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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

UNITY FINANCIAL LIFE INSURANCE COMPANY

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 63819 Employer's ID Number 23-1640528

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 [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 05/06/1964 Commenced Business 05/06/1964

Statutory Home Office 4675 Cornell Road, Suite 160 (Street and Number), Cincinnati, OH, US 45241 (City or Town, State, Country and Zip Code)

Main Administrative Office 4675 Cornell Road, Suite 160 (Street and Number)

Cincinnati, OH, US 45241 (City or Town, State, Country and Zip Code), 513-247-0711 (Area Code) (Telephone Number)

Mail Address P.O. Box 625700 (Street and Number or P.O. Box), Cincinnati, OH, US 45262-5700 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 4675 Cornell Road, Suite 160 (Street and Number)

Cincinnati, OH, US 45241 (City or Town, State, Country and Zip Code), 513-247-0711 (Area Code) (Telephone Number)

Internet Website Address www.uflife.com

Statutory Statement Contact Kevin Losekamp (Name), 513-247-5665 (Area Code) (Telephone Number)

klosekamp@uflife.com (E-mail Address), 513-247-5040 (FAX Number)

OFFICERS

President Jay Cresson Hardy

Treasurer Kevin James Losekamp

Secretary Elaine Marie Greer

OTHER

Adam Michael Goller, Vice President

Ryan Michael Walsman, Vice President

DIRECTORS OR TRUSTEES

David Benjamin Abraham	Thomas Cresson Hardy - Chairman	David Kevin Mullen
David Michael Davis	John Bernard Yanko	Roger Michael Lanham #
Jay Cresson Hardy		

State of Ohio
County of Hamilton 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.

Jay Hardy President	Elaine Greer Secretary	Kevin Losekamp 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 02/28/2024
3. Number of pages attached............

Michael O'Brien
Notary
06/18/2027

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	48,124,873	11.193	48,124,873		48,124,873	11.193
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,627,215	0.378	1,627,215		1,627,215	0.378
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,879,181	1.135	4,879,181		4,879,181	1.135
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	40,915,207	9.516	40,915,207		40,915,207	9.516
1.06 Industrial and miscellaneous	313,915,148	73.011	313,915,148		313,915,148	73.011
1.07 Hybrid securities		0.000			0	0.000
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated bank loans		0.000			0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000			0	0.000
1.12 Total long-term bonds	409,461,624	95.233	409,461,624	0	409,461,624	95.233
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000			0	0.000
2.02 Parent, subsidiaries and affiliates		0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	2,729,700	0.635	2,729,700		2,729,700	0.635
3.02 Industrial and miscellaneous Other (Unaffiliated)	2,568,664	0.597	2,568,664		2,568,664	0.597
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Exchange traded funds		0.000			0	0.000
3.09 Total common stocks	5,298,364	1.232	5,298,364	0	5,298,364	1.232
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	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)	(135,986)	(0.032)	(135,986)		(135,986)	(0.032)
6.02 Cash equivalents (Schedule E, Part 2)	8,928,716	2.077	8,928,715		8,928,715	2.077
6.03 Short-term investments (Schedule DA)	4,925,824	1.146	4,925,824		4,925,824	1.146
6.04 Total cash, cash equivalents and short-term investments	13,718,553	3.191	13,718,553	0	13,718,553	3.191
7. Contract loans	566,300	0.132	566,300		566,300	0.132
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	912,128	0.212	912,128		912,128	0.212
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	429,956,969	100.000	429,956,968	0	429,956,968	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
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		4,066,674
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		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		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	41,888	41,888
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		3,196,420
8.	Deduct amortization of premium and depreciation		14
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)		912,128
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		912,128

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		339,601,740
2.	Cost of bonds and stocks acquired, Part 3, Column 7		97,786,545
3.	Accrual of discount		808,565
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(27,264)	
	4.4. Part 4, Column 11	31,627	4,363
5.	Total gain (loss) on disposals, Part 4, Column 19		21,961
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		23,164,119
7.	Deduct amortization of premium		405,881
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		
	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		
	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		106,867
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		414,760,041
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		414,760,041

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	48,124,873	47,413,484	47,727,684	54,333,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	48,124,873	47,413,484	47,727,684	54,333,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,627,215	1,630,324	1,633,148	1,665,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	4,879,181	4,725,176	4,878,695	4,953,638
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	40,915,207	38,824,031	39,120,986	43,962,742
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	286,089,042	268,989,107	287,257,424	285,110,060
	9.	Canada	4,775,824	4,516,809	5,013,864	4,400,000
	10.	Other Countries	23,050,279	21,427,960	23,026,887	23,076,821
	11.	Totals	313,915,145	294,933,876	315,298,175	312,586,881
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	409,461,621	387,526,891	408,658,688	417,501,261
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	5,298,364	5,298,364	5,325,629	
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	5,298,364	5,298,364	5,325,629	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	5,298,364	5,298,364	5,325,629	
	26.	Total Stocks	5,298,364	5,298,364	5,325,629	
	27.	Total Bonds and Stocks	414,759,985	392,825,255	413,984,317	

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	5,276,005	33,862,137	9,942,263	0	2,060,815	XXX	51,141,221	12.3	38,557,762	11.5	51,141,221	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	5,276,005	33,862,137	9,942,263	0	2,060,815	XXX	51,141,221	12.3	38,557,762	11.5	51,141,221	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	417,665	1,499,274	0	0	0	XXX	1,916,939	0.5	571,002	0.2	1,916,939	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	417,665	1,499,274	0	0	0	XXX	1,916,939	0.5	571,002	0.2	1,916,939	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	580,000	3,787,222	511,961	0	0	XXX	4,879,182	1.2	8,901,044	2.7	4,879,182	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	580,000	3,787,222	511,961	0	0	XXX	4,879,182	1.2	8,901,044	2.7	4,879,182	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,024,084	11,857,277	12,706,770	11,063,650	3,460,257	XXX	41,112,038	9.9	34,689,596	10.3	41,112,038	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	2,024,084	11,857,277	12,706,770	11,063,650	3,460,257	XXX	41,112,038	9.9	34,689,596	10.3	41,112,038	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	7,875,654	47,730,995	65,377,874	60,881,729	34,270,603	XXX	216,136,856	52.2	162,290,127	48.3	193,228,164	22,908,692
6.2 NAIC 2	2,608,169	31,896,428	24,382,845	19,930,405	13,279,030	XXX	92,096,876	22.2	89,919,504	26.8	61,618,970	30,477,906
6.3 NAIC 3	24,517	1,151,198	1,844,465	0	499,335	XXX	3,519,514	0.8	741,352	0.2	3,519,514	0
6.4 NAIC 4	0	2,135,283	1,319,707	0	0	XXX	3,454,991	0.8	0	0.0	3,454,991	0
6.5 NAIC 5	0	69,974	59,858	0	0	XXX	129,832	0.0	0	0.0	129,832	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	10,508,341	82,983,878	92,984,749	80,812,134	48,048,968	XXX	315,338,069	76.1	252,950,983	75.4	261,951,471	53,386,598
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 16,173,409	98,736,906	88,538,867	71,945,379	39,791,676	0	315,186,237	76.1	XXX	XXX	292,277,545	22,908,692
12.2 NAIC 2	(d) 2,608,169	31,896,428	24,382,845	19,930,405	13,279,030	0	92,096,876	22.2	XXX	XXX	61,618,970	30,477,906
12.3 NAIC 3	(d) 24,517	1,151,198	1,844,465	0	499,335	0	3,519,514	0.8	XXX	XXX	3,519,514	0
12.4 NAIC 4	(d) 0	2,135,283	1,319,707	0	0	0	3,454,991	0.8	XXX	XXX	3,454,991	0
12.5 NAIC 5	(d) 0	69,974	59,858	0	0	0	(c) 129,832	0.0	XXX	XXX	129,832	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	18,806,096	133,989,788	116,145,742	91,875,784	53,570,040	0	(b) 414,387,450	100.0	XXX	XXX	361,000,852	53,386,598
12.8 Line 12.7 as a % of Col. 7	4.5	32.3	28.0	22.2	12.9	0.0	100.0	XXX	XXX	XXX	87.1	12.9
13. Total Bonds Prior Year												
13.1 NAIC 1	9,970,953	53,501,838	74,114,355	73,229,911	34,192,474	0	XXX	XXX	245,009,531	73.0	224,291,565	20,717,966
13.2 NAIC 2	896,213	22,218,594	31,506,388	19,965,301	15,333,008	0	XXX	XXX	89,919,504	26.8	56,689,399	33,230,105
13.3 NAIC 3	0	0	0	242,033	499,319	0	XXX	XXX	741,352	0.2	741,352	0
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	10,867,166	75,720,432	105,620,743	93,437,245	50,024,801	0	XXX	XXX	(b) 335,670,387	100.0	281,722,316	53,948,071
13.8 Line 13.7 as a % of Col. 9	3.2	22.6	31.5	27.8	14.9	0.0	XXX	XXX	100.0	XXX	83.9	16.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	15,960,643	90,671,218	80,249,558	67,725,510	37,670,616	0	292,277,545	70.5	224,291,565	66.8	292,277,545	XXX
14.2 NAIC 2	1,536,732	19,663,391	14,626,164	12,553,001	13,239,682	0	61,618,970	14.9	56,689,399	16.9	61,618,970	XXX
14.3 NAIC 3	24,517	1,151,198	1,844,465	0	499,335	0	3,519,514	0.8	741,352	0.2	3,519,514	XXX
14.4 NAIC 4	0	2,135,283	1,319,707	0	0	0	3,454,991	0.8	0	0.0	3,454,991	XXX
14.5 NAIC 5	0	69,974	59,858	0	0	0	129,832	0.0	0	0.0	129,832	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	17,521,892	113,691,063	98,099,753	80,278,511	51,409,633	0	361,000,852	87.1	281,722,316	83.9	361,000,852	XXX
14.8 Line 14.7 as a % of Col. 7	4.9	31.5	27.2	22.2	14.2	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	4.2	27.4	23.7	19.4	12.4	0.0	87.1	XXX	XXX	XXX	87.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	212,766	8,065,688	8,289,309	4,219,869	2,121,060	0	22,908,692	5.5	20,717,966	6.2	XXX	22,908,692
15.2 NAIC 2	1,071,438	12,233,037	9,756,680	7,377,404	39,348	0	30,477,906	7.4	33,230,105	9.9	XXX	30,477,906
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	1,284,204	20,298,725	18,045,989	11,597,273	2,160,407	0	53,386,598	12.9	53,948,071	16.1	XXX	53,386,598
15.8 Line 15.7 as a % of Col. 7	2.4	38.0	33.8	21.7	4.0	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	0.3	4.9	4.4	2.8	0.5	0.0	12.9	XXX	XXX	XXX	XXX	12.9

