	0	5,221	0	0	3.846	5.914	MS	18,108	0	10/13/2023	03/08/2037
06406F-AC-7	BANK OF NEW YORK MELLON CORP			2	1.E FE	416,697	95.7050	404,832	423,000	421,189	0	736	0	0	2.800	2.991	MN	1,875	11,844	05/22/2017	05/04/2026
06675F-BB-2	BANQUE FEDERATIVE DU CREDIT MUTUEL SA		C		1.E FE	525,000	103.2420	542,021	525,000	525,000	0	0	0	0	5.790	5.790	JJ	14,186	0	07/05/2023	07/13/2028
06738E-AV-7	BARCLAYS PLC		C	1	2.A FE	350,158	93.5890	252,690	270,000	345,383	0	(2,180)	0	0	4.950	3.223	JJ	6,348	13,365	10/01/2021	01/10/2047
06738E-CA-1	BARCLAYS PLC		C	1,2	2.A FE	276,120	101.1710	303,513	300,000	276,499	0	379	0	0	5.746	6.872	FA	6,799	0	10/13/2023	08/09/2033
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	505,000	83.2270	420,296	505,000	505,000	0	0	0	0	1.777	1.777	MN	1,147	8,974	01/14/2021	11/15/2030
075887-BG-3	BECTON DICKINSON AND CO			1,2	2.B FE	513,222	93.4470	537,320	575,000	513,974	0	752	0	0	4.685	5.548	JD	1,197	13,469	07/07/2023	12/15/2044
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	1,154,400	113.0140	1,130,140	1,000,000	1,111,466	0	(4,552)	0	0	5.750	4.749	JJ	26,514	57,500	11/28/2011	01/15/2040
08661U-AB-2	BETH ISRAEL DEACONESS MEDICAL CENTER INC			1,2	1.G FE	295,000	64.2630	189,576	295,000	295,000	0	0	0	0	3.080	3.080	JJ	4,543	9,086	11/02/2021	07/01/2051
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	662,656	91.8740	463,964	505,000	651,508	0	(5,078)	0	0	5.000	3.078	JD	1,122	25,250	10/01/2021	06/15/2044
09659T-2C-4	BNP PARIBAS SA		C		2.A FE	660,257	69.6390	483,991	695,000	663,310	0	1,381	0	0	2.824	3.172	JJ	8,450	19,627	10/01/2021	01/26/2041
097023-AG-0	BOEING CO				2.C FE	1,001,506	121.7130	876,334	720,000	851,316	0	(12,884)	0	0	8.625	5.715	MN	7,935	62,100	03/22/2006	11/15/2031
101137-AT-4	BOSTON SCIENTIFIC CORP			1,2	2.A FE	292,354	95.1970	279,879	294,000	292,752	0	56	0	0	4.550	4.589	MS	4,459	13,377	02/21/2019	03/01/2039
10922N-AH-6	BRIGHTHOUSE FINANCIAL INC			1,2	2.C FE	214,841	65.7850	141,438	215,000	214,854	0	3	0	0	3.850	3.854	JD	207	8,278	11/10/2021	12/22/2051
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.C FE	480,164	83.8770	541,007	645,000	483,436	0	3,272	0	0	2.500	6.758	FA	6,047	0	10/17/2023	08/16/2031
11271L-AB-8	BROOKFIELD FINANCE INC			1,2	1.G FE	230,177	86.9240	195,579	225,000	229,623	0	(106)	0	0	4.700	4.557	MS	2,967	10,575	01/11/2018	09/20/2047
11762N-AA-2	BRYANT UNIVERSITY			1	1.G FE	475,000	108.0100	513,048	475,000	475,000	0	0	0	0	5.822	5.821	JD	2,305	27,655	04/22/2022	06/01/2048
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	995,850	92.3150	923,150	1,000,000	997,238	0	97	0	0	4.400	4.422	MS	12,956	44,000	02/28/2012	03/15/2042
124857-AF-0	PARAMOUNT GLOBAL			1,2	2.C FE	670,529	90.4030	533,378	590,000	652,318	0	(2,331)	0	0	5.900	4.965	AO	7,349	34,810	06/06/2014	10/15/2040
125523-AK-6	CIGNA GROUP			1,2	2.A FE	563,729	95.0740	537,168	565,000	563,949	0	21	0	0	4.900	4.913	JD	1,230	27,685	09/06/2018	12/15/2048
12661P-AD-1	CSL FINANCE PLC		C	2	1.G FE	471,863	95.3040	447,929	470,000	471,763	0	(60)	0	0	4.625	4.594	AO	3,864	21,738	04/21/2022	04/27/2042
126650-CN-8	CVS HEALTH CORP			1,2	2.B FE	1,195,663	94.6080	1,130,566	1,195,000	1,195,563	0	(14)	0	0	5.125	5.121	JJ	27,390	61,244	07/14/2015	07/20/2045
12803R-AC-8	CAIXABANK SA		C	2,5	2.B FE	485,700	105.5920	527,960	500,000	485,933	0	233	0	0	6.840	7.224	MS	10,260	0	10/13/2023	09/13/2034
133434-AB-6	CAMERON LNG LLC			1,2	1.G FE	507,057	85.1470	429,992	505,000	506,599	0	(119)	0	0	3.302	3.268	JJ	7,689	16,675	12/05/2019	01/15/2035
136375-BE-1	CANADIAN NATIONAL RAILWAY CO			1	1.F FE	606,850	114.3390	571,695	500,000	563,484	0	(5,060)	0	0	6.712	5.312	JJ	15,475	33,560	09/23/2009	07/15/2036
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	656,167	106.2980	568,694	535,000	633,634	0	(5,368)	0	0	6.500	4.612	FA	13,137	34,775	06/13/2019	02/15/2037
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2.C FE	377,126	98.0360	367,635	375,000	375,457	0	(236)	0	0	4.200	4.130	AO	2,713	15,750	10/27/2015	10/29/2025
14040H-CG-8	CAPITAL ONE FINANCIAL CORP			2,5	2.C FE	121,829	75.7610	136,370	180,000	122,825	0	996	0	0	2.359	7.435	JJ	1,793	0	10/13/2023	07/29/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14149Y-BM-9	CARDINAL HEALTH INC			1,2	2.B FE	665,000	85.5550	568,941	665,000	665,000	0	0	0	0	4.368	4.368	JD	1,291	29,047	06/01/2017	06/15/2047
141781-BQ-6	CARGILL INC			1,2	1.F FE	519,761	81.9480	426,130	520,000	519,826	0	23	0	0	1.700	1.705	FA	3,659	8,840	01/28/2021	02/02/2031
149123-BN-0	CATERPILLAR INC			1	1.F FE	1,018,053	112.6540	1,126,540	1,000,000	1,011,539	0	(601)	0	0	6.050	5.919	FA	22,856	60,500	10/18/2006	08/15/2036
15089Q-AY-0	CELANESE US HOLDINGS LLC			1,2	2.C FE	257,925	108.4600	287,419	265,000	258,020	0	96	0	0	6.700	7.075	MN	2,269	3,995	10/13/2023	11/15/2033
15135B-AV-3	CENTENE CORP			1,2	3.A FE	483,395	89.7230	520,393	580,000	485,949	0	2,554	0	0	3.375	6.642	FA	7,395	0	10/16/2023	02/15/2030
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	584,986	91.6150	540,529	590,000	585,966	0	119	0	0	4.500	4.552	AO	6,638	26,550	03/12/2014	04/01/2044
15953P-AN-9	CHAPMAN UNIVERSITY			1,2	1.F FE	565,000	68.8270	388,873	565,000	565,000	0	0	0	0	2.996	2.996	AO	4,232	16,927	08/05/2021	04/01/2051
161175-BA-1	CHARTER COMMUNICATIONS OPERATING LLC			1,2	3.A FE	377,793	98.2610	427,435	435,000	378,011	0	217	0	0	6.484	7.737	AO	5,328	14,103	10/16/2023	10/23/2045
17275R-AF-9	CISCO SYSTEMS INC			1	1.E FE	707,923	106.4490	612,082	575,000	685,999	0	(4,914)	0	0	5.500	3.873	JJ	14,583	31,625	03/14/2019	01/15/2040
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC			1,2	3.B FE	499,450	88.0810	440,405	500,000	499,579	0	51	0	0	3.750	3.764	FA	7,083	18,750	11/02/2021	02/15/2031
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPANY LLC			1,2	2.A FE	299,892	104.7270	314,181	300,000	299,948	0	56	0	0	6.036	6.036	MN	7,193	0	08/02/2023	11/15/2033
20030N-AM-3	COMCAST CORP			1	1.G FE	1,086,090	113.3550	1,133,550	1,000,000	1,058,426	0	(2,874)	0	0	6.450	5.810	MS	18,992	64,500	07/26/2010	03/15/2037
20030N-CL-3	COMCAST CORP			1,2	1.G FE	781,689	96.5630	753,191	780,000	781,635	0	(76)	0	0	4.600	4.580	AO	7,575	35,880	10/02/2018	10/15/2038
200340-AQ-0	COMERICA INC				2.A FE	683,341	94.0080	634,554	675,000	677,152	0	(789)	0	0	3.800	3.668	JJ	11,329	25,650	04/10/2015	07/22/2026
202795-HK-9	COMMONWEALTH EDISON CO			1	1.F FE	479,595	108.0540	540,270	500,000	487,085	0	690	0	0	5.900	6.205	MS	8,686	29,500	03/16/2007	03/15/2036
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	582,671	97.8990	572,709	585,000	583,569	0	62	0	0	5.300	5.324	MN	5,168	31,005	10/15/2018	11/01/2038
209111-GC-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	245,000	70.6990	173,213	245,000	245,000	0	0	0	0	3.200	3.200	JD	653	7,840	11/29/2021	12/01/2051
225313-AN-5	CREDIT AGRICOLE SA		C		2.A FE	381,024	68.7890	275,156	400,000	382,593	0	763	0	0	2.811	3.143	JJ	5,310	11,244	11/30/2021	01/11/2041
235851-AR-3	DANAHER CORP			1,2	1.G FE	553,801	92.6810	514,380	555,000	553,996	0	27	0	0	4.375	4.388	MS	7,149	24,281	09/10/2015	09/15/2045
244199-BD-6	DEERE & CO				1.F FE	997,690	105.6610	1,056,610	1,000,000	999,073	0	133	0	0	5.375	5.394	AO	11,198	53,750	10/13/2009	10/16/2029
250847-EK-2	DTE ELECTRIC CO			1,2	1.F FE	729,146	83.2860	607,988	730,000	729,336	0	24	0	0	3.950	3.957	JD	1,282	28,835	05/27/2015	06/15/2042
25468P-CR-5	DIS 4.125 12/01/41 MTN			1	1.G FE	988,290	89.7360	897,360	1,000,000	991,544	0	311	0	0	4.125	4.193	JD	3,438	41,250	11/29/2011	12/01/2041
260543-CE-1	DOW CHEMICAL CO			1,2	2.B FE	984,100	98.1060	981,060	1,000,000	987,790	0	400	0	0	5.250	5.357	MN	6,708	52,500	11/17/2011	11/15/2041
26078J-AE-0	DUPONT DE NEMOURS INC			1,2	2.A FE	565,000	102.5670	579,504	565,000	565,000	0	0	0	0	5.319	5.318	MN	3,840	30,052	11/14/2018	11/15/2038
26138E-AT-6	KEURIG DR PEPPER INC			1,2	2.B FE	608,250	90.5870	579,757	640,000	611,328	0	725	0	0	4.500	4.834	MN	3,680	28,800	05/30/2019	11/15/2045
26442C-AH-7	DUKE ENERGY CAROLINAS LLC			1	1.F FE	842,142	101.0960	707,672	700,000	819,016	0	(5,233)	0	0	5.300	3.872	FA	14,016	37,100	04/02/2019	02/15/2040
26884U-AG-4	EPR PROPERTIES			1,2	2.C FE	203,900	82.9370	170,021	205,000	204,108	0	96	0	0	3.600	3.664	MN	943	7,380	10/25/2021	11/15/2031
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	492,025	98.4500	492,250	500,000	494,024	0	211	0	0	5.500	5.611	MS	8,097	27,500	09/06/2011	09/15/2040
29366M-AA-6	ENTERGY ARKANSAS LLC			1,2	1.F FE	616,323	85.5960	530,695	620,000	617,041	0	65	0	0	4.200	4.231	AO	6,510	26,040	03/13/2019	04/01/2049
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	958,085	98.1270	937,113	955,000	957,563	0	(67)	0	0	5.100	5.079	FA	18,400	48,705	02/11/2014	02/15/2045
30161M-AG-8	CONSTELLATION ENERGY GENERATION LLC			1	2.B FE	499,315	106.9140	534,570	500,000	499,491	0	19	0	0	6.250	6.260	AO	7,813	31,250	09/16/2009	10/01/2039
30231G-AW-2	EXXON MOBIL CORP			1,2	1.D FE	901,288	89.1310	793,266	890,000	900,209	0	(307)	0	0	4.114	4.032	MS	12,205	36,615	02/26/2021	03/01/2046
303250-AF-1	FAIR ISAAC CORP			1,2	3.B FE	563,492	94.6360	525,230	555,000	560,294	0	(1,960)	0	0	4.000	2.978	JD	987	22,200	12/20/2021	06/15/2028
316773-DK-3	FIFTH THIRD BANCORP			1,2,5	2.A FE	480,519	104.1180	510,178	490,000	480,849	0	331	0	0	6.339	6.750	JJ	13,287	0	10/13/2023	07/27/2029
361841-AR-0	GLP CAPITAL LP			1,2	3.A FE	124,220	84.4250	105,531	125,000	124,361	0	68	0	0	3.250	3.323	JJ	1,873	4,063	12/07/2021	01/15/2032
370334-CJ-1	GENERAL MILLS INC			1,2	2.B FE	608,829	93.6970	571,552	610,000	608,947	0	23	0	0	4.700	4.712	AO	5,893	28,670	04/03/2018	04/17/2048
375558-AX-1	GILEAD SCIENCES INC			1,2	2.A FE	897,586	96.4000	862,780	895,000	897,373	0	(68)	0	0	4.800	4.779	AO	10,740	42,960	10/10/2018	04/01/2044
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	676,603	116.1090	615,378	530,000	648,538	0	(5,865)	0	0	6.375	4.276	MN	4,317	33,788	10/12/2018	05/15/2038
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.B FE	721,571	110.0740	787,029	715,000	721,524	0	(46)	0	0	6.750	6.647	AO	12,066	0	10/13/2023	10/01/2037
38141G-XA-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	515,454	90.4250	542,550	600,000	517,250	0	1,796	0	0	4.411	5.784	AO	4,999	13,233	07/07/2023	04/23/2039
404280-CC-1	HSBC HOLDINGS PLC		C	2,5	1.G FE	930,000	93.3990	868,611	930,000	930,000	0	0	0	0	3.973	3.973	MN	4,003	36,949	05/15/2019	05/22/2030
404280-DH-9	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	451,114	100.4330	492,122	490,000	451,824	0	711	0	0	5.402	6.509	FA	10,294	0	10/13/2023	08/11/2033
406216-BE-0	HALLIBURTON CO			1,2	2.A FE	725,672	93.7660	632,921	675,000	715,585	0	(1,301)	0	0	4.750	4.293	FA	13,359	32,063	10/09/2014	08/01/2043
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	673,196	77.4690	468,687	605,000	669,813	0	(1,661)	0	0	3.600	2.998	FA	7,986	21,780	11/30/2021	08/19/2049
437076-AS-1	HOME DEPOT INC			1	1.F FE	925,140	111.7740	866,249	775,000	893,212	0	(6,682)	0	0	5.875	4.325	JD	1,897	45,531	10/10/2018	12/16/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
438516-AR-7	HONEYWELL INTERNATIONAL INC			1	1.F FE	498,145	109.7390	548,695	500,000	499,061	0	52	0	0	5.700	5.722	MS	8,392	28,500	03/22/2006	03/15/2036
446150-BC-7	HUNTINGTON BANCSHARES INC			1,2,5	2.A FE	499,381	103.1130	515,565	500,000	499,417	0	35	0	0	6.208	6.236	FA	11,209	0	08/15/2023	08/21/2029
452308-AQ-2	ILLINOIS TOOL WORKS INC			1,2	1.E FE	545,320	100.2540	481,219	480,000	545,559	0	(2,551)	0	0	4.875	3.807	MS	6,890	23,400	03/14/2019	09/15/2041
458140-AK-6	INTEL CORP			1	1.F FE	500,668	97.7560	483,892	495,000	499,426	0	(156)	0	0	4.800	4.725	AO	5,940	23,760	02/24/2014	10/01/2041
45823T-AL-0	INTACT FINANCIAL CORP			1,2	2.A FE	230,000	100.1620	230,373	230,000	230,000	0	0	0	0	5.459	5.459	MS	3,453	12,556	09/15/2022	09/22/2032
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	54,236	92.4561	50,851	55,000	54,256	0	12	0	0	4.950	5.040	JD	121	2,723	05/12/2022	06/15/2052
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	500,697	84.8750	426,073	502,000	500,811	0	24	0	0	5.000	5.017	MS	6,624	25,100	09/24/2018	09/26/2048
46051M-AF-9	INTERNATIONAL TRANSMISSION CO			1,2	1.F FE	662,781	88.6170	465,239	525,000	653,204	0	(4,753)	0	0	4.625	2.973	FA	9,173	24,281	12/09/2021	08/15/2043
46625H-HV-5	JPMORGAN CHASE & CO				1.E FE	990,870	103.9060	1,039,060	1,000,000	993,204	0	240	0	0	5.500	5.563	AO	11,611	55,000	10/14/2010	10/15/2040
472319-AE-2	JEFFERIES FINANCIAL GROUP INC			1	2.B FE	497,775	103.8280	519,140	500,000	499,492	0	128	0	0	6.450	6.484	JD	2,060	32,250	06/04/2007	06/08/2027
478160-BV-5	JOHNSON & JOHNSON			1,2	1.A FE	876,398	87.4880	769,894	880,000	876,995	0	86	0	0	3.700	3.723	MS	10,853	32,560	02/26/2016	03/01/2046
48255B-AA-4	KKR GROUP FINANCE CO X LLC			1,2	1.F FE	558,186	68.9990	386,394	560,000	558,265	0	38	0	0	3.250	3.267	JD	809	18,200	12/01/2021	12/15/2051
485134-BS-8	EVERGY METRO INC			1,2	1.F FE	571,861	82.1360	472,282	575,000	572,676	0	51	0	0	4.125	4.151	AO	5,930	23,719	03/18/2019	04/01/2049
48666K-AX-7	KB HOME			1,2	3.B FE	449,114	103.9250	394,915	380,000	424,973	0	(12,119)	0	0	6.875	3.226	JD	1,161	26,125	12/21/2021	06/15/2027
49338C-AC-7	KEYSPAN GAS EAST CORP			1,2	2.A FE	500,000	69.3300	346,650	500,000	500,000	0	0	0	0	3.586	3.586	JJ	8,118	17,930	01/12/2022	01/18/2052
50076Q-AE-6	KRAFT HEINZ FOODS CO				2.B FE	503,696	96.3250	529,788	550,000	504,386	0	690	0	0	5.000	5.735	JD	2,063	13,750	07/07/2023	06/04/2042
501044-CT-6	KROGER CO			1,2	2.B FE	702,234	96.1360	615,270	640,000	690,209	0	(1,564)	0	0	5.150	4.541	FA	13,733	32,960	10/09/2014	08/01/2043
501889-AD-1	LKQ CORP			1,2	2.C FE	174,816	102.3470	179,107	175,000	174,828	0	12	0	0	5.750	5.771	JD	447	5,618	05/16/2023	06/15/2028
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC			1,2	2.B FE	675,000	67.9210	458,467	675,000	675,000	0	0	0	0	3.797	3.797	JD	12,886	25,630	12/08/2021	12/31/2057
53079E-BH-6	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	484,442	76.3560	370,327	485,000	484,871	0	3	0	0	4.500	4.502	JD	970	21,825	06/04/2019	06/15/2049
532457-BR-8	ELI LILLY AND CO			1,2	1.E FE	552,480	89.4980	505,664	565,000	553,801	0	282	0	0	3.950	4.082	MN	2,852	22,318	01/15/2019	05/15/2047
548661-DS-3	LOWE'S COMPANIES INC			1,2	2.A FE	726,766	88.2180	641,345	727,000	726,952	0	1	0	0	4.550	4.550	AO	7,902	33,079	04/03/2019	04/05/2049
55608J-AZ-1	MACQUARIE GROUP LTD		C	2,5	2.A FE	480,128	82.2050	526,112	640,000	482,762	0	2,634	0	0	2.871	6.512	JJ	8,524	0	10/16/2023	01/14/2033
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.B FE	557,420	93.1430	502,972	540,000	554,139	0	(414)	0	0	5.150	4.941	AO	5,871	27,810	02/25/2014	10/15/2043
570535-AT-1	MARKEL GROUP INC			1,2	2.B FE	512,780	93.0290	479,099	515,000	513,275	0	33	0	0	5.000	5.023	MN	2,933	25,750	05/15/2019	05/20/2049
573284-AU-0	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	543,261	87.6730	477,818	545,000	543,457	0	36	0	0	4.250	4.269	JD	1,029	23,163	12/06/2017	12/15/2047
579780-AP-2	MCCORMICK & COMPANY INC			1,2	2.B FE	501,270	85.2790	426,395	500,000	501,117	0	(27)	0	0	4.200	4.185	FA	7,933	21,000	08/10/2017	08/15/2047