(a) Includes $ 35,739,716 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 2,220,000 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 $ 4,217,181 ; NAIC 2 $ 708,643 ; 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	5,276,005	33,862,137	9,942,263	0	2,060,815	XXX	51,141,221	12.3	35,519,790	10.6	51,141,221	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	381,492	0.1	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	2,656,479	0.8	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	5,276,005	33,862,137	9,942,263	0	2,060,815	XXX	51,141,221	12.3	38,557,761	11.5	51,141,221	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	417,665	1,499,274	0	0	0	XXX	1,916,939	0.5	571,002	0.2	1,916,939	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	417,665	1,499,274	0	0	0	XXX	1,916,939	0.5	571,002	0.2	1,916,939	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	580,000	3,787,222	511,961	0	0	XXX	4,879,182	1.2	8,901,044	2.7	4,879,182	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	580,000	3,787,222	511,961	0	0	XXX	4,879,182	1.2	8,901,044	2.7	4,879,182	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	395,852	6,683,587	955,126	7,015,761	1,999,326	XXX	17,049,652	4.1	8,050,084	2.4	17,049,652	0
5.02 Residential Mortgage-Backed Securities	1,628,233	5,173,690	11,751,644	3,596,345	1,460,931	XXX	23,610,842	5.7	12,345,643	3.7	23,610,842	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	8,216,147	2.4	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	451,544	0	XXX	451,544	0.1	6,077,723	1.8	451,544	0
5.05 Totals	2,024,084	11,857,277	12,706,770	11,063,650	3,460,257	XXX	41,112,038	9.9	34,689,597	10.3	41,112,038	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	7,647,874	65,415,242	57,019,484	58,296,703	40,091,429	XXX	228,470,732	55.1	201,770,914	60.1	177,688,195	50,782,538
6.02 Residential Mortgage-Backed Securities	362,624	1,393,667	1,585,206	1,445,031	3,483,972	XXX	8,270,500	2.0	2,156,091	0.6	8,270,500	0
6.03 Commercial Mortgage-Backed Securities	1,174,862	4,178,603	3,680,736	3,924,532	4,202,281	XXX	17,161,015	4.1	5,636,240	1.7	15,906,955	1,254,060
6.04 Other Loan-Backed and Structured Securities	1,322,981	11,996,365	30,699,323	17,145,867	271,285	XXX	61,435,821	14.8	43,387,738	12.9	60,085,821	1,350,000
6.05 Totals	10,508,341	82,983,878	92,984,749	80,812,134	48,048,968	XXX	315,338,069	76.1	252,950,983	75.4	261,951,471	53,386,598
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	14,317,396	111,247,462	68,428,834	65,312,464	44,151,570	XXX	303,457,727	73.2	XXX	XXX	252,675,189	50,782,538
12.02 Residential Mortgage-Backed Securities	1,990,856	6,567,357	13,336,849	5,041,376	4,944,903	XXX	31,881,343	7.7	XXX	XXX	31,881,343	0
12.03 Commercial Mortgage-Backed Securities	1,174,862	4,178,603	3,680,736	3,924,532	4,202,281	XXX	17,161,015	4.1	XXX	XXX	15,906,955	1,254,060
12.04 Other Loan-Backed and Structured Securities	1,322,981	11,996,365	30,699,323	17,597,411	271,285	XXX	61,887,365	14.9	XXX	XXX	60,537,365	1,350,000
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	18,806,096	133,989,788	116,145,742	91,875,784	53,570,040	0	414,387,450	100.0	XXX	XXX	361,000,852	53,386,598
12.10 Line 12.09 as a % of Col. 7	4.5	32.3	28.0	22.2	12.9	0.0	100.0	XXX	XXX	XXX	87.1	12.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	7,226,318	59,008,663	72,237,407	72,286,109	44,054,337	XXX	XXX	XXX	254,812,834	75.9	202,570,475	52,242,359
13.02 Residential Mortgage-Backed Securities	1,225,230	3,704,223	3,180,083	3,737,291	3,036,399	XXX	XXX	XXX	14,883,226	4.4	14,883,226	0
13.03 Commercial Mortgage-Backed Securities	1,343,186	4,354,309	3,785,614	4,400,761	2,624,996	XXX	XXX	XXX	16,508,866	4.9	15,253,155	1,255,711
13.04 Other Loan-Backed and Structured Securities	1,072,433	8,653,238	26,417,638	13,013,084	309,068	XXX	XXX	XXX	49,465,461	14.7	49,015,462	449,999
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	10,867,167	75,720,433	105,620,742	93,437,245	50,024,800	0	XXX	XXX	335,670,387	100.0	281,722,318	53,948,069
13.10 Line 13.09 as a % of Col. 9	3.2	22.6	31.5	27.8	14.9	0.0	XXX	XXX	100.0	XXX	83.9	16.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	13,177,569	91,434,683	50,823,797	55,126,918	42,112,222	XXX	252,675,189	61.0	202,570,475	60.3	252,675,189	XXX
14.02 Residential Mortgage-Backed Securities	1,990,856	6,567,357	13,336,849	5,041,376	4,944,903	XXX	31,881,343	7.7	14,883,226	4.4	31,881,343	XXX
14.03 Commercial Mortgage-Backed Securities	1,068,600	3,820,239	3,354,292	3,543,041	4,120,783	XXX	15,906,955	3.8	15,253,155	4.5	15,906,955	XXX
14.04 Other Loan-Backed and Structured Securities	1,284,867	11,868,784	30,584,815	16,567,175	231,724	XXX	60,537,365	14.6	49,015,462	14.6	60,537,365	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	17,521,892	113,691,063	98,099,753	80,278,511	51,409,633	0	361,000,852	87.1	281,722,318	83.9	361,000,852	XXX
14.10 Line 14.09 as a % of Col. 7	4.9	31.5	27.2	22.2	14.2	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	4.2	27.4	23.7	19.4	12.4	0.0	87.1	XXX	XXX	XXX	87.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,139,827	19,812,779	17,605,037	10,185,546	2,039,348	XXX	50,782,538	12.3	52,242,359	15.6	XXX	50,782,538
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	106,262	358,364	326,444	381,491	81,498	XXX	1,254,060	0.3	1,255,711	0.4	XXX	1,254,060
15.04 Other Loan-Backed and Structured Securities	38,114	127,581	114,508	1,030,236	39,561	XXX	1,350,000	0.3	449,999	0.1	XXX	1,350,000
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	1,284,204	20,298,725	18,045,989	11,597,273	2,160,407	0	53,386,598	12.9	53,948,069	16.1	XXX	53,386,598
15.10 Line 15.09 as a % of Col. 7	2.4	38.0	33.8	21.7	4.0	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	0.3	4.9	4.4	2.8	0.5	0.0	12.9	XXX	XXX	XXX	XXX	12.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	5,237,590	5,237,590	0	0	0
3. Accrual of discount	88,234	88,234	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	400,000	400,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,925,824	4,925,824	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,925,824	4,925,824	0	0	0