58013M-FC-3	MCDONALD'S CORP			1,2	2.A FE	812,188	91.4470	740,721	810,000	811,956	0	(48)	0	0	4.450	4.433	MS	12,015	36,045	03/15/2018	03/01/2047
581760-AS-4	MCLAREN HEALTH CARE CORP			1	1.E FE	209,257	92.7350	204,017	220,000	209,897	0	471	0	0	4.534	4.985	MN	1,275	9,975	08/30/2022	05/15/2038
582839-AG-1	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	519,590	93.5410	486,413	520,000	519,674	0	9	0	0	4.600	4.605	JD	1,993	23,920	05/07/2014	06/01/2044
585055-BU-9	MEDTRONIC INC			1	1.G FE	141,701	97.1680	129,233	133,000	140,423	0	(213)	0	0	4.625	4.224	MS	1,811	6,151	03/21/2017	03/15/2045
59156R-BL-1	METLIFE INC			1	1.G FE	647,395	94.2930	471,465	500,000	634,257	0	(6,402)	0	0	4.721	2.992	MJSD	1,049	23,605	12/09/2021	12/15/2044
594918-BT-0	MICROSOFT CORP			1,2	1.A FE	2,058,507	87.5320	1,811,912	2,070,000	2,060,225	0	272	0	0	3.700	3.731	FA	30,423	76,590	07/31/2017	08/08/2046
615369-AY-1	MOODY'S CORP			1,2	2.A FE	540,551	81.8110	449,961	550,000	540,874	0	177	0	0	3.750	3.847	FA	7,219	20,625	02/22/2022	02/25/2052
61747Y-ES-0	MORGAN STANLEY			2,5	2.A FE	181,622	97.3100	199,486	205,000	182,049	0	427	0	0	5.297	6.586	AO	2,142	5,429	10/13/2023	04/20/2037
617482-V9-2	MORGAN STANLEY				1.E FE	988,670	115.5220	1,155,220	1,000,000	990,784	0	252	0	0	6.375	6.461	JJ	27,802	63,750	07/19/2012	07/24/2042
62952E-AC-1	NYU LANGONE HOSPITALS			1	1.F FE	623,800	94.3290	471,645	500,000	616,174	0	(3,946)	0	0	4.784	3.226	JJ	11,960	23,920	01/12/2022	07/01/2044
63111X-AJ-0	NASDAQ INC			1,2	2.B FE	219,938	103.8850	228,547	220,000	219,961	0	23	0	0	5.550	5.552	FA	6,207	0	06/22/2023	02/15/2034
632525-BC-4	NATIONAL AUSTRALIA BANK LTD		C		2.A FE	473,771	105.8910	518,866	490,000	474,087	0	316	0	0	6.429	6.918	JJ	14,788	0	10/16/2023	01/12/2033
637417-AM-8	NNN REIT INC			1,2	2.A FE	658,865	87.4900	459,323	525,000	651,760	0	(3,233)	0	0	4.800	3.357	AO	5,320	25,200	10/01/2021	10/15/2048
637432-NR-2	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.G FE	557,228	86.0990	482,154	560,000	557,857	0	47	0	0	4.400	4.426	MN	4,107	24,640	10/24/2018	11/01/2048
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC			1,2	1.G FE	581,411	79.2340	435,787	550,000	579,661	0	(686)	0	0	3.900	3.579	MN	1,847	21,450	05/10/2021	11/30/2049
655844-CC-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	456,614	84.9540	390,788	460,000	457,239	0	61	0	0	4.100	4.138	MN	2,410	18,860	04/29/2019	05/15/2049
662352-AB-9	NORTHWELL HEALTHCARE INC			1	1.G FE	387,989	105.9860	370,951	350,000	386,376	0	(1,017)	0	0	6.150	5.297	MN	3,588	21,525	05/16/2022	11/01/2043
66989H-AH-1	NOVARTIS CAPITAL CORP			1	1.E FE	672,649	95.7210	607,828	635,000	667,949	0	(1,029)	0	0	4.400	4.024	MN	4,269	27,940	01/15/2019	05/06/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
670346-AQ-8	NUCOR CORP			1,2	2.A FE	541,131	90.7940	494,827	545,000	541,535	0	78	0	0	4.400	4.443	MN	3,997	23,980	04/23/2018	05/01/2048
67077M-AG-3	NUTRIEN LTD			1	2.B FE	1,008,890	100.5260	1,005,260	1,000,000	1,006,698	0	(234)	0	0	5.625	5.563	JD	4,688	56,250	04/10/2018	12/01/2040
67077M-AS-7	NUTRIEN LTD			1,2	2.B FE	634,040	97.1290	611,913	630,000	633,465	0	(89)	0	0	5.250	5.207	JJ	15,251	33,075	04/10/2018	01/15/2045
677050-AL-0	OGLETHORPE POWER CORP			1,2	2.A FE	672,899	80.1950	489,190	610,000	669,418	0	(1,714)	0	0	4.250	3.609	AO	6,481	25,925	12/01/2021	04/01/2046
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	634,378	85.8570	545,192	635,000	634,412	0	13	0	0	4.100	4.106	MN	3,327	26,035	08/07/2018	11/15/2048
68389X-AH-8	ORACLE CORP			1	2.B FE	1,378,141	106.3040	1,201,235	1,130,000	1,316,611	0	(8,075)	0	0	6.125	4.622	JJ	33,260	69,213	10/10/2018	07/08/2039
69047Q-AB-8	OVINTIV INC			1,2	2.C FE	149,960	102.0340	153,051	150,000	149,939	0	(21)	0	0	5.650	5.661	MN	1,083	3,884	05/16/2023	05/15/2028
69352P-AH-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	712,670	81.0260	571,233	705,000	711,310	0	(197)	0	0	4.700	4.630	JD	2,761	33,135	11/23/2015	06/01/2043
694308-HH-3	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	474,843	83.4420	554,889	665,000	475,702	0	859	0	0	4.750	7.516	FA	11,933	0	10/17/2023	02/15/2044
695114-BX-5	PACIFICORP			1	1.F FE	1,055,380	104.9290	1,049,290	1,000,000	1,032,748	0	(2,221)	0	0	5.900	5.489	FA	22,289	59,000	09/15/2009	08/15/2034
713448-DV-7	PEPSICO INC			1,2	1.E FE	960,822	88.8950	857,837	965,000	961,375	0	92	0	0	4.000	4.025	MN	6,326	38,600	04/27/2017	05/02/2047
718546-AL-8	PHILLIPS 66			1,2	2.A FE	680,616	95.7870	622,616	650,000	676,685	0	(752)	0	0	4.875	4.568	MN	4,049	31,688	02/27/2018	11/15/2044
718547-AP-7	PHILLIPS 66 CO			1,2	2.A FE	285,211	93.3390	266,016	285,000	281,780	0	(1,115)	0	0	4.900	4.984	AO	3,491	13,965	10/12/2016	10/01/2046
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	660,442	83.6810	552,295	660,000	660,427	0	(12)	0	0	4.700	4.695	JD	1,379	31,020	05/09/2014	06/15/2044
740189-AP-0	PRECISION CASTPARTS CORP			1,2	1.C FE	512,663	90.1350	428,141	475,000	508,356	0	(981)	0	0	4.375	3.889	JD	924	20,781	04/09/2019	06/15/2045
74432Q-CD-5	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	592,160	87.8850	439,425	500,000	586,334	0	(2,271)	0	0	4.418	3.370	MS	5,768	22,090	05/10/2021	03/27/2048
744448-CG-4	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.F FE	829,414	78.8700	705,887	895,000	843,885	0	1,798	0	0	3.600	4.038	MS	9,487	32,220	07/23/2014	09/15/2042
74456Q-AV-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	819,516	103.3110	640,528	620,000	768,330	0	(6,687)	0	0	5.500	3.543	MS	11,367	34,100	04/08/2015	03/01/2040
745332-BW-5	PUGET SOUND ENERGY INC			1	1.G FE	500,000	109.6320	548,160	500,000	500,000	0	0	0	0	6.724	6.724	JD	1,494	33,620	06/26/2006	06/15/2036
75513E-CB-5	RTX CORP			1	2.A FE	1,236,790	92.4510	924,510	1,000,000	1,211,203	0	(8,632)	0	0	4.700	3.151	JD	2,089	47,000	11/29/2011	12/15/2041
75513E-CK-5	RTX CORP			1,2	2.A FE	737,119	86.9560	499,127	574,000	723,744	0	(4,495)	0	0	4.350	2.815	AO	5,271	24,969	03/29/2017	04/15/2047
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	637,349	98.0840	627,738	640,000	639,274	0	241	0	0	4.125	4.169	AO	5,573	26,400	09/16/2014	10/15/2026
775109-AZ-4	ROGERS COMMUNICATIONS INC			1,2	2.C FE	366,145	96.9180	324,675	335,000	360,374	0	(752)	0	0	5.450	4.850	AO	4,564	18,258	09/23/2014	10/01/2043
775109-CH-2	ROGERS COMMUNICATIONS INC			1,2	2.C FE	249,443	92.0220	230,055	250,000	249,537	0	56	0	0	3.800	3.827	MS	2,797	14,475	03/07/2022	03/15/2032
78009P-EH-0	NATWEST GROUP PLC		C	2,5	2.A FE	479,501	98.4360	506,945	515,000	480,502	0	1,001	0	0	5.076	6.428	JJ	11,183	0	10/13/2023	01/27/2030
797440-BW-3	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	731,531	85.1040	531,900	625,000	724,038	0	(2,730)	0	0	4.150	3.196	MN	3,314	25,938	02/26/2021	05/15/2048
808513-BW-4	CHARLES SCHWAB CORP			1,2	1.G FE	284,407	95.1410	271,152	285,000	284,784	0	62	0	0	3.300	3.325	AO	2,351	9,405	04/24/2017	04/01/2027
808513-CD-5	CHARLES SCHWAB CORP			1,2,5	1.G FE	250,000	102.5810	256,453	250,000	250,000	0	0	0	0	5.643	5.646	MN	1,646	7,054	05/17/2023	05/19/2029
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.E FE	1,853,117	86.7770	1,640,953	1,891,000	1,858,899	0	861	0	0	4.000	4.117	MN	10,716	75,640	05/10/2016	05/10/2046
828738-AA-2	SIMMONS UNIVERSITY			1,2	1.E FE	388,000	87.2320	348,928	400,000	388,447	0	269	0	0	5.000	5.221	AO	5,000	20,000	04/06/2022	10/01/2052
83368R-AV-4	SOCIETE GENERALE SA		C		2.B FE	299,889	96.8920	290,676	300,000	299,976	0	22	0	0	2.625	2.633	JJ	3,478	7,875	01/16/2020	01/22/2025
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	799,440	81.5150	652,120	800,000	799,522	0	12	0	0	4.000	4.004	AO	8,000	32,000	03/21/2017	04/01/2047
855244-AH-2	STARBUCKS CORP			1,2	2.A FE	330,665	88.5500	293,986	332,000	330,894	0	31	0	0	4.300	4.324	JD	634	14,276	06/01/2015	06/15/2045
85771P-AQ-5	EQUINOR ASA		C	1	1.D FE	874,491	98.2280	864,406	880,000	875,582	0	130	0	0	4.800	4.840	MN	6,219	42,240	11/20/2013	11/08/2043
867229-AE-6	SUNCOR ENERGY INC			1	2.A FE	850,050	106.8580	710,606	665,000	799,125	0	(6,425)	0	0	6.500	4.577	JD	1,921	43,225	06/13/2014	06/15/2038
86765B-AM-1	ENERGY TRANSFER LP			1,2	2.C FE	605,321	86.9410	525,993	605,000	605,296	0	(9)	0	0	4.950	4.946	JJ	13,809	29,948	10/24/2014	01/15/2043
882389-CC-1	TEXAS EASTERN TRANSMISSION LP			1	2.A FE	576,167	111.9460	492,562	440,000	517,846	0	(7,337)	0	0	7.000	4.483	JJ	14,202	30,800	06/13/2014	07/15/2032
88240T-AC-5	ERCOTT 2022 A3				1.A FE	299,970	97.1790	291,537	300,000	300,095	0	15	0	0	5.057	5.057	FA	6,321	17,110	06/08/2022	08/03/2048
882508-BD-5	TEXAS INSTRUMENTS INC			1,2	1.E FE	527,647	90.6760	480,583	530,000	527,904	0	49	0	0	4.150	4.176	MN	2,810	21,995	04/30/2018	05/15/2048
898813-AT-7	TUCSON ELECTRIC POWER CO			1,2	1.G FE	314,605	68.5830	346,344	505,000	317,718	0	2,647	0	0	3.250	6.038	MN	2,735	16,413	10/25/2022	05/01/2051
902494-BD-4	TYSON FOODS INC			1,2	2.B FE	561,700	83.8110	473,532	565,000	562,097	0	68	0	0	4.550	4.586	JD	2,071	25,708	05/23/2017	06/02/2047
902613-AY-4	UBS GROUP AG		C		1.G FE	339,406	95.1930	257,021	270,000	334,891	0	(2,054)	0	0	4.875	3.299	MN	1,682	13,163	10/01/2021	05/15/2045
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC			1,2	2.C FE	375,000	101.5270	380,726	375,000	375,000	0	0	0	0	6.000	5.999	JD	1,000	23,438	11/15/2022	12/15/2029
91324P-DF-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	624,179	82.3510	518,811	630,000	624,905	0	130	0	0	3.750	3.802	AO	4,988	23,625	10/18/2017	10/15/2047
92343V-CK-8	VERIZON COMMUNICATIONS INC			1	2.A FE	2,225,761	95.4060	1,941,512	2,035,000	2,206,558	0	(4,425)	0	0	4.862	4.277	FA	35,729	98,942	04/15/2019	08/21/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
925650-AC-7	VICI PROPERTIES LP			1,2	3.A FE	564,159	97.0320	548,231	565,000	564,280	0	98	0	0	4.950	4.974	FA	10,566	27,968	04/20/2022	02/15/2030
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	995,560	79.7250	797,250	1,000,000	996,129	0	99	0	0	3.800	3.825	MS	11,189	38,000	09/11/2017	09/15/2047
92826C-AJ-1	VISA INC			1,2	1.D FE	806,622	84.3960	683,608	810,000	807,061	0	77	0	0	3.650	3.673	MS	8,705	29,565	09/06/2017	09/15/2047
92857W-BM-1	VODAFONE GROUP PLC		C	1	2.B FE	929,149	97.4290	906,090	930,000	929,226	0	15	0	0	5.250	5.256	MN	4,204	48,825	05/24/2018	05/30/2048
931142-BF-9	WALMART INC				1.C FE	648,045	117.9330	589,665	500,000	561,452	0	(8,335)	0	0	7.550	5.181	FA	14,261	37,750	09/17/2009	02/15/2030
94973V-BF-3	ELEVANCE HEALTH INC			1	2.B FE	664,234	97.8880	499,229	510,000	653,195	0	(5,037)	0	0	5.100	3.192	JJ	11,994	26,010	10/01/2021	01/15/2044
949746-JM-4	WELLS FARGO & CO				1.E FE	559,089	103.4810	558,797	540,000	553,210	0	(867)	0	0	5.375	5.084	FA	11,610	29,025	08/31/2015	02/07/2035
94974B-FY-1	WELLS FARGO & CO				1.G FE	852,057	97.8010	831,309	850,000	850,506	0	(195)	0	0	4.100	4.074	JD	2,711	34,850	06/17/2014	06/03/2026
96926J-AC-1	WILLIAM CARTER CO			1,2	3.B FE	439,833	98.7500	419,688	425,000	426,227	0	(6,441)	0	0	5.625	4.175	MS	7,039	23,906	12/21/2021	03/15/2027
983024-AN-0	WYETH LLC			1	1.F FE	1,144,397	110.0280	1,012,258	920,000	1,099,485	0	(10,063)	0	0	5.950	4.034	AO	13,685	54,740	03/13/2019	04/01/2037
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						127,875,753	XXX	116,276,571	124,123,000	126,796,218	0	(196,192)	0	0	XXX	XXX	XXX	1,498,078	5,293,144	XXX	XXX
294751-AV-4	EQABS 2002-3 M1 - RMBS			4	1.A FM	1,765	98.5690	1,762	1,787	1,787	0	(1)	0	0	6.039	3.885	MON	9	95	06/23/2005	11/25/2032
929227-ZC-3	WAMU 2002-AR18 A - CMO/RMBS			4	1.A FM	1,372	96.7070	1,333	1,379	1,376	0	0	0	0	6.157	5.292	MON	7	63	10/08/2004	01/25/2033
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,136	XXX	3,095	3,166	3,164	0	0	0	0	XXX	XXX	XXX	16	158	XXX	XXX
00120L-AA-6	AGL 16 A - CDO		C	4,5	1.A FE	1,200,000	99.8900	1,198,680	1,200,000	1,200,000	0	0	0	0	6.807	6.856	JAJO	16,565	74,244	12/06/2021	01/22/2035
15200W-AC-9	CNP IV A3 - ABS			4	1.A FE	237,004	98.5680	233,612	237,006	237,007	0	(1)	0	0	3.028	3.022	AO	1,515	7,177	01/11/2012	10/15/2025
26444B-AC-8	DUK A A3 - ABS			4	1.A FE	764,982	74.9680	573,505	765,000	765,000	0	0	0	0	2.799	2.799	JJ	10,706	21,412	11/17/2021	07/01/2043
44148H-AA-1	HWIRE 231 A2 - ABS			4	1.F FE	280,000	99.1200	277,536	280,000	280,000	0	0	0	0	5.687	5.687	MON	442	9,200	05/16/2023	05/20/2053
44148J-AA-7	HWIRE 2021-1 A2 - ABS			4	1.F FE	170,000	90.1990	153,338	170,000	170,000	0	0	0	0	2.311	2.322	MON	120	3,929	11/09/2021	11/20/2051
55820B-AJ-6	MDPK XLV AR - CDO		C	4,5	1.A FE	694,050	99.7175	698,023	700,000	694,207	0	157	0	0	6.775	7.083	JAJO	10,144	0	10/18/2023	07/17/2034
693342-AJ-6	PCG 2022-B A4 - ABS			4	1.A FE	389,995	100.1860	390,725	390,000	390,148	0	72	0	0	5.212	5.209	JD	1,694	27,724	07/13/2022	12/01/2049
71710T-AC-2	PCG 2021-A A3 - ABS			4	1.A FE	229,989	71.8720	165,306	230,000	230,000	0	0	0	0	2.822	2.822	JJ	2,993	6,491	11/04/2021	07/15/2048
76134K-AA-2	VDCR 231 A2A - ABS			4	1.G FE	831,958	92.4229	845,670	915,000	835,644	0	3,686	0	0	5.000	7.285	MON	2,033	9,913	09/15/2023	09/15/2048
85236K-AF-9	SIDC 231 A2 - ABS			4	1.G FE	235,267	98.3970	236,153	240,000	235,922	0	655	0	0	5.900	6.360	MON	236	11,013	03/08/2023	03/25/2048
85236K-AH-5	SIDC 232 A2 - ABS			2	1.G FE	239,642	98.3960	241,070	245,000	239,993	0	351	0	0	5.900	6.419	MON	241	5,822	07/24/2023	07/27/2048
90783W-AA-1	UNP 2006-1 1 - ABS			4	1.D FE	87,503	102.7420	89,902	87,503	84,718	0	(89)	0	0	5.866	6.813	JJ	2,552	5,133	07/20/2006	07/02/2030
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						5,360,390	XXX	5,103,519	5,459,508	5,362,639	0	4,832	0	0	XXX	XXX	XXX	49,242	182,057	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						133,239,279	XXX	121,383,185	129,585,674	132,162,021	0	(191,361)	0	0	XXX	XXX	XXX	1,547,336	5,475,359	XXX	XXX
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESELLSCHA		C	2	1.F FE	400,000	100.0000	400,000	400,000	400,000	0	0	0	0	5.875	5.874	MN	2,481	23,500	05/18/2022	05/23/2042
902613-AL-2	UBS GROUP AG		C	2,5	1.G FE	375,000	73.9530	277,324	375,000	375,000	0	0	0	0	3.179	3.179	FA	4,636	11,923	01/04/2022	02/11/2043
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						775,000	XXX	677,324	775,000	775,000	0	0	0	0	XXX	XXX	XXX	7,117	35,423	XXX	XXX
1309999999. Total - Hybrid Securities						775,000	XXX	677,324	775,000	775,000	0	0	0	0	XXX	XXX	XXX	7,117	35,423	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						163,103,685	XXX	146,345,188	158,556,679	161,752,246	0	(234,814)	0	0	XXX	XXX	XXX	1,941,277	6,598,751	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						15,509,468	XXX	13,761,997	15,381,591	15,606,977	0	(9,708)	0	0	XXX	XXX	XXX	45,742	499,977	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						9,214,434	XXX	8,187,658	8,888,141	9,083,494	0	(28,274)	0	0	XXX	XXX	XXX	24,443	290,126	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						5,800,390	XXX	5,535,529	5,899,508	5,802,639	0	4,832	0	0	XXX	XXX	XXX	52,699	206,602	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						193,627,977	XXX	173,830,372	188,725,920	192,245,356	0	(267,965)	0	0	XXX	XXX	XXX	2,064,162	7,595,456	XXX	XXX