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

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	5,100,074	3,497,550	1,602,524	0
2. Cost of cash equivalents acquired	85,275,562	31,394,155	53,881,407	
3. Accrual of discount	22,378	22,378		
4. Unrealized valuation increase/(decrease)	0			
5. Total gain (loss) on disposals	3,226	3,226		
6. Deduct consideration received on disposals	81,472,525	34,917,310	46,555,215	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,928,715	(1)	8,928,716	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	8,928,715	(1)	8,928,716	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 Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANCE			OH	UNDEFINED	1.F FE	04/28/2021		301,165	209,192	301,129		(14)				11,250		
2799999. Surplus Debentures, etc - Unaffiliated									301,165	209,192	301,129	0	(14)	0	0	0	11,250	0	XXX
	RELATED PARTY LOAN			OH	JAY HARDY		06/30/2020		611,000	611,000	611,000						14,026		
3099999. Collateral Loans - Affiliated									611,000	611,000	611,000	0	0	0	0	0	14,026	0	XXX
6099999. Total - Unaffiliated									301,165	209,192	301,129	0	(14)	0	0	0	11,250	0	XXX
6199999. Total - Affiliated									611,000	611,000	611,000	0	0	0	0	0	14,026	0	XXX
6299999 - Totals									912,165	820,192	912,129	0	(14)	0	0	0	25,276	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 ..$ 301,129	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
6299999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	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 Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
	MUZINICH HIGH INCOME FLOATING RATE FUND, LP		DE	MUZINICH HIGH INCOME FLOATING RATE FUND GP, LLC	12/27/2021	12/15/2023	3,141,532	41,888				41,888		3,183,420	3,183,420			0	307,712
0799999. Non-Registered Private Funds - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							3,141,532	41,888	0	0	0	41,888	0	3,183,420	3,183,420	0	0	0	307,712
	RELATED PARTY LOAN		OH	JAY HARDY	06/30/2020	03/10/2023	13,000					0		13,000	13,000			0	
3099999. Collateral Loans - Affiliated							13,000	0	0	0	0	0	0	13,000	13,000	0	0	0	0
6099999. Total - Unaffiliated							3,141,532	41,888	0	0	0	41,888	0	3,183,420	3,183,420	0	0	0	307,712
6199999. Total - Affiliated							13,000	0	0	0	0	0	0	13,000	13,000	0	0	0	0
6299999 - Totals							3,154,532	41,888	0	0	0	41,888	0	3,196,420	3,196,420	0	0	0	307,712