1.

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

1A — 1A ...$ ..... 41,774,386 1B ..$ ..... 2,239,365 1C ..$ .....7,471,274 1D ..$ .....7,041,120 1E ..$ .....18,085,576 1F .. $ .....23,552,180 1G ..$ 25,620,230

1B — 2A ...$ .....29,055,370 2B ..$ ..... 25,977,172 2C ..$ 7,965,010

1C — 3A ...$ ..... 1,552,601 3B ..$ .....1,911,073 3C ..$ 0

1D — 4A ...$ .....0 4B ..$ .....0 4C ..$ 0

1E — 5A ...$ .....0 5B ..$ .....0 5C ..$ 0

1F — 6 .....$ 0

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
003057-20-5	ABRDN INCOME CREDIT STRATEGIES FUND			13,954.000	25.00	0.000	311,291	22.308	311,291	372,092	4,579	18,315	0	21,537	0	0	21,537	0	1.E FE	10/13/2021
020002-83-8	ALLSTATE CORP			13,707.000	25.00	0.000	290,725	21.210	290,725	365,716	4,369	17,476	0	19,190	0	0	19,190	0	2.C FE	10/01/2021
03939A-10-7	ARCH CAPITAL GROUP LTD		C	14,450.000	25.00	0.000	344,199	23.820	344,199	371,267	4,922	19,688	0	50,864	0	0	50,864	0	2.B FE	10/08/2021
05461T-30-5	AXIS CAPITAL HOLDINGS LTD		C	9,235.000	25.00	0.000	193,104	20.910	193,104	230,081	3,175	12,698	0	12,098	0	0	12,098	0	2.C FE	03/18/2021
06055H-40-0	BANK OF AMERICA CORP			16,302.000	25.00	0.000	316,911	19.440	316,911	296,126	0	17,830	0	30,811	0	0	30,811	0	2.C FE	10/11/2022
11259P-10-9	BROOKFIELD BRP HOLDINGS (CANADA) INC			14,548.000	25.00	0.000	227,676	15.650	227,676	369,072	114	16,821	0	25,949	(54)	0	25,895	0	2.C FE	10/01/2021
14040H-78-2	CAPITAL ONE FINANCIAL CORP			14,372.000	25.00	17.640	253,522	17.640	253,522	343,471	0	17,246	0	3,449	0	0	3,449	0	3.B FE	10/08/2021
229899-30-7	CULLEN/FROST BANKERS INC			15,193.000	25.00	0.000	268,308	17.660	268,308	399,934	0	16,902	0	(12,762)	0	0	(12,762)	0	2.C FE	10/08/2021
313148-83-5	FEDERAL AGRICULTURAL MORTGAGE CORP			14,413.000	25.00	0.000	275,288	19.100	275,288	377,701	4,391	17,566	0	16,697	0	0	16,697	0	1.E FE	10/01/2021
362397-84-6	GABELLI EQUITY TRUST INC			14,163.000	25.00	0.000	307,620	21.720	307,620	375,570	0	17,704	0	(1,558)	0	0	(1,558)	0	1.E FE	10/01/2021
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC			13,544.000	25.00	0.000	338,600	25.000	338,600	369,999	0	20,316	0	(2,438)	0	0	(2,438)	0	2.C FE	10/08/2021
43010E-50-3	HIGHLAND OPPORTUNITIES AND INCOME FUND			14,542.000	25.00	0.000	276,007	18.980	276,007	378,559	0	19,541	0	2,618	0	0	2,618	0	1.E FE	10/01/2021
48128B-64-8	JPMORGAN CHASE & CO			13,465.000	25.00	0.000	340,799	25.310	340,799	372,124	0	20,198	0	7,406	0	0	7,406	0	2.C FE	10/01/2021
59156R-87-6	METLIFE INC			15,004.000	25.00	0.000	364,447	24.290	364,447	401,249	0	21,099	0	19,055	0	0	19,055	0	2.B FE	10/13/2021
61762V-86-1	MORGAN STANLEY			16,268.000	25.00	0.000	310,231	19.070	310,231	406,882	4,321	17,285	0	30,747	0	0	30,747	0	2.C FE	10/20/2021
665859-85-6	NORTHERN TRUST CORP			13,548.000	25.00	0.000	286,947	21.180	286,947	358,222	3,980	15,919	0	18,696	0	0	18,696	0	2.A FE	10/01/2021
74460W-66-9	PUBLIC STORAGE			14,509.000	25.00	0.000	344,444	23.740	344,444	375,678	0	18,318	0	30,614	0	0	30,614	0	2.A FE	10/13/2021
75968N-30-9	RENAISSANCERE HOLDINGS LTD		C	13,888.000	25.00	0.000	331,784	23.890	331,784	376,484	0	19,964	0	30,970	0	0	30,970	0	2.B FE	10/01/2021
76882G-20-6	RIVERNORTH/DOUBLELINE STRATEGIC OPPORTUN			14,966.000	25.00	0.000	271,036	18.110	271,036	365,216	0	16,369	0	1,348	0	0	1,348	0	1.E FE	10/01/2021
808513-60-0	CHARLES SCHWAB CORP			7,743.000	25.00	0.000	194,349	25.100	194,349	201,419	0	11,522	0	11,692	0	0	11,692	0	2.C FE	09/15/2020
89832Q-69-5	TRUIST FINANCIAL CORP			14,098.000	25.00	0.000	283,652	20.120	283,652	371,860	0	16,741	0	14,521	0	0	14,521	0	2.B FE	10/01/2021
902973-75-9	US BANCORP			13,819.000	25.00	0.000	320,739	23.210	320,739	373,847	4,750	19,001	0	12,437	0	0	12,437	0	2.B FE	10/13/2021
94988U-15-1	WELLS FARGO & CO			14,341.000	25.00	0.000	285,816	19.930	285,816	370,835	0	17,030	0	23,089	0	0	23,089	0	2.B FE	10/13/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							6,737,497	XXX	6,737,497	8,223,405	34,601	405,549	0	367,030	(54)	0	366,976	0	XXX	XXX
00206R-30-0	AT&T INC			14,203.000	25.00	0.000	360,150	23.450	333,060	373,231	3,166	18,997	0	0	(32)	0	(32)	0	2.B FE	10/13/2021
00775V-10-4	AEGON FUNDING COMPANY LLC			14,109.000	25.00	0.000	357,388	21.740	306,730	357,388	0	17,989	0	0	0	0	0	0	2.C FE	10/01/2021
117043-60-4	BRUNSWICK CORP			13,431.000	25.00	0.000	347,069	23.690	318,180	360,590	(832)	21,406	0	0	(2,640)	0	(2,640)	0	2.C FE	10/01/2021
125896-84-5	CMS ENERGY CORP			13,823.000	25.00	0.000	356,652	24.970	345,160	375,804	1,692	20,303	0	0	(5,364)	0	(5,364)	0	2.C FE	10/01/2021
14314C-10-5	CARLYLE FINANCE LLC			14,553.000	25.00	0.000	368,377	20.590	299,646	369,637	2,150	16,827	0	0	(46)	0	(46)	0	2.B FE	10/08/2021
48253M-10-4	KKR GROUP FINANCE CO IX LLC			16,310.000	25.00	0.000	312,151	18.910	308,422	312,151	4,715	9,429	0	0	0	0	0	0	2.A FE	04/25/2023
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			13,572.000	25.00	0.000	373,191	25.160	341,472	373,191	0	18,662	0	0	0	0	0	0	2.B FE	10/13/2021
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			13,364.000	25.00	0.000	365,203	24.270	324,344	374,433	1,573	18,877	0	0	(2,842)	0	(2,842)	0	2.B FE	10/01/2021
744320-88-8	PRUDENTIAL FINANCIAL INC			14,441.000	25.00	0.000	367,839	19.340	279,289	367,839	0	14,892	0	0	0	0	0	0	2.A FE	10/01/2021
842587-88-3	SOUTHERN CO			14,571.000	25.00	0.000	362,388	19.850	289,234	365,712	3,230	15,300	0	0	19	0	19	0	2.C FE	10/01/2021
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							3,570,405	XXX	3,145,538	3,629,974	15,693	172,680	0	0	(10,905)	0	(10,905)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							10,307,902	XXX	9,883,035	11,853,380	50,294	578,229	0	367,030	(10,959)	0	356,071	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							10,307,902	XXX	9,883,035	11,853,380	50,294	578,229	0	367,030	(10,959)	0	356,071	0	XXX	XXX

1.

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

1A 1A ...$ .....0 1B ..$ .....0 1C ..$ .....0 1D ..$ .....0 1E ..$ .....1,441,243 1F ..$ .....0 1G ..$ 0

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 1,441,243	1F ..$ 0	1G ..$ 0
1B	2A ...$ 1,311,380	2B ..$ 3,397,557	2C ..$ 3,904,200			
1C	3A ...$ 0	3B ..$ 253,522	3C ..$ 0			
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0			
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0			
1F	6 .....$ 0					

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
00143W-87-5	INVESCO DEV MKT Y			20,366.282	786,546	38.620	786,546	862,398	0	6,328	0	74,150	0	74,150	0	12/13/2023	
233203-37-1	DFA INTL CORE EQTY I			58,054.669	889,398	15.320	889,398	871,928	0	29,176	0	103,232	0	103,232	0	12/12/2023	
256206-10-3	DODGE & COX INTNL STCK I			23,382.849	1,149,501	49.160	1,149,501	935,581	0	25,705	0	138,771	0	138,771	0	12/19/2023	
543487-85-4	LOOMIS SAYLES:SCG INST			6,209.397	162,748	26.210	162,748	158,721	0	0	0	4,027	0	4,027	0	12/29/2023	
922040-10-0	VANGUARD INSTL INDX INST			19,170.911	7,543,370	393.480	7,543,370	4,202,919	0	108,769	0	1,348,784	0	1,348,784	0	12/28/2023	
922908-64-5	VANGUARD MD-CP I ADM			2,127.805	616,021	289.510	616,021	200,261	0	9,651	0	78,309	0	78,309	0	12/21/2023	
92647K-77-0	VICTORY:INTEGRITY SCV Y			6,738.333	234,831	34.850	234,831	112,412	0	2,800	0	13,298	0	13,298	0	12/22/2023	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					11,382,414	XXX	11,382,414	7,344,222	0	182,428	0	1,760,570	0	1,760,570	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					11,382,414	XXX	11,382,414	7,344,222	0	182,428	0	1,760,570	0	1,760,570	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					11,382,414	XXX	11,382,414	7,344,222	0	182,428	0	1,760,570	0	1,760,570	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					21,690,316	XXX	21,265,449	19,197,601	50,294	760,657	0	2,127,600	0	2,116,641	0	XXX	XXX

1.