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-ZN-3	US TREASURY NOTE 0.500 2027				1.A	687,844	89.2810	714,248	800,000	693,142	0	5,298	0	0	0.500	4.954	AO	681	2,000	10/27/2023	04/30/2027
3133EL-7K-4	FED FARM CREDIT BANK 0.550 2025				1.B FE	225,576	93.6300	232,202	248,000	230,834	0	5,258	0	0	0.550	4.874	MS	398	682	06/12/2023	09/16/2025
3133EH-N3-3	FED FARM CREDIT BANK 3.110 2033	CF			1.A FE	4,612,684	90.2020	4,510,118	5,000,000	4,722,814	0	22,859	0	0	3.110	3.827	MN	25,917	155,500	11/20/2018	11/01/2033
3133EN-UH-1	FED FARM CREDIT BANK 3.330 2027				1.B FE	240,466	97.4290	243,573	250,000	240,634	0	168	0	0	3.330	4.625	AO	1,827	0	12/08/2023	04/12/2027
3133EJ-WB-1	FED FARM CREDIT BANK 3.580 2033	CF			1.A FE	2,930,169	94.1080	2,823,246	3,000,000	2,950,366	0	4,222	0	0	3.580	3.823	FA	44,452	107,400	11/02/2018	08/02/2033
3133EJ-K6-5	FED FARM CREDIT BANK 3.730 2032	CF			1.A FE	2,028,216	95.9550	1,919,104	2,000,000	2,019,439	0	(1,845)	0	0	3.730	3.633	AO	14,298	74,600	11/20/2018	10/22/2032
3133EP-MF-9	FED FARM CREDIT BANK 4.690 2026				1.B FE	448,084	99.5820	448,119	450,000	448,385	0	301	0	0	4.690	4.907	JD	1,290	10,553	07/12/2023	06/09/2026
3133EP-N9-2	FED FARM CREDIT BANK 4.860 2027				1.A FE	125,378	100.0510	125,064	125,000	125,375	0	(2)	0	0	4.860	4.833	JD	152	0	12/22/2023	12/22/2027
3133EP-G8-2	FED FARM CREDIT BANK 5.060 2026				1.B FE	250,313	100.9850	252,463	250,000	250,305	0	(8)	0	0	5.060	5.077	JD	1,054	0	12/01/2023	12/01/2026
3133EP-YC-3	FED FARM CREDIT BANK 5.360 2027				1.B FE	302,250	101.5070	304,521	300,000	302,216	0	(34)	0	0	5.360	5.210	AO	3,171	0	12/08/2023	10/20/2027
3133EN-5C-0	FED FARM CREDIT BANK 5.370 2028				1.B FE	247,375	99.9940	249,985	250,000	247,454	0	79	0	0	5.370	5.685	JD	149	6,713	10/27/2023	12/27/2028
3133EP-K4-6	FED FARM CREDIT BANK 5.730 2028				1.A FE	249,625	99.9700	249,925	250,000	249,628	0	3	0	0	5.730	5.848	JD	995	0	12/12/2023	12/06/2028
3133EP-QV-0	FED FARM CREDIT BANK 6.000 2030				1.B FE	249,625	99.9370	249,843	250,000	249,644	0	19	0	0	6.000	6.117	JJ	6,542	0	07/24/2023	07/24/2030
313381-FD-2	FED HOME LOAN BANK 2.500 2027	CF			1.A FE	3,887,720	94.5350	3,781,406	4,000,000	3,951,832	0	11,395	0	0	2.500	2.845	JD	5,833	100,000	12/20/2017	12/10/2027
3130A3-VD-3	FED HOME LOAN BANK 2.625 2027	CF			1.A FE	4,011,160	95.6090	3,824,353	4,000,000	4,004,283	0	(1,174)	0	0	2.625	2.609	JD	5,833	105,000	09/27/2017	06/11/2027
3130AD-7C-0	FED HOME LOAN BANK 2.750 2027	CF			1.A FE	3,938,280	95.7940	3,831,746	4,000,000	3,973,259	0	6,310	0	0	2.750	2.952	JD	6,417	110,000	01/19/2018	12/10/2027
313382-GT-4	FED HOME LOAN BANK 3.000 2028	CF			1.A FE	3,953,100	96.3660	3,854,629	4,000,000	3,978,558	0	4,714	0	0	3.000	3.162	MS	37,000	120,000	03/08/2018	03/10/2028
3130AS-RJ-0	FED HOME LOAN BANK 4.100 2025				1.B FE	245,400	99.4750	248,688	250,000	246,472	0	1,072	0	0	4.100	5.090	FA	4,072	5,125	06/26/2023	08/08/2025
3130AV-ZN-5	FED HOME LOAN BANK 5.350 2025				1.B FE	274,731	99.7310	274,260	275,000	274,808	0	77	0	0	5.350	5.476	MN	1,839	7,356	06/07/2023	05/16/2025
3130AX-VE-5	FED HOME LOAN BANK 5.350 2028				1.A FE	250,000	100.8100	252,025	250,000	250,000	0	0	0	0	5.350	5.422	MN	1,226	0	11/29/2023	11/28/2028
3130AW-DD-9	FED HOME LOAN BANK 5.500 2024				1.B FE	175,000	100.0020	175,004	175,000	175,000	0	0	0	0	5.500	5.576	JD	668	4,813	06/07/2023	07/03/2024
912803-GS-6	US TREASURY BOND 0.000 2053	@			1.A FE	1,840,410	31.9870	2,079,155	6,500,000	1,868,776	0	28,366	0	0	0.000	4.335	N/A	0	0	08/22/2023	05/15/2053
912810-SN-9	US TREASURY BOND 1.250 2050	CF			1.A	191,234	53.9170	107,834	200,000	192,039	0	247	0	0	1.250	1.437	MN	319	2,500	09/08/2020	05/15/2050
912810-FF-0	US TREASURY BOND 5.250 2028	CF			1.A	109,547	106.0740	106,074	100,000	102,774	0	(497)	0	0	5.250	4.661	MN	678	5,250	06/27/2003	11/15/2028
912810-FE-3	US TREASURY BOND 5.500 2028	M			1.A	778,486	106.9600	790,434	739,000	755,000	0	(3,204)	0	0	5.500	5.062	FA	15,352	38,445	05/18/2020	08/15/2028
91282C-CL-3	US TREASURY NOTE 0.375 2024				1.A	492,940	97.5250	506,155	519,000	506,067	0	13,127	0	0	0.375	5.192	JJ	899	973	06/09/2023	07/15/2024
91282C-CX-7	US TREASURY NOTE 0.375 2024				1.A	587,847	96.8470	602,388	622,000	602,879	0	15,032	0	0	0.375	4.925	MS	692	1,166	07/25/2023	09/15/2024
91282C-AD-3	US TREASURY NOTE 0.375 2027				1.A	725,222	88.2180	741,031	840,000	727,802	0	2,580	0	0	0.375	4.500	JJ	1,318	0	11/30/2023	07/31/2027
91282C-AU-5	US TREASURY NOTE 0.500 2027				1.A	733,636	87.9330	738,637	840,000	734,652	0	1,016	0	0	0.500	4.111	AO	715	0	12/29/2023	10/31/2027
91282C-DH-1	US TREASURY NOTE 0.750 2024				1.A	858,995	96.5070	876,284	908,000	875,576	0	16,581	0	0	0.750	5.042	MN	870	3,405	09/26/2023	11/15/2024
91282C-CF-6	US TREASURY NOTE 0.750 2026				1.A	682,991	92.3260	701,678	760,000	688,035	0	5,044	0	0	0.750	5.023	MN	498	2,850	10/27/2023	05/31/2026
91282C-CW-9	US TREASURY NOTE 0.750 2026	CF			1.A	883,529	91.6930	907,761	990,000	896,440	0	12,911	0	0	0.750	4.612	FA	2,509	2,213	09/28/2023	08/31/2026
91282C-DK-4	US TREASURY NOTE 1.250 2026	CF			1.A	1,603,449	92.4640	1,650,482	1,785,000	1,618,680	0	15,231	0	0	1.250	4.766	MN	1,951	10,719	12/06/2023	11/30/2026
912828-YD-6	US TREASURY NOTE 1.375 2026				1.A	744,476	93.2340	764,519	820,000	748,822	0	4,346	0	0	1.375	4.951	FA	3,810	0	12/06/2023	08/31/2026
91282C-DZ-1	US TREASURY NOTE 1.500 2025				1.A	862,434	96.5190	876,393	908,000	875,186	0	12,752	0	0	1.500	4.905	FA	5,145	4,635	09/28/2023	02/15/2025
912828-Z7-8	US TREASURY NOTE 1.500 2027	CF			1.A	1,257,452	92.8370	1,291,363	1,391,000	1,269,216	0	11,763	0	0	1.500	4.631	JJ	8,732	3,750	10/13/2023	01/31/2027
912828-R3-6	US TREASURY NOTE 1.625 2026	CF			1.A	593,073	94.3670	603,949	640,000	600,830	0	7,757	0	0	1.625	4.418	MN	1,343	5,200	08/28/2023	05/15/2026
912828-Y9-5	US TREASURY NOTE 1.875 2026				1.A	744,154	94.6130	756,904	800,000	746,460	0	2,306	0	0	1.875	4.710	JJ	6,277	0	12/06/2023	07/31/2026
912828-6L-9	US TREASURY NOTE 2.250 2026				1.A	834,638	95.9450	849,113	885,000	842,035	0	7,397	0	0	2.250	4.599	MS	5,060	6,919	10/12/2023	03/31/2026
91282C-EH-0	US TREASURY NOTE 2.625 2025				1.A	734,111	97.5660	741,502	760,000	741,212	0	7,102	0	0	2.625	4.679	AO	4,252	9,975	08/28/2023	04/15/2025
912828-5N-6	US TREASURY NOTE 2.875 2025				1.A	857,387	97.4290	866,144	889,000	862,383	0	4,996	0	0	2.875	4.578	MN	2,235	9,473	12/06/2023	11/30/2025
912828-5C-0	US TREASURY NOTE 3.000 2025				1.A	576,574	97.7100	582,352	596,000	580,801	0	4,227	0	0	3.000	4.587	MS	4,543	8,940	09/13/2023	09/30/2025
91282C-GE-5	US TREASURY NOTE 3.875 2026				1.A	777,808	99.2500	781,098	787,000	779,209	0	1,400	0	0	3.875	4.439	JJ	14,088	8,176	09/20/2023	01/15/2026
91282C-HD-6	US TREASURY NOTE 4.250 2025				1.A	824,006	99.6480	828,075	831,000	825,415	0	1,409	0	0	4.250	4.805	MN	3,088	17,659	10/12/2023	05/31/2025
91282C-FX-4	US TREASURY NOTE 4.500 2024	SD			1.A	100,289	99.6370	99,637	100,000	100,136	0	(142)	0	0	4.500	4.394	MN	393	4,500	12/02/2022	11/30/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						47,727,684	XXX	47,413,484	54,333,000	48,124,873	0	230,459	0	0	XXX	XXX	XXX	248,581	956,490	XXX	XXX
0109999999. Total - U.S. Government Bonds						47,727,684	XXX	47,413,484	54,333,000	48,124,873	0	230,459	0	0	XXX	XXX	XXX	248,581	956,490	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
560459-5E-5	MAINE MUN BD BK MUN BD BK 2 GO				1.E FE	347,905	100.1470	345,507	345,000	345,473	0	(240)	0	0	5.093	5.077	MN	2,928	17,571	06/15/2010	11/01/2025
373385-DG-5	ST OF GA 3.250 2027				1.A FE	176,406	97.2900	184,851	190,000	176,981	0	576	0	0	3.250	5.499	JJ	3,088	0	10/30/2023	07/01/2027
57582P-UR-9	ST OF MA 4.680 2026				1.B FE	299,100	99.9170	299,751	300,000	299,257	0	157	0	0	4.680	4.851	MN	2,340	7,020	06/21/2023	05/01/2026
917542-QR-6	ST OF UT 4.554 2024				1.A FE	50,000	99.7380	49,869	50,000	50,000	0	0	0	0	4.554	4.606	JJ	1,139	2,277	09/29/2009	07/01/2024
97705M-ZH-1	ST OF WI 0.650 2025				1.D	199,397	94.7110	203,629	215,000	201,811	0	2,414	0	0	0.650	5.553	MN	233	699	09/29/2023	05/01/2025
977100-GY-6	ST OF WI 2.096 2026				1.C FE	102,299	94.7080	104,179	110,000	103,319	0	1,020	0	0	2.096	4.940	MN	384	1,153	08/14/2023	05/01/2026
13063D-RD-2	ST OF CA 2.375 2026				1.C FE	210,060	94.7530	213,194	225,000	212,466	0	2,405	0	0	2.375	4.604	AO	1,336	2,672	06/06/2023	10/01/2026
419792-F8-4	ST OF HI 0.713 2024				1.C FE	75,980	97.5600	78,048	80,000	77,940	0	1,960	0	0	0.713	5.315	FA	238	285	06/05/2023	08/01/2024
882724-XL-6	ST OF TX 5.000 2025				1.A FE	172,001	100.8640	151,296	150,000	159,968	0	(5,605)	0	0	5.000	1.157	AO	1,875	7,500	11/03/2021	10/01/2025
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,633,148	XXX	1,630,324	1,665,000	1,627,215	0	2,687	0	0	XXX	XXX	XXX	13,561	39,177	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						1,633,148	XXX	1,630,324	1,665,000	1,627,215	0	2,687	0	0	XXX	XXX	XXX	13,561	39,177	XXX	XXX
438687-KW-4	HONOLULU HI 2.168 2027				1.C FE	394,868	92.8680	403,976	435,000	399,025	0	4,156	0	0	2.168	4.758	FA	3,930	4,715	07/21/2023	08/01/2027
64966M-QK-8	NEW YORK NY 2.800 2026				1.C FE	93,584	95.5410	95,541	100,000	94,582	0	998	0	0	2.800	4.990	AO	700	1,400	06/13/2023	10/01/2026
776154-UC-8	ROMEOVILLE IL GO				1.C FE	580,000	100.0000	580,000	580,000	580,000	0	0	0	0	3.900	3.938	JD	11,310	22,620	07/11/2013	12/30/2023
801546-PL-0	SANTA CLARA CNTY CA-A	CF			1.B FE	1,738,196	96.3730	1,662,434	1,725,000	1,729,252	0	(1,566)	0	0	2.900	2.820	FA	20,844	50,025	11/15/2017	08/01/2026
64966Q-ZY-9	NEW YORK NY 1.396 2027				1.C FE	261,312	90.0270	270,081	300,000	264,362	0	3,050	0	0	1.396	5.126	FA	1,745	0	08/29/2023	08/01/2027
26678P-DH-0	DURHAM NC 3.370 2031	SD		2	1.B FE	72,097	93.1370	69,853	75,000	73,322	0	193	0	0	3.370	3.752	JD	211	2,528	12/02/2016	06/01/2031
54627R-AR-1	LOUISIANA LOC GOVT 5.081% 2031				1.A FE	438,638	100.7960	442,130	438,638	438,638	0	0	0	0	5.081	5.146	JD	1,857	14,982	03/22/2023	06/01/2031
864813-T3-4	SUFFOLK VA REF B	CF		2	1.A FE	1,300,000	92.3970	1,201,161	1,300,000	1,300,000	0	0	0	0	2.450	2.465	FA	13,271	31,850	07/15/2016	02/01/2029
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,878,695	XXX	4,725,176	4,953,638	4,879,181	0	6,831	0	0	XXX	XXX	XXX	53,868	128,120	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						4,878,695	XXX	4,725,176	4,953,638	4,879,181	0	6,831	0	0	XXX	XXX	XXX	53,868	128,120	XXX	XXX
13077D-ML-3	CALIFORNIA ST UNIV 0.885 2025				1.D FE	154,773	93.4530	158,870	170,000	156,541	0	1,767	0	0	0.885	5.554	MN	251	752	09/29/2023	11/01/2025
167560-PL-9	CHICAGO ILL MET WTR RECLMATION	M			1.B FE	1,920,384	106.8730	1,806,154	1,690,000	1,858,987	0	(7,954)	0	0	5.720	4.865	JD	8,056	96,668	12/02/2014	12/01/2038
167593-S8-6	CHICAGO OHARE INTL ARPT 1.704 2026				1.E FE	133,835	94.3210	136,765	145,000	135,041	0	1,206	0	0	1.704	5.444	JJ	1,235	0	09/29/2023	01/01/2026
185630-VS-6	CLEMSON UNIV SC REV				1.D FE	508,197	97.5670	502,470	515,000	513,998	0	724	0	0	3.000	3.175	MN	2,575	15,450	12/10/2014	05/01/2025
235036-7Z-7	DALLAS FW INTL ARPT 1.295 2025				1.E FE	193,068	94.0790	197,566	210,000	196,872	0	3,804	0	0	1.295	4.959	MN	453	1,360	06/08/2023	11/01/2025
592647-AG-6	MET WASHINGTON DC ARPTS	CF			1.D FE	531,521	98.3120	521,054	530,000	530,436	0	(147)	0	0	3.935	3.941	AO	5,214	20,856	07/10/2015	10/01/2026
64971X-SW-9	NEW YORK NY TRANSITIONL 1.250 2026				1.A FE	185,019	92.9640	190,576	205,000	188,599	0	3,581	0	0	1.250	4.980	MN	427	1,281	06/14/2023	05/01/2026
64966T-FD-1	NYCMFH 148SPR A 3.709% 2048			2	1.A FE	481,016	97.5990	487,995	500,000	481,584	0	448	0	0	3.709	4.018	MON	824	18,545	09/22/2022	02/15/2048
73358W-UF-9	PORT AUTH N Y & N J 3.621 2026				1.D FE	217,670	97.6980	219,821	225,000	218,804	0	1,135	0	0	3.621	4.740	AO	1,720	4,074	06/12/2023	10/15/2026
73358W-3L-6	PORT AUTH OF NEW YORK & NEW JERSEY				1.D FE	235,000	70.1910	164,949	235,000	235,000	0	0	0	0	3.287	3.314	FA	3,219	7,724	08/08/2019	08/01/2069
13067W-RD-6	ST OF CA DEPT WTR 0.920 2026				1.B FE	188,759	90.4680	194,506	215,000	192,703	0	3,944	0	0	0.920	4.827	JD	165	989	06/09/2023	12/01/2026
485424-NF-8	ST OF KS DEPT TRAN 4.596 2035	SD			1.C FE	400,000	99.4970	397,988	400,000	400,000	0	0	0	0	4.596	4.649	MS	6,128	36,768	09/01/2010	09/01/2035
646140-DQ-3	ST OF NJ TPK AUTH 1.283 2027				1.E FE	111,094	90.8110	113,514	125,000	113,145	0	2,052	0	0	1.283	4.765	JJ	802	802	06/08/2023	01/01/2027
646139-W3-5	ST OF NJ TPK AUTH 7.414 2040	CF			1.E FE	473,171	124.8350	561,758	450,000	467,551	0	(581)	0	0	7.414	7.127	JJ	16,682	33,363	04/28/2009	01/01/2040
650035-8N-1	ST OF NY URBAN DEV 3.250 2025				1.B FE	218,482	98.0430	220,597	225,000	220,503	0	2,021	0	0	3.250	5.039	MS	2,153	3,656	06/07/2023	03/15/2025
880558-AR-2	ST OF TN SCH BLDG 3.479 2028				1.B FE	501,000	96.7800	483,900	500,000	500,384	0	(81)	0	0	3.479	3.490	MN	2,899	17,395	05/06/2015	05/01/2028
88213A-PJ-8	TEXAS A&M UNIV 2.471 2027				1.A FE	138,101	94.4310	141,647	150,000	139,343	0	1,243	0	0	2.471	4.833	MN	474	1,853	07/26/2023	05/15/2027
88213A-HP-3	TEXAS A&M UNIV 3.231 2027				1.A FE	191,642	96.7900	193,580	200,000	192,766	0	1,124	0	0	3.231	4.445	MN	826	3,231	06/05/2023	05/15/2027