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

1A 1A ...$ .....0 1B ..$ .....0 1C ..$ .....0 1D ..$ .....0 1E ..$ .....0 1F ..$ .....0 1G ..$ 0

1B 2A ...$ .....0 2B ..$ .....0 2C ..$ 0

1C 3A ...$ .....0 3B ..$ .....0 3C ..$ 0

1D 4A ...$ .....0 4B ..$ .....0 4C ..$ 0

1E 5A ...$ .....0 5B ..$ .....0 5C ..$ 0

1F 6 .....$ 0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57563R-TL-3	MASSACHUSETTS EDL FING AUTH		06/02/2023	RBC CAPITAL MARKETS, LLC		515,000	515,000	0
59335K-FS-1	MIAMI-DADE CNTY FLA SEAPORT REV		12/01/2023	STIFEL, NICOLAUS & CO., INC.		95,000	95,000	0
62620H-HT-2	MUNICIPAL ELEC AUTH GA		01/13/2023	GOLDMAN SACHS & CO.		285,000	285,000	0
717893-U3-3	PHILADELPHIA PA WTR & WASTEWTR REV		10/17/2023	J.P. MORGAN SECURITIES LLC		633,165	975,000	8,559
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,528,165	1,870,000	8,559
00774M-AX-3	AERCAP IRELAND CAPITAL DAC	C	10/13/2023	BOFA SECURITIES, INC		300,956	380,000	2,682
02343U-AJ-4	AMCOR FINANCE (USA) INC		05/17/2023	J.P. MORGAN SECURITIES LLC		262,408	265,000	0
026874-DF-1	AMERICAN INTERNATIONAL GROUP INC		07/07/2023	MARKETAXESS CORPORATION		503,010	575,000	77
031162-DS-6	AMGEN INC		02/16/2023	CITIGROUP GLOBAL MARKETS INC.		518,527	520,000	0
05369A-AN-1	AVIATION CAPITAL GROUP LLC		10/16/2023	GOLDMAN SACHS & CO.		467,534	480,000	250
06051G-KL-2	BANK OF AMERICA CORP		10/13/2023	BNP PARIBAS SECURITIES BOND		1,213,380	1,500,000	6,250
06675F-BB-2	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	C	07/05/2023	MORGAN STANLEY & CO. LLC		525,000	525,000	0
06738E-CA-1	BARCLAYS PLC	C	10/13/2023	JANE STREET EXECUTION SERVICES LLC		276,120	300,000	3,256
075887-BG-3	BECTON DICKINSON AND CO		07/07/2023	JANE STREET EXECUTION SERVICES LLC		513,222	575,000	1,946
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP LP		10/17/2023	MORGAN STANLEY & CO. LLC		480,164	645,000	2,822
12803R-AC-8	CAIXABANK SA	C	10/13/2023	JANE STREET EXECUTION SERVICES LLC		485,700	500,000	3,230
14040H-CG-8	CAPITAL ONE FINANCIAL CORP		10/13/2023	CITADEL SECURITIES INSTITUTIONAL LL		121,829	180,000	920
15089Q-AY-0	CELANESE US HOLDINGS LLC		10/13/2023	JANE STREET EXECUTION SERVICES LLC		257,925	265,000	2,614
15135B-AV-3	CENTENE CORP		10/16/2023	TRUIST SECURITIES, INC.		483,395	580,000	3,426
161175-BA-1	CHARTER COMMUNICATIONS OPERATING LLC		10/16/2023	BARCLAYS CAPITAL INC.		377,793	435,000	13,711
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPANY LLC		08/02/2023	TORONTO DOMINION SECURITIES		299,892	300,000	0
316773-DK-3	FIFTH THIRD BANCORP		10/13/2023	J.P. MORGAN SECURITIES LLC		480,519	490,000	6,902
38141G-FD-1	GOLDMAN SACHS GROUP INC		10/13/2023	CITADEL SECURITIES INSTITUTIONAL LL		721,571	715,000	2,145
38141G-XA-7	GOLDMAN SACHS GROUP INC		07/07/2023	JANE STREET EXECUTION SERVICES LLC		515,454	600,000	5,734
404280-DH-9	HSBC HOLDINGS PLC	C	10/13/2023	FLOW TRADERS U.S. INSTITUTIONAL TRA		451,114	490,000	4,853
44148H-AA-1	HWIRE 231 A2 - ABS		05/16/2023	MORGAN STANLEY & CO. LLC		280,000	280,000	0
446150-BC-7	HUNTINGTON BANCSHARES INC		08/15/2023	MORGAN STANLEY & CO. LLC		499,381	500,000	0
50076Q-AE-6	KRAFT HEINZ FOODS CO		07/07/2023	MORGAN STANLEY & CO. LLC		503,696	550,000	2,826
501889-AC-3	LKQ CORP		05/16/2023	Various		174,816	175,000	0
55608J-AZ-1	MACQUARIE GROUP LTD	C	10/16/2023	GOLDMAN SACHS & CO.		480,128	640,000	4,798
55820B-AJ-6	MDPK XLV AR - CDO	C	10/18/2023	BNP PARIBAS SECURITIES BOND		694,050	700,000	527
61747Y-ES-0	MORGAN STANLEY		10/13/2023	WELLS FARGO SECURITIES, LLC		181,622	205,000	5,339
63111X-AJ-0	NASDAQ INC		06/22/2023	GOLDMAN SACHS & CO.		219,938	220,000	0
632525-BC-4	NATIONAL AUSTRALIA BANK LTD	C	10/16/2023	MORGAN STANLEY & CO. LLC		473,771	490,000	8,401
69047Q-AB-8	OVINTIV INC		05/16/2023	GOLDMAN SACHS & CO.		149,960	150,000	0
694308-HH-3	PACIFIC GAS AND ELECTRIC CO		10/17/2023	Millennium Advisors		474,843	665,000	5,616
76134K-AA-2	VDCR 231 A2A - ABS		09/15/2023	DEUTSCHE BANK SECURITIES, INC.		831,958	915,000	0
78009P-EH-0	NATWEST GROUP PLC	C	10/13/2023	JANE STREET EXECUTION SERVICES LLC		479,501	515,000	5,809
808513-CD-5	CHARLES SCHWAB CORP		05/17/2023	J.P. MORGAN SECURITIES LLC		250,000	250,000	0
85236K-AF-9	SIDC 231 A2 - ABS		03/08/2023	MORGAN STANLEY & CO. LLC		235,267	240,000	0
85236K-AH-5	SIDC 232 A2 - ABS		07/24/2023	MORGAN STANLEY & CO. LLC		239,642	245,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						15,424,086	17,060,000	94,133
2509999997. Total - Bonds - Part 3						16,952,251	18,930,000	102,691
2509999998. Total - Bonds - Part 5						0	0	0
2509999999. Total - Bonds						16,952,251	18,930,000	102,691
48253M-10-4	KKR GROUP FINANCE CO IX LLC		04/25/2023	CAP INSTITUTIONAL SERVICES INC	16,310.000	312,151	0.00	0
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						312,151	XXX	0
4509999997. Total - Preferred Stocks - Part 3						312,151	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						312,151	XXX	0
00143W-87-5	INVESCO DEV MKT Y		12/13/2023	U.S. Bank	169.822	6,328		0
233203-37-1	DFA INTL CORE EQTY I		12/12/2023	U.S. Bank	2,052.098	29,598		0
256206-10-3	DODGE & COX INTNL STCK I		12/19/2023	U.S. Bank	533.747	25,705		0
543487-85-4	LOOMIS SAYLES:SCG INST		12/29/2023	U.S. Bank	6,209.397	158,721		0
922040-10-0	VANGUARD INSTL INDX INST		12/28/2023	U.S. Bank	649.413	237,960		0
922908-64-5	VANGUARD MD-CP I ADM		12/21/2023	U.S. Bank	38.047	10,104		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92647K-77-0	VICTORY:INTEGRITY SCV Y		12/22/2023	U.S. Bank	641.746	21,930		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						490,347	XXX	0
5989999997. Total - Common Stocks - Part 3						490,347	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						490,347	XXX	0
5999999999. Total - Preferred and Common Stocks						802,497	XXX	0
6009999999 - Totals						17,754,749	XXX	102,691

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202D-YY-1	G2 003427 - RMBS		12/01/2023	Paydown		5,972	5,972	5,852	5,870	0	102	0	102	0	5,972	0	0	0	147	08/20/2033
36225B-4C-9	GN 781719 - RMBS		12/01/2023	Paydown		8,421	8,421	8,855	8,595	0	(174)	0	(174)	0	8,421	0	0	0	263	02/15/2034
36290S-5M-9	G2 616552 - RMBS		12/01/2023	Paydown		51,121	51,121	54,763	53,253	0	(2,132)	0	(2,132)	0	51,121	0	0	0	1,791	08/20/2034
912828-D5-6	UNITED STATES TREASURY		10/18/2023	Various		1,336,028	1,370,000	1,404,946	1,376,481	0	(3,149)	0	(3,149)	0	1,373,332	0	(37,304)	(37,304)	38,148	08/15/2024
0109999999. Subtotal - Bonds - U.S. Governments						1,401,542	1,435,514	1,474,417	1,444,200	0	(5,354)	0	(5,354)	0	1,438,846	0	(37,304)	(37,304)	40,349	XXX
46513E-FF-4	ISRAEL, STATE OF (GOVERNMENT)	C	09/18/2023	Maturity @ 100.00		500,000	500,000	549,145	503,328	0	(3,328)	0	(3,328)	0	500,000	0	0	0	27,500	09/18/2023
0309999999. Subtotal - Bonds - All Other Governments						500,000	500,000	549,145	503,328	0	(3,328)	0	(3,328)	0	500,000	0	0	0	27,500	XXX
602245-UM-2	MILWAUKEE CNTY WIS		12/04/2023	Paydown		18,333	18,332	19,845	18,993	0	(660)	0	(660)	0	18,333	0	0	0	1,254	12/01/2028
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						18,333	18,332	19,845	18,993	0	(660)	0	(660)	0	18,333	0	0	0	1,254	XXX
088006-GG-0	BEVERLY HILLS CALIF PUB FING AUTH LEASE		06/01/2023	Call @ 100.00		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	7,078	06/01/2025
120827-CV-0	BURBANK GLENDALE PASADENA ARPT AUTH CALI		07/01/2023	Call @ 100.00		35,000	35,000	35,618	35,372	0	(15)	0	(15)	0	35,356	0	(356)	(356)	1,947	07/01/2032
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		12/01/2023	Call @ 100.00		12,920	12,920	15,772	15,707	0	(91)	0	(91)	0	15,616	0	(2,696)	(2,696)	891	12/01/2040
3128M4-JF-1	FH G02662 - RMBS		12/01/2023	Paydown		7,213	7,213	7,682	7,438	0	(225)	0	(225)	0	7,213	0	0	0	252	07/01/2034
3128M7-LX-2	FH G05442 - RMBS		12/01/2023	Paydown		8,946	8,946	10,075	9,309	0	(363)	0	(363)	0	8,946	0	0	0	421	07/01/2032
3128M7-VT-0	FH G05726 - RMBS		12/01/2023	Paydown		1,349	1,349	1,431	1,485	0	(136)	0	(136)	0	1,349	0	0	0	35	08/01/2039
3128M8-3G-7	FH G06799 - RMBS		12/01/2023	Paydown		21,381	21,381	21,888	22,041	0	(660)	0	(660)	0	21,381	0	0	0	371	11/01/2041
3128P7-X9-9	FH C91604 - RMBS		12/01/2023	Paydown		91,887	91,887	94,808	93,604	0	(1,717)	0	(1,717)	0	91,887	0	0	0	1,226	01/01/2033
31292H-NC-4	FH C01287 - RMBS		12/01/2023	Paydown		2,973	2,973	3,017	2,998	0	(25)	0	(25)	0	2,973	0	0	0	110	01/01/2032
31292S-AQ-3	FH C09015 - RMBS		12/01/2023	Paydown		27,307	27,307	28,489	28,427	0	(1,119)	0	(1,119)	0	27,307	0	0	0	441	10/01/2042
31292S-AU-4	FH C09019 - RMBS		12/01/2023	Paydown		28,894	28,894	30,308	30,263	0	(1,368)	0	(1,368)	0	28,894	0	0	0	473	12/01/2042
312935-H8-5	FH A88355 - RMBS		12/01/2023	Paydown		4,243	4,243	4,286	4,298	0	(56)	0	(56)	0	4,243	0	0	0	94	09/01/2039
312946-N9-3	FH A97616 - RMBS		12/01/2023	Paydown		18,636	18,636	20,325	20,836	0	(2,200)	0	(2,200)	0	18,636	0	0	0	485	03/01/2041
3132HM-K2-6	FH Q11213 - RMBS		12/01/2023	Paydown		32,128	32,128	33,604	33,528	0	(1,399)	0	(1,399)	0	32,128	0	0	0	537	09/01/2042
3136AR-TE-8	FNA 2016-M03 A2 - CMBS		12/01/2023	Paydown		215,174	215,174	221,258	217,937	0	(2,764)	0	(2,764)	0	215,174	0	0	0	2,158	02/25/2026
3136B3-5Z-9	FNA 2019-M04 A2 - CMBS		12/01/2023	Paydown		40,849	40,849	42,072	41,694	0	(845)	0	(845)	0	40,849	0	0	0	527	02/25/2031
31371K-7E-5	FN 254793 - RMBS		12/01/2023	Paydown		4,393	4,393	4,404	4,410	0	(16)	0	(16)	0	4,393	0	0	0	122	07/01/2033
31371K-Y7-0	FN 254634 - RMBS		02/01/2023	Paydown		67	67	67	67	0	0	0	0	0	67	0	0	0	0	02/01/2023
3137B4-HD-1	FHR 4247 AK - CMO/RMBS		10/16/2023	Various		152,137	154,050	169,262	158,110	0	(1,162)	0	(1,162)	0	156,947	0	(4,811)	(4,811)	5,209	12/15/2042
31381D-2J-3	FN 458077 - RMBS		12/01/2023	Paydown		4,788	4,788	5,195	4,884	0	(95)	0	(95)	0	4,788	0	0	0	184	08/01/2027
31385J-DJ-4	FN 545605 - RMBS		12/01/2023	Paydown		4,905	4,905	5,383	5,083	0	(178)	0	(178)	0	4,905	0	0	0	181	05/01/2032
3138EB-PJ-8	FN AK6724 - RMBS		12/01/2023	Paydown		8,903	8,903	9,096	9,101	0	(199)	0	(199)	0	8,903	0	0	0	144	03/01/2042
3138LL-MU-6	FN AN7570 - CMBS/RMBS		12/01/2023	Paydown		20,244	20,244	21,018	20,772	0	(528)	0	(528)	0	20,244	0	0	0	352	02/01/2033
3138LL-XS-9	FN AN7888 - CMBS/RMBS		12/01/2023	Paydown		12,236	12,236	12,057	12,075	0	161	0	161	0	12,236	0	0	0	222	12/01/2034
31396Y-S2-9	FNR 2008-26 ZK - CMO/RMBS		12/01/2023	Paydown		39,166	35,825	24,975	36,399	0	2,767	0	2,767	0	39,166	0	0	0	742	04/25/2038
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS		12/01/2023	Paydown		96,705	87,499	67,212	92,389	0	4,316	0	4,316	0	96,705	0	0	0	2,101	05/25/2039
31402C-U6-7	FN 725205 - RMBS		12/01/2023	Paydown		4,929	4,929	4,932	4,929	0	1	0	1	0	4,929	0	0	0	132	03/01/2034
31403D-T8-2	FN 745875 - RMBS		12/01/2023	Paydown		4,298	4,298	4,613	4,810	0	(512)	0	(512)	0	4,298	0	0	0	136	09/01/2036
31403U-PF-2	FN 758322 - RMBS		12/01/2023	Paydown		6,390	6,390	6,675	6,640	0	(250)	0	(250)	0	6,390	0	0	0	242	12/01/2033
31404V-TS-7	FN 780061 - RMBS		12/01/2023	Paydown		18,836	18,836	18,827	18,808	0	28	0	28	0	18,836	0	0	0	419	05/01/2034
31408G-Y2-7	FN 851329 - RMBS		12/01/2023	Paydown		738	738	729	729	0	9	0	9	0	738	0	0	0	23	02/01/2036
3140FX-KX-9	FN BF0309 - RMBS		12/01/2023	Paydown		92,220	92,220	96,601	96,293	0	(4,073)	0	(4,073)	0	92,220	0	0	0	1,673	06/01/2042
31416C-FS-0	FN 995777 - RMBS		12/01/2023	Paydown		38,190	38,190	41,532	39,860	0	(1,670)	0	(1,670)	0	38,190	0	0	0	1,538	04/01/2033
31417E-SS-1	FN AB7728 - RMBS		12/01/2023	Paydown		25,638	25,638	25,406	25,437	0	201	0	201	0	25,638	0	0	0	336	01/01/2043
31417F-ML-9	FN AB8462 - RMBS		12/01/2023	Paydown		38,124	38,124	35,574	36,583	0	1,540	0	1,540	0	38,124	0	0	0	420	01/01/2043
31417H-CR-3	FN AB9979 - RMBS		12/01/2023	Paydown		28,365	28,365	29,699	29,603	0	(1,238)	0	(1,238)	0	28,365	0	0	0	588	07/01/2043
31419A-KZ-9	FN AE0311 - RMBS		12/01/2023	Paydown		13,752	13,752	13,765	13,771	0	(18)	0	(18)	0	13,752	0	0	0	244	08/01/2040
442348-P3-6	HOUSTON TEX ARPT SYS REV		01/01/2023	Call @ 100.00		60,000	60,000	53,517	57,275	0	0	0	0	0	57,275	0	2,725	2,725	2,064	01/01/2028
649902-ZP-1	NEW YORK STATE DORMITORY AUTHORITY		10/17/2023	FUNB-FUNDS II		993,740	1,000,000	1,024,470	1,004,740	0	(1,652)	0	(1,652)	0	1,003,088	0	(9,348)	(9,348)	57,918	03/15/2025
91412G-QL-2	UNIVERSITY CALIF REVS		05/15/2023	Call @ 100.00		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	6,093	05/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
927781-UZ-5	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		10/17/2023	FUNB-FUNDS II		491,605	500,000	498,380	499,695	0	114	0	114	0	499,809	0	(8,204)	(8,204)	25,854	02/01/2025
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,249,270	3,253,292	3,284,024	3,287,399	0	(15,440)	0	(15,440)	0	3,271,959	0	(22,689)	(22,689)	123,983	XXX
002824-BE-9	ABBOTT LABORATORIES		10/16/2023	PERSHING LLC		213,315	214,000	211,779	213,598	0	350	0	350	0	213,948	0	(633)	(633)	6,427	11/30/2023
00774M-AK-1	AERCAP IRELAND CAPITAL DAC	C	10/13/2023	PERSHING LLC		298,797	300,000	311,598	302,712	0	(2,061)	0	(2,061)	0	300,651	0	(1,854)	(1,854)	18,322	01/16/2024
023608-AH-5	AMEREN CORP		10/16/2023	BARCLAYS CAPITAL INC.		246,886	255,000	254,916	254,975	0	11	0	11	0	254,987	0	(8,101)	(8,101)	6,959	09/15/2024
03027X-AT-7	AMERICAN TOWER CORP		10/16/2023	Millennium Advisors		305,459	310,000	309,079	309,770	0	132	0	132	0	309,902	0	(4,443)	(4,443)	9,678	05/15/2024
05369A-AC-5	AVIATION CAPITAL GROUP LLC		05/01/2023	Maturity @ 100.00		290,000	290,000	288,866	289,921	0	79	0	79	0	290,000	0	0	0	5,619	05/01/2023
06051G-FF-1	BANK OF AMERICA CORP		10/13/2023	JANE STREET EXECUTION SERVICES LLC		926,800	935,000	933,300	934,755	0	154	0	154	0	934,909	0	(8,109)	(8,109)	39,062	04/01/2024
06738E-AE-5	BARCLAYS PLC	C	10/13/2023	Jefferies LLC		279,444	290,000	302,435	295,512	0	(1,936)	0	(1,936)	0	293,576	0	(14,132)	(14,132)	11,496	03/16/2025
101137-AV-9	BOSTON SCIENTIFIC CORP		10/13/2023	MORGAN STANLEY & CO. LLC		121,760	123,000	123,081	123,034	0	(23)	0	(23)	0	123,011	0	(1,251)	(1,251)	4,786	03/01/2024