91412H-JM-6	UNIVERSITY OF CAL 0.870 2026				1.C FE	93,486	91.8550	96,448	105,000	95,519	0	2,033	0	0	0.870	5.010	MN	117	457	06/14/2023	05/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91412H-FP-3	UNIVERSITY OF CAL 1.366 2027				1.C FE	182,534	90.6190	190,300	210,000	184,372	0	1,838	0	0	1.366	5.441	MN	367	1,434	09/25/2023	05/15/2027
914713-P2-2	UNIVERSITY OF NC 3.327 2036	SD			1.A FE	405,349	89.9250	337,219	375,000	396,323	0	(1,353)	0	0	3.327	2.819	JD	1,040	12,476	09/26/2016	12/01/2036
91523N-WW-2	UNIVERSITY OF WASH 2.061 2026				1.B FE	187,090	94.5600	189,120	200,000	189,478	0	2,388	0	0	2.061	4.349	JJ	2,061	2,061	05/23/2023	07/01/2026
91523N-QM-1	UNIVERSITY OF WASH 3.100 2026	CF			1.B FE	1,281,788	96.7020	1,242,621	1,285,000	1,284,052	0	306	0	0	3.100	3.151	JD	3,320	39,835	09/23/2015	12/01/2026
927781-VW-1	VIRGINIA COLLEGE BA 5.500% 2030			1	1.B FE	517,770	103.2710	516,355	500,000	516,201	0	(1,569)	0	0	5.500	4.985	MS	9,167	13,750	03/21/2023	09/01/2030
88059F-BA-8	TENN VALLEY AUTH	@CF			1.A FE	350,976	50.9170	814,672	1,600,000	747,900	0	39,435	0	0	0.000	5.566	N/A	0	0	01/13/2010	01/15/2038
114894-ZW-1	BROWARD CNTY FL ARPT 3.477 2043				1.E FE	475,000	83.0560	394,516	475,000	475,000	0	0	0	0	3.477	3.507	AO	4,129	16,516	11/01/2019	10/01/2043
235241-WB-8	DALLAS TEX AREA RAPID TRAN SALES				1.B FE	171,755	98.9070	148,361	150,000	164,417	0	(3,550)	0	0	4.000	1.471	JD	500	6,000	12/01/2021	12/01/2027
544445-BD-0	LA DEPT OF APRTS				1.C FE	1,000,000	89.5720	895,720	1,000,000	1,000,000	0	0	0	0	3.887	3.925	MN	4,967	38,870	11/16/2016	05/15/2038
59334D-LS-1	MIAMI-DADE COUNTY FL WATER & SEWER				1.D FE	335,000	84.0120	281,440	335,000	335,000	0	0	0	0	3.490	3.520	AO	2,923	11,692	11/01/2019	10/01/2042
64971W-J5-0	NEW YORK NY CITY TRANSITIONAL				1.A FE	185,606	98.8730	197,746	200,000	199,026	0	2,846	0	0	2.000	3.508	MN	667	4,000	12/13/2018	05/01/2024
64971X-D3-9	NEW YORK NY TRANSL 1.360 2027				1.A FE	176,819	89.6710	183,826	205,000	177,958	0	1,140	0	0	1.360	5.537	FA	1,162	0	11/01/2023	08/01/2027
80168F-MG-8	SANTA CLARA VLY WT-D				1.B FE	739,914	96.6450	676,515	700,000	713,776	0	(3,793)	0	0	3.369	2.781	JD	1,965	23,583	06/23/2016	06/01/2027
341271-AD-6	ST OF FL CAT FUND 1.258 2025				1.C FE	485,000	94.9110	460,318	485,000	485,000	0	0	0	0	1.258	1.262	JJ	3,051	6,101	09/03/2020	07/01/2025
576000-XQ-1	ST OF MA SCH BLDG 3.395 2040				1.C FE	475,000	85.2840	405,099	475,000	475,000	0	0	0	0	3.395	3.424	AO	3,404	16,126	11/07/2019	10/15/2040
650009-S5-3	ST OF NY THRUWAY AUTH 2.900 2035				1.E FE	480,000	87.1880	418,502	480,000	480,000	0	0	0	0	2.900	2.921	JJ	6,960	13,920	10/18/2019	01/01/2035
68607V-2T-1	ST OF OR DEPT ADMIN 1.875 2029			1	1.C FE	428,585	88.9520	444,760	500,000	438,925	0	10,094	0	0	1.875	4.565	AO	2,344	9,375	12/22/2022	04/01/2029
68607D-VC-6	ST OF OREGON DEPT TRAN 0.934 2026				1.B FE	89,652	90.9510	90,951	100,000	89,878	0	226	0	0	0.934	4.800	MN	119	0	12/06/2023	11/15/2026
882724-QP-5	ST OF TX DEPT TRAN 3.211 2044				1.A FE	475,000	81.6160	387,676	475,000	475,000	0	0	0	0	3.211	3.237	AO	3,813	15,252	12/01/2019	04/01/2044
928172-7B-5	ST OF VA PUB BLDG 3.273 2040				1.B FE	380,000	82.6030	313,891	380,000	380,000	0	0	0	0	3.273	3.300	FA	5,182	12,437	04/09/2020	08/01/2040
91412G-XE-0	UNIVERSITY OF CAL 3.931 2045				1.C FE	473,259	91.5240	388,977	425,000	467,742	0	(1,363)	0	0	3.931	3.300	MN	2,135	16,707	09/26/2019	05/15/2045
915217-XF-5	UNIVERSITY OF VA 2.256 2050				1.A FE	340,000	63.5260	215,988	340,000	340,000	0	0	0	0	2.256	2.269	MS	2,557	7,670	07/15/2020	09/01/2050
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						16,512,315	XXX	15,984,731	17,690,000	16,852,824	0	62,964	0	0	XXX	XXX	XXX	116,053	533,029	XXX	XXX
3137FP-J5-5	FHLMC 2.606 2027	CF			1.A FE	373,275	95.4420	349,293	365,975	371,131	0	1,652	0	0	2.106	0.283	MON	642	9,537	10/16/2019	07/25/2025
31394Y-H9-8	FHLMC 2793 5.000 2034	CF			1.A FE	70,159	100.3990	78,593	78,280	78,062	0	15	0	0	5.000	5.190	MON	326	3,914	06/29/2004	05/15/2034
3137B4-FT-8	FHLMC 3.500 2032				1.A FE	162,080	97.8310	163,601	167,228	162,190	0	110	0	0	3.500	4.487	MON	488	1,463	09/13/2023	06/15/2032
3137A4-K5-5	FHLMC 4.000 2030				1.A FE	313,069	98.3330	319,948	325,372	313,321	0	252	0	0	4.000	5.437	MON	1,085	2,169	10/10/2023	12/15/2030
31395M-DU-0	FHLMC 5.000 2035	CF			1.A FE	44,136	100.5800	45,552	45,290	45,244	0	3	0	0	5.000	5.141	MON	189	2,264	05/20/2005	02/15/2035
3137HA-SX-5	FHLMC 6.000 2034				1.A FE	251,388	102.9660	254,568	247,235	251,397	0	8	0	0	6.000	5.721	MON	1,236	0	12/15/2023	08/25/2034
3128MJ-5B-2	FHLMC G08841 3.500 2048	CF			1.A FE	181,636	93.5050	172,768	184,768	181,895	0	58	0	0	3.500	3.785	MON	1,827	6,467	09/24/2018	10/01/2048
3128ME-2L-4	FHLMC G15979 3.000 2031				1.A FE	251,710	96.4760	255,789	265,133	251,866	0	156	0	0	3.000	4.689	MON	663	1,326	10/18/2023	11/01/2031
3128MM-UF-8	FHLMC G18581 2.500 2031				1.A FE	447,199	94.7270	453,371	478,608	447,044	0	(155)	0	0	2.500	4.920	MON	997	0	12/18/2023	01/01/2031
31307M-4Q-6	FHLMC J31731 3.000 2030				1.A FE	245,188	96.4880	247,684	256,699	245,976	0	788	0	0	3.000	3.807	MON	128	3,939	06/20/2023	05/01/2030
3132Y3-3P-7	FHLMC Q59805 4.500 2048	CF			1.A FE	204,220	98.8170	194,100	196,424	203,651	0	(130)	0	0	5.500	5.073	MON	900	8,839	02/05/2019	11/01/2048
3133LP-TY-3	FHLMC RD5067 1.500 2031				1.A FE	269,686	91.6650	279,035	304,407	269,871	0	185	0	0	1.500	5.417	MON	381	381	11/15/2023	09/01/2031
3132CJ-BL-6	FHLMC SA0043 4.000 2033				1.A FE	171,354	98.5270	174,926	177,541	171,446	0	92	0	0	4.000	5.075	MON	592	1,775	09/19/2023	04/01/2033
3132DV-3Y-9	FHLMC SD8015 2.500 2049	CF			1.A FE	526,179	85.8640	455,603	530,610	526,481	0	52	0	0	2.000	2.123	MON	884	13,285	11/01/2021	10/01/2049
3132DV-4L-6	FHLMC SD8027 4.500 2049	CF			1.A FE	112,501	98.3760	105,545	107,287	112,175	0	(58)	0	0	4.000	3.439	MON	358	4,825	11/01/2021	10/01/2049
3137BP-HM-4	FHLMC VAR 2052				1.A FE	130,564	98.6400	131,375	133,186	130,569	0	5	0	0	3.500	3.832	MON	388	1,165	09/13/2023	06/15/2052
3131XD-MP-7	FHLMC ZK9366 3.000 2033				1.A FE	169,413	95.4650	173,903	182,165	169,588	0	175	0	0	3.000	5.069	MON	455	1,366	09/20/2023	04/01/2033
3132A8-MY-2	FHLMC ZS7575 2.500 2031				1.A FE	227,683	94.5300	232,053	245,481	228,384	0	701	0	0	2.500	3.576	MON	102	2,046	08/17/2023	11/01/2031
3132A8-SY-6	FHLMC ZS7735 2.000 2032				1.A FE	90,511	92.8170	92,700	99,874	90,612	0	102	0	0	2.000	5.073	MON	166	499	09/28/2023	01/01/2032
3132A8-4K-2	FHLMC ZS8026 3.500 2033				1.A FE	92,037	98.0100	95,582	97,523	92,119	0	82	0	0	3.500	5.172	MON	284	853	09/18/2023	05/01/2033
3132A9-SS-7	FHLMC ZS8629 2.500 2031			4	1.A FE	268,003	94.2000	268,752	285,299	268,986	0	984	0	0	2.500	3.382	MON	119	3,566	06/15/2023	11/01/2031