10805V-AA-5	BRDGE 22SFR1 A - CMBS		11/29/2023	GOLDMAN SACHS & CO.		757,360	805,000	733,381	735,302	0	19,925	0	19,925	0	755,227	0	2,133	2,133	27,446	11/19/2037
15089Q-AJ-3	CELANESE US HOLDINGS LLC		10/13/2023	Various		295,280	300,000	300,838	300,303	0	(172)	0	(172)	0	300,131	0	(4,851)	(4,851)	9,711	05/08/2024
15200W-AC-9	CNP IV A3 - ABS		10/15/2023	Paydown		229,225	229,225	229,224	229,227	0	(2)	0	(2)	0	229,225	0	0	0	5,227	10/15/2025
172967-HT-1	CITIGROUP INC		10/13/2023	GOLDMAN SACHS & CO.		743,600	755,000	769,353	757,498	0	(1,344)	0	(1,344)	0	756,153	0	(12,554)	(12,554)	23,672	06/16/2024
205887-CA-8	CONAGRA BRANDS INC		10/16/2023	BARCLAYS CAPITAL INC.		296,895	300,000	299,850	300,036	0	(21)	0	(21)	0	300,015	0	(3,120)	(3,120)	12,434	05/01/2024
22535W-AD-9	CREDIT AGRICOLE SA (LONDON BRANCH)	C	10/16/2023	TORONTO DOMINION SECURITIES		262,967	270,000	269,012	269,732	0	119	0	119	0	269,851	0	(6,885)	(6,885)	9,116	10/04/2024
225433-AT-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	C	03/15/2023	SEAPORT GROUP SECURITIES, LLC		249,000	300,000	297,054	299,719	0	133	0	133	0	299,851	0	(50,851)	(50,851)	3,072	06/09/2023
294751-AV-4	EQABS 2002-3 M1 - RMBS		12/01/2023	Paydown		3,821	3,821	3,773	3,823	0	(1)	0	(1)	0	3,821	0	0	0	143	11/25/2032
30034W-AA-4	EVERGY INC		10/16/2023	JANE STREET EXECUTION SERVICES LLC		290,277	300,000	299,478	299,821	0	82	0	82	0	299,903	0	(9,626)	(9,626)	8,024	09/15/2024
316773-CX-6	FIFTH THIRD BANCORP		10/13/2023	Millennium Advisors		237,754	240,000	239,749	239,955	0	33	0	33	0	239,988	0	(2,235)	(2,235)	10,755	01/25/2024
37045V-AE-0	GENERAL MOTORS CO		03/01/2023	Call @ 100.00		290,000	290,000	298,636	291,359	0	(290)	0	(290)	0	291,069	0	(1,069)	(1,069)	5,851	10/02/2023
38141G-RD-8	GOLDMAN SACHS GROUP INC		01/22/2023	Maturity @ 100.00		500,000	500,000	498,630	499,991	0	9	0	9	0	500,000	0	0	0	9,063	01/22/2023
40434C-AD-7	HSBC USA INC		10/13/2023	MORGAN STANLEY & CO. LLC		446,601	455,000	461,916	456,189	0	(632)	0	(632)	0	455,557	0	(8,956)	(8,956)	13,005	06/23/2024
666807-BG-6	NORTHROP GRUMMAN CORP		08/01/2023	Maturity @ 100.00		300,000	300,000	297,759	299,725	0	275	0	275	0	300,000	0	0	0	9,750	08/01/2023
68268N-AP-8	ONEOK PARTNERS LP		10/13/2023	MORGAN STANLEY & CO. LLC		599,593	610,000	608,719	609,666	0	116	0	116	0	609,782	0	(10,189)	(10,189)	32,547	03/15/2025
718172-CW-7	PHILIP MORRIS INTERNATIONAL INC		10/16/2023	JANE STREET EXECUTION SERVICES LLC		93,754	95,000	94,918	94,920	0	8	0	8	0	94,927	0	(1,174)	(1,174)	4,913	11/17/2029
78355H-KH-1	RYDER SYSTEM INC		06/09/2023	Maturity @ 100.00		300,000	300,000	299,382	299,943	0	57	0	57	0	300,000	0	0	0	5,625	06/09/2023
80286J-AA-3	SREV 19A A - ABS		10/16/2023	BARCLAYS CAPITAL INC.		765,500	800,000	795,781	798,315	0	696	0	696	0	799,011	0	(33,511)	(33,511)	16,343	01/26/2032
857477-AL-7	STATE STREET CORP		05/15/2023	Maturity @ 100.00		500,000	500,000	499,190	499,979	0	21	0	21	0	500,000	0	0	0	7,750	05/15/2023
87612K-AA-0	TARGA RESOURCES CORP		10/16/2023	DEUTSCHE BANK SECURITIES, INC.		427,614	440,000	440,149	440,132	0	(21)	0	(21)	0	440,111	0	(12,497)	(12,497)	29,299	07/01/2027
90783W-AA-1	UNP 2006-1 1 - ABS		07/02/2023	Paydown		37,555	37,555	37,555	36,398	0	1,157	0	1,157	0	37,555	0	0	0	1,102	07/02/2030
913017-BP-3	RTX CORP		10/13/2023	JANE STREET EXECUTION SERVICES LLC		493,440	500,000	498,535	499,190	0	26	0	26	0	499,215	0	(5,775)	(5,775)	38,451	07/15/2038
929227-ZC-3	WAMU 2002-AR18 A - CMO/RMBS		12/01/2023	Paydown		293	293	291	292	0	1	0	1	0	293	0	0	0	5	01/25/2033
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,802,989	11,047,894	11,008,228	10,985,790	0	16,881	0	16,881	0	11,002,671	0	(199,682)	(199,682)	385,655	XXX
2509999997. Total - Bonds - Part 4						15,972,134	16,255,032	16,335,659	16,239,711	0	(7,902)	0	(7,902)	0	16,231,809	0	(259,675)	(259,675)	578,741	XXX
2509999998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2509999999. Total - Bonds						15,972,134	16,255,032	16,335,659	16,239,711	0	(7,902)	0	(7,902)	0	16,231,809	0	(259,675)	(259,675)	578,741	XXX
33616C-72-0	FIRST REPUBLIC BANK		03/23/2023	CAP INSTITUTIONAL SERVICES INC	15,461.000	79,260	0.00	378,583	242,274	136,310	0	0	136,310	0	378,583	0	(299,323)	(299,323)	3,865	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						79,260	XXX	378,583	242,274	136,310	0	0	136,310	0	378,583	0	(299,323)	(299,323)	3,865	XXX
4509999997. Total - Preferred Stocks - Part 4						79,260	XXX	378,583	242,274	136,310	0	0	136,310	0	378,583	0	(299,323)	(299,323)	3,865	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						79,260	XXX	378,583	242,274	136,310	0	0	136,310	0	378,583	0	(299,323)	(299,323)	3,865	XXX
00143W-87-5	INVESCO DEV MKT Y		06/22/2023	U.S. Bank	3,534.836	138,000		149,832	123,578	26,254	0	0	26,254	0	149,832	0	(11,832)	(11,832)	0	
04314H-10-5	ARTISAN:SMALL CAP INV		06/22/2023	U.S. Bank	7,089.153	221,820		210,417	209,059	1,358	0	0	1,358	0	210,417	0	11,403	11,403	0	
233203-37-1	DFA INTL CORE EQTY I		06/22/2023	U.S. Bank	17,527.174	258,000		263,602	236,398	26,783	0	0	26,783	0	263,602	0	(5,602)	(5,602)	422	
256206-10-3	DODGE & COX INTNL STOCK I		06/22/2023	U.S. Bank	4,820.296	228,000		191,949	207,803	(15,854)	0	0	(15,854)	0	191,949	0	36,051	36,051	0	
543487-85-4	LOOMIS SAYLES:SCG INST		12/29/2023	Unknown	0.000	3,721		0	0	0	0	0	0	0	0	0	3,721	3,721	0	
543916-68-8	LORD ABBETT SH DUR I		06/22/2023	U.S. Bank	0.776	3		3	3	0	0	0	0	0	3	0	0	0	0	
922031-83-6	VANGUARD SH-TM INV ADM		06/22/2023	U.S. Bank	0.204	2		2	2	0	0	0	0	0	2	0	0	0	0	
922040-10-0	VANGUARD INSTL INDX INST		12/28/2023	U.S. Bank	7,082.346	2,719,486		1,525,107	2,259,768	(753,231)	0	0	(753,231)	0	1,525,107	0	1,194,379	1,194,379	9,706	
922908-64-5	VANGUARD MD-CP I ADM		06/22/2023	U.S. Bank	486.792	129,000		44,650	122,440	(78,244)	0	0	(78,244)	0	44,650	0	84,350	84,350	453	
92647K-77-0	VICTORY:INTEGRITY SCV Y		12/14/2023	U.S. Bank	2,623.047	108,131		38,930	85,879	(46,949)	0	0	(46,949)	0	38,930	0	69,201	69,201	0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						3,806,162	XXX	2,424,491	3,244,929	(839,883)	0	0	(839,883)	0	2,424,491	0	1,381,671	1,381,671	10,581	XXX
5989999997. Total - Common Stocks - Part 4						3,806,162	XXX	2,424,491	3,244,929	(839,883)	0	0	(839,883)	0	2,424,491	0	1,381,671	1,381,671	10,581	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						3,806,162	XXX	2,424,491	3,244,929	(839,883)	0	0	(839,883)	0	2,424,491	0	1,381,671	1,381,671	10,581	XXX
5999999999. Total - Preferred and Common Stocks						3,885,423	XXX	2,803,075	3,487,203	(703,573)	0	0	(703,573)	0	2,803,075	0	1,082,348	1,082,348	14,446	XXX
6009999999 - Totals						19,857,556	XXX	19,138,733	19,726,914	(703,573)	(7,902)	0	(711,475)	0	19,034,884	0	822,673	822,673	593,187	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

N O N E

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US Bank ..... St Paul, MN		0.000	0	0	(117,164)	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(117,164)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(117,164)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	(117,164)	XXX

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

1. January	0	4. April	0	7. July	0	10. October	0
2. February	0	5. May	0	8. August	0	11. November	0
3. March	0	6. June	0	9. September	0	12. December	0

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-10-4	FIRST AMER:INS PRM OBL Y		10/17/2016	5.070		4	0	0
31846V-56-7	FIRST AMER:GVT OBLG Z		12/28/2023	5.260		1,778,711	7,968	7,675
	US MONEY MARKET ACCOUNT		03/28/2023	3.100		25,000	456	6,826
8309999999. Subtotal - All Other Money Market Mutual Funds						1,803,715	8,424	14,501
8609999999 - Total Cash Equivalents						1,803,715	8,424	14,501

1.

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

1A 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0
1B 2A ...$ 0 2B ..$ 0 2C ..$ 0
1C 3A ...$ 0 3B ..$ 0 3C ..$ 0
1D 4A ...$ 0 4B ..$ 0 4C ..$ 0
1E 5A ...$ 0 5B ..$ 0 5C ..$ 0
1F 6 .....$ 0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

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

NONE