3132AE-F6-8	FHLMC ZT1989 3.500 2033	CF			1.A FE	274,652	97.3500	276,578	284,107	275,101	0	450	0	0	3.500	3.990	MON	166	4,972	06/15/2023	01/01/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AB-H6-3	FNMA 1.500 2032				1.A FE	94,213	92.4660	98,227	106,230	94,196	0	(17)	0	0	1.500	4.954	MON	133	0	12/13/2023	12/25/2032
3136A5-LA-2	FNMA 2012-35 2.000 2041				1.A FE	95,374	91.4670	98,293	107,463	95,334	0	(39)	0	0	2.000	4.115	MON	179	358	10/30/2023	11/25/2041
3135GA-JN-2	FNMA 4.500 2026				1.B FE	295,500	100.0060	300,018	300,000	296,107	0	607	0	0	4.500	5.109	JJ	7,013	0	07/26/2023	07/24/2026
31394C-5E-8	FNMA 5.000 2035				1.A FE	122,923	100.3330	122,872	122,464	122,925	0	2	0	0	5.000	5.022	MON	510	0	12/20/2023	04/25/2035
31394U-KE-1	FNMA 5.000 2035	CF			1.A FE	73,877	100.3500	79,382	79,105	78,786	0	18	0	0	5.000	5.214	MON	330	3,955	10/28/2005	11/25/2035
31412U-Y6-1	FNMA 935533 4.500 2039	CF			1.A FE	29,695	99.8590	29,063	29,104	29,270	0	(7)	0	0	4.500	4.482	MON	109	1,310	11/23/2009	08/01/2039
31416B-NK-0	FNMA 995094 4.500 2035	CF			1.A FE	35,456	100.3610	33,348	33,228	33,580	0	(21)	0	0	4.500	4.345	MON	125	1,495	02/09/2012	11/01/2035
31416B-RR-1	FNMA 995196 6.000 2038				1.A FE	156,015	104.5370	158,921	152,024	156,020	0	5	0	0	6.000	5.606	MON	760	0	12/13/2023	07/01/2038
31417G-ZP-4	FNMA AB9749 3.000 2043	CF			1.A FE	640,468	92.0520	594,397	645,715	641,845	0	117	0	0	3.000	3.140	MON	1,614	19,371	09/05/2014	06/01/2043
31417M-QQ-9	FNMA AC3162 4.500 2024				1.A	4,502	99.4450	4,323	4,347	4,350	0	(2)	0	0	4.500	4.449	MON	16	196	09/29/2009	10/01/2024
31417S-AA-8	FNMA AC5400 4.500 2039	CF			1.A FE	18,709	99.9410	18,451	18,462	18,501	0	(2)	0	0	4.500	4.553	MON	69	831	09/29/2009	10/01/2039
31418S-CJ-6	FNMA AD4572 5.000 2040	CF			1.A FE	76,139	101.6660	74,446	73,226	73,870	0	(23)	0	0	5.000	4.946	MON	305	3,661	05/07/2010	05/01/2040
31418T-D5-3	FNMA AD5523 4.500 2040	CF			1.A FE	50,652	99.9830	49,858	49,867	50,042	0	(6)	0	0	4.500	4.527	MON	187	2,244	05/07/2010	06/01/2040
31419C-D3-4	FNMA AE1921 4.000 2040	CF			1.A FE	14,417	97.6450	13,695	14,026	14,078	0	(2)	0	0	4.000	4.005	MON	47	561	09/14/2010	09/01/2040
31419G-CY-8	FNMA AE5486 3.500 2025				1.A FE	112,587	98.3190	113,242	115,179	113,099	0	512	0	0	3.500	4.673	MON	67	1,680	07/18/2023	10/01/2025
3138A9-CX-0	FNMA AH7285 4.000 2041	CF			1.A FE	48,061	97.5830	47,741	48,923	48,723	0	7	0	0	4.000	4.149	MON	163	1,957	03/30/2011	03/01/2041
3138AD-HM-0	FNMA AI0235 3.500 2026	CF			1.A FE	1,718	97.9600	1,670	1,704	1,705	0	0	0	0	3.500	3.538	MON	5	60	04/27/2011	05/01/2026
3138WJ-RM-2	FNMA AS8591 2.000 2032				1.A FE	162,167	95.1990	168,435	176,930	162,773	0	606	0	0	2.000	3.177	MON	59	1,180	08/10/2023	01/01/2032
3138WK-4Y-8	FNMA AS9838 3.000 2032				1.A FE	92,546	95.4890	93,330	97,739	92,734	0	187	0	0	3.000	3.773	MON	49	977	08/17/2023	06/01/2032
3140HC-CG-9	FNMA BJ9970 4.000 2048	CF			1.A FE	288,315	95.9420	271,383	282,863	287,844	0	(101)	0	0	4.000	3.811	MON	943	11,311	06/26/2018	05/01/2048
3140J5-LM-9	FNMA BM1231 3.500 2031				1.A FE	124,123	97.6180	124,692	127,735	124,323	0	201	0	0	3.500	3.967	MON	75	2,235	06/15/2023	11/01/2031
3140JG-LW-3	FNMA BN0340 4.500 2048	CF			1.A FE	162,653	98.3650	153,805	156,362	162,234	0	(71)	0	0	4.716	4.262	MON	615	6,342	11/01/2021	12/01/2048
3140Q9-H8-9	FNMA CA2054 4.500 2048	CF			1.A FE	177,033	98.7150	168,113	170,300	176,434	0	(124)	0	0	4.565	4.123	MON	648	7,664	08/02/2018	07/01/2048
3140X5-Q7-1	FNMA FM2277 3.000 2035				1.A FE	407,751	94.8460	421,797	444,718	407,977	0	227	0	0	3.000	5.194	MON	1,112	2,224	10/18/2023	01/01/2035
3140X6-WN-7	FNMA FM3352 3.500 2033				1.A FE	136,159	97.4890	136,516	140,032	136,337	0	177	0	0	3.500	3.905	MON	82	2,451	06/15/2023	05/01/2033
3140XB-MU-1	FNMA FM7570 3.000 2033				1.A FE	184,164	96.6690	186,571	193,000	184,506	0	342	0	0	3.000	3.618	MON	97	2,413	07/21/2023	04/01/2033
3140XH-VF-1	FNMA FS2413 4.000 2035				1.A FE	232,178	98.9270	236,562	239,128	232,389	0	211	0	0	4.000	4.405	MON	159	3,985	07/18/2023	03/01/2035
3140XL-MD-7	FNMA FS4855 5.500 2033				1.A FE	226,383	102.2540	229,265	224,211	226,291	0	(92)	0	0	5.500	5.508	MON	206	6,166	06/15/2023	05/01/2033
3140XM-B7-0	FNMA FS5461 3.500 2032				1.A FE	221,157	97.7960	227,367	232,491	221,516	0	359	0	0	3.500	4.213	MON	136	2,712	08/23/2023	12/01/2032
31417Y-TU-1	FNMA MA0562 4.500 2040	CF			1.A FE	42,209	99.9830	40,415	40,422	40,956	0	(19)	0	0	4.500	4.348	MON	152	1,819	09/14/2010	11/01/2040
31417Y-WB-9	FNMA MA0641 4.000 2031				1.A FE	130,563	98.0670	132,127	134,732	130,561	0	(2)	0	0	4.000	5.185	MON	449	0	12/13/2023	02/01/2031
31417Y-W3-7	FNMA MA0665 4.000 2041	CF			1.A FE	92,724	97.6440	90,082	92,256	92,408	0	(5)	0	0	4.000	4.044	MON	308	3,690	05/25/2011	02/01/2041
31418C-ET-7	FNMA MA2845 2.000 2031	CF			1.A FE	418,768	92.9750	422,633	454,565	420,438	0	1,670	0	0	2.000	3.113	MON	152	3,788	07/26/2023	12/01/2031
31418C-XM-1	FNMA MA3383 3.500 2048	CF			1.A FE	55,485	93.4410	49,837	53,335	55,354	0	(38)	0	0	5.500	5.052	MON	244	1,867	04/01/2020	06/01/2048
31418C-Z9-8	FNMA MA3467 4.000 2048	CF			1.A FE	181,302	96.2740	172,183	178,846	181,098	0	(45)	0	0	4.000	3.885	MON	596	7,154	11/01/2021	09/01/2048
31418D-ET-5	FNMA MA3745 3.500 2049	CF			1.A FE	269,567	93.1920	243,907	261,725	268,974	0	(147)	0	0	3.000	2.664	MON	654	9,160	09/01/2019	08/01/2049
31418D-FQ-0	FNMA MA3774 3.000 2049	CF			1.A FE	324,245	89.7950	286,823	319,421	323,891	0	(89)	0	0	3.000	2.849	MON	799	9,583	11/01/2019	09/01/2049
31418D-Q8-8	FNMA MA4078 2.500 2050	CF			1.A FE	116,326	85.8510	95,530	111,275	116,006	0	(98)	0	0	2.000	1.483	MON	185	2,782	08/01/2020	07/01/2050
31418D-SQ-6	FNMA MA4126 2.000 2030				1.A FE	183,418	93.9550	185,738	197,688	184,364	0	946	0	0	2.000	3.166	MON	66	1,977	06/20/2023	09/01/2030
31418D-UH-3	FNMA MA4183 2.500 2050	CF			1.A FE	1,105,545	85.7420	911,736	1,063,343	1,103,847	0	(631)	0	0	5.500	5.072	MON	4,874	26,584	03/01/2021	11/01/2050
31418D-WW-8	FNMA MA4260 1.500 2036				1.A FE	85,801	87.5280	88,126	100,684	85,726	0	(75)	0	0	1.500	5.201	MON	126	0	12/19/2023	02/01/2036
31418D-2L-5	FNMA MA4378 2.000 2051	CF			1.A FE	1,556,096	81.9870	1,266,058	1,544,212	1,555,604	0	(221)	0	0	1.500	1.419	MON	1,930	30,884	07/14/2021	07/01/2051
31418D-4J-8	FNMA MA4424 1.500 2031				1.A FE	231,997	91.7360	233,713	254,767	233,355	0	1,358	0	0	1.500	2.750	MON	64	1,911	06/15/2023	09/01/2031
31418D-5J-7	FNMA MA4448 1.500 2031				1.A FE	46,048	91.6030	47,529	51,886	46,144	0	95	0	0	1.500	5.276	MON	65	195	09/21/2023	10/01/2031
3132DV-6U-4	FNMA SD8083 2.500 2050	CF			1.A FE	125,634	85.7450	103,402	120,592	125,507	0	93	0	0	2.000	1.505	MON	201	3,009	08/01/2020	08/01/2050

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
3132DV-7J-8	FNMA SD8097 2.000 2050	CF			1.A FE	302,316	82.3720	249,024	302,316	302,316	0	0	0	0	1.500	1.510	MON	378	5,788	08/01/2020	08/01/2050
38378C-SR-9	GNMA 2.000 2041				1.A FE	100,361	89.6750	105,881	118,071	100,283	0	(78)	0	0	2.000	4.935	MON	197	0	12/19/2023	10/20/2041
38384C-JK-6	GNMA 5.500 2043				1.A FE	193,568	100.9550	198,023	196,150	193,574	0	6	0	0	5.500	5.883	MON	899	2,697	09/21/2023	05/20/2043
3134A4-AA-2	FHLMC 6.750 2031	SD			1.A FE	153,959	117.3900	117,390	100,000	121,204	0	(2,555)	0	0	6.750	3.436	MS	1,988	6,750	09/01/2006	03/15/2031
31358D-DR-2	FNMA 0.000 2030	@CF			1.A FE	1,638,360	76.7790	3,455,037	4,500,000	3,256,535	0	161,102	0	0	0.000	5.206	N/A	0	0	07/21/2011	05/15/2030
31359M-FJ-7	FNMA 7.125 2030	CF			1.A FE	1,544,692	116.3860	1,454,828	1,250,000	1,370,397	0	(16,571)	0	0	7.125	5.315	JJ	41,068	89,063	03/30/2010	01/15/2030
38374F-3P-7	GNMA 5.000 2034	CF			1.A FE	106,636	100.1140	116,880	116,747	115,122	0	111	0	0	5.000	5.492	MON	486	5,783	07/28/2004	04/16/2034
38381E-P6-9	GNMA 1.900 2063	CF		4	1.A FE	1,596,406	54.4460	1,088,920	2,000,000	1,600,025	0	3,045	0	0	1.900	4.638	MON	3,167	38,000	04/18/2022	01/16/2063
38378K-QE-2	GNMA 2.039 2046	CF			1.A FE	224,990	88.4640	196,018	221,580	228,848	0	(503)	0	0	2.039	1.595	MON	364	4,554	05/09/2013	10/16/2046
3132AD-WV-6	FHLMC ZT1560 3.000 2030				1.A FE	202,657	96.3670	203,200	210,860	203,250	0	593	0	0	3.000	3.716	MON	105	3,163	06/15/2023	03/01/2030
3136BM-MK-1	FNMA 2.500 2052	CF		4	1.A FE	1,665,000	70.6670	1,413,340	2,000,000	1,679,042	0	8,510	0	0	2.500	4.028	MON	4,167	50,000	04/18/2022	04/25/2052
3137F3-AS-3	FHLMC 4.000 2038				1.A FE	96,500	96.3270	96,327	100,000	96,532	0	32	0	0	4.000	4.822	MON	333	667	10/06/2023	02/15/2038
3137AX-3T-8	FHLMC 4142 1.500 2032				1.A FE	115,580	92.8200	119,513	128,758	115,579	0	(1)	0	0	1.500	4.589	MON	161	322	10/31/2023	12/15/2032
3136AE-GW-1	FNMA 1.250 2043				1.A FE	89,090	89.6810	92,768	103,443	89,001	0	(89)	0	0	1.250	3.730	MON	108	108	11/30/2023	03/25/2043
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						22,157,421	XXX	22,354,090	25,772,742	23,610,839	0	164,992	0	0	XXX	XXX	XXX	92,475	473,288	XXX	XXX
54627R-AP-5	LASGOV 2022-A A4 4.475 2039			4	1.A FE	451,250	97.0420	485,210	500,000	451,544	0	294	0	0	4.475	5.476	FA	9,323	0	11/08/2023	08/01/2039
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						451,250	XXX	485,210	500,000	451,544	0	294	0	0	XXX	XXX	XXX	9,323	0	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						39,120,986	XXX	38,824,031	43,962,742	40,915,207	0	228,250	0	0	XXX	XXX	XXX	217,851	1,006,317	XXX	XXX
00253X-AA-9	AADVANTAGE LOYALTY 5.500 2026		C		3.A FE	41,253	99.3520	41,397	41,667	41,258	0	5	0	0	5.500	6.093	JAJO	452	0	12/20/2023	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY 5.750 2029		C		3.A FE	49,188	97.5900	48,795	50,000	49,192	0	4	0	0	5.750	6.250	JAJO	567	0	12/20/2023	04/20/2029
00774M-AU-9	AERCAP IRELAND CAPITAL 1.650 2024		C		2.B FE	416,002	96.5660	424,890	440,000	423,609	0	7,608	0	0	1.650	6.430	AO	1,250	3,630	09/25/2023	10/29/2024
143658-BN-1	CARNIVAL CORP 5.750 2027		C		4.C FE	72,761	97.6180	73,214	75,000	72,781	0	19	0	0	5.750	6.920	MS	1,438	0	12/20/2023	03/01/2027
14366R-AA-7	CARNIVAL HLDGS BERMUDA LTD 10.375		C		4.B FE	27,376	108.9190	27,230	25,000	27,364	0	(11)	0	0	10.375	7.915	MN	432	0	12/22/2023	05/01/2028
G8090*-AD-9	FIRST OMEGA SHIPPING INC		C		2.C	1,500,000	83.6600	1,254,900	1,500,000	1,500,000	0	0	0	0	3.980	4.020	MS	19,900	59,700	02/27/2020	03/01/2035
45824T-BC-8	INTELSAT JACKSON HLDGS LTD 6.500 2		C		4.A FE	47,732	95.5100	47,755	50,000	47,741	0	9	0	0	6.500	7.559	MS	957	0	12/20/2023	03/15/2030
G4938#-AA-6	IRISH RESIDENTIAL		C		2.C PL	500,000	92.8170	464,086	500,000	500,000	0	0	0	0	3.440	3.470	MS	5,303	17,325	03/10/2020	03/10/2027
55609N-AA-6	MACQUARIE AIRFINANCE HLDGS LTD 8.3		C		3.B FE	26,157	104.8170	26,204	25,000	26,150	0	(7)	0	0	8.375	7.250	MN	349	0	12/20/2023	05/01/2028
603051-AE-3	MINERAL RES LTD 9.250 2028		C		3.C FE	52,807	106.5020	53,251	50,000	52,799	0	(8)	0	0	9.250	7.970	AO	1,131	0	12/29/2023	10/01/2028
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD 11.625		C		4.A FE	54,575	108.8870	54,444	50,000	54,542	0	(33)	0	0	11.625	8.839	FA	2,196	0	12/20/2023	08/15/2027
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD 5.500		C		4.A FE	24,812	99.0770	24,769	25,000	24,814	0	2	0	0	5.500	5.889	FA	462	0	12/20/2023	08/31/2026
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD 8.250		C		3.A FE	26,522	106.3320	26,583	25,000	26,514	0	(8)	0	0	8.250	6.926	JJ	951	0	12/20/2023	01/15/2029
81180W-BH-3	SEAGATE HDD CAYMAN 8.250 2029		C		3.B FE	27,022	107.9260	26,982	25,000	27,015	0	(7)	0	0	8.250	6.701	JD	92	0	12/22/2023	12/15/2029
81180W-BJ-9	SEAGATE HDD CAYMAN 8.500 2031		C		3.B FE	27,424	108.5920	27,148	25,000	27,418	0	(6)	0	0	8.500	6.954	JJ	1,245	0	12/22/2023	07/15/2031
92840J-AD-1	VISTAJET MALTA FIN 7.875 2027		C		4.C FE	21,853	86.1250	21,531	25,000	21,876	0	23	0	0	7.875	12.971	MN	328	0	12/20/2023	05/01/2027
92841H-AA-0	VISTAJET MALTA FIN 9.500 2028		C		4.C FE	21,195	84.7530	21,188	25,000	21,214	0	19	0	0	9.500	14.741	JD	198	0	12/20/2023	06/01/2028
91832V-AA-2	VOC ESCROW LTD 5.000 2028		C		4.A FE	23,825	95.8440	23,961	25,000	23,832	0	8	0	0	5.000	6.403	FA	472	0	12/20/2023	02/15/2028
88579Y-AH-4	3M COMPANY 3.875 2044				1.G FE	489,974	81.7480	408,740	500,000	491,915	0	251	0	0	3.875	4.031	JD	861	19,375	09/17/2015	06/15/2044
00287Y-BV-0	ABBVIE INC 2.950 2026			1,2	1.G FE	135,626	95.9200	119,900	125,000	130,882	0	(1,986)	0	0	2.950	1.290	MN	410	3,688	08/03/2021	11/21/2026
00287Y-CB-3	ABBVIE INC 4.250 2049				1.G FE	401,316	89.1810	356,724	400,000	401,252	0	(26)	0	0	4.250	4.275	MN	1,889	17,000	07/01/2021	11/21/2049
003009-B@-5	ABERDEEN ASIA-PACIFIC 3.730 2034				1.A FE	550,000	89.4110	491,761	550,000	550,000	0	0	0	0	3.730	3.765	JD	684	20,515	06/19/2019	06/19/2034
00440E-AW-7	ACE INA HLDG 4.350 2045				1.F FE	1,033,650	94.1150	941,150	1,000,000	1,028,810	0	(798)	0	0	4.350	4.191	MN	7,008	43,500	03/10/2017	11/03/2045
00489L-AF-0	ACRISURE 4.250 2029				4.B FE	22,429	90.3960	22,599	25,000	22,442	0	13	0	0	4.250	6.749	FA	401	0	12/20/2023	02/15/2029
00653V-AA-9	ADAPTHEALTH LLC 6.125 2028				4.B FE	21,637	86.4160	21,604	25,000	21,655	0	18	0	0	6.125	10.060	FA	638	0	12/20/2023	08/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
00724F-AC-5	ADOBE SYSTEMS INC 3.250 2025				1.E FE	281,662	98.3190	275,293	280,000	280,254	0	(227)	0	0	3.250	3.190	FA	3,792	9,100	04/17/2017	02/01/2025
00769E-AZ-3	ADVANTAGE S&M VAR 2027				4.B FE	99,375	100.0000	99,375	99,375	99,375	0	0	0	0	9.853	10.310	MON	82	0	12/21/2023	10/28/2027
00108W-AN-0	AEP TEXAS 3.450 2051			1,2	2.A FE	398,808	71.7040	286,816	400,000	398,871	0	24	0	0	3.450	3.496	MN	1,763	13,800	05/04/2021	05/15/2051
02557T-AD-1	AEP VAR 2025				2.C FE	378,298	100.7090	382,694	380,000	378,727	0	429	0	0	5.699	6.006	FA	8,181	4,391	06/01/2023	08/15/2025
00774M-AX-3	AERCAP IRELAND CAPITAL 3.300 2032		C	1,2	2.B FE	194,267	87.0670	169,781	195,000	194,387	0	65	0	0	3.300	3.373	JJ	2,699	6,435	10/21/2021	01/30/2032
00817Y-AG-3	AETNA INC 6.750 2037				2.B FE	1,653,888	112.3530	1,370,707	1,220,000	1,521,822	0	(15,426)	0	0	6.750	4.412	JD	3,660	82,350	05/15/2014	12/15/2037
008511-AN-7	AGL 2020-7A BR VAR 2034		C		1.C FE	2,720,000	100.0010	2,720,028	2,720,000	2,720,000	0	0	0	0	7.288	7.492	JAJO	42,733	182,158	07/15/2021	07/15/2034
00142D-AA-8	AIG 2021-2A A VAR 2034				1.A FE	465,000	99.7040	463,622	465,000	465,000	0	0	0	0	6.847	7.025	JAJO	6,280	28,958	09/02/2021	07/20/2034
00909D-AA-1	AIR CANADA 2020-2 A 5.250 2030				1.F FE	452,218	98.1530	458,539	467,168	454,300	0	2,017	0	0	5.250	5.959	AO	6,132	24,526	12/19/2022	04/01/2029
00914A-AR-3	AIR LEASE CORP 2.200 2027				2.B FE	657,020	91.6330	609,359	665,000	660,060	0	1,547	0	0	2.200	2.470	JJ	6,746	14,630	01/05/2022	01/15/2027
010392-EC-8	ALABAMA POWER CO 5.700 2033				1.G FE	902,619	104.3550	907,889	870,000	889,008	0	(2,141)	0	0	5.700	5.567	FA	18,734	49,590	06/11/2015	02/15/2033
01166V-AA-7	ALASKA AIRLINES 2020-1B A 4.800 20				1.G FE	383,196	97.3160	372,153	382,418	382,846	0	(106)	0	0	4.800	4.823	FA	6,935	18,356	11/01/2021	08/15/2027
013092-AG-6	ALBERTSONS COS INC 3.500 2029				3.C FE	22,633	90.9150	22,729	25,000	22,644	0	12	0	0	3.500	5.691	MS	258	0	12/20/2023	03/15/2029
01309Q-AA-6	ALBERTSONS COS INC 6.500 2028				3.C FE	25,281	101.2570	25,314	25,000	25,279	0	(2)	0	0	6.500	6.285	FA	614	0	12/20/2023	02/15/2028
015271-AW-9	ALEXANDRIA REAL ESTATE 2.000 2032				2.A FE	463,563	80.2890	373,344	465,000	463,903	0	119	0	0	2.000	2.041	MN	1,111	9,300	02/03/2021	05/18/2032
018581-AL-2	ALLIANCE DATA SYS CORP 7.000 2026				3.C FE	49,209	99.4830	49,742	50,000	49,219	0	11	0	0	7.000	7.996	MS	1,031	0	12/20/2023	01/15/2026
01883L-AE-3	ALLIANT HLDGS INTER 6.750 2028				4.B FE	25,307	102.3650	25,591	25,000	25,305	0	(2)	0	0	6.750	6.523	AO	356	0	12/20/2023	04/15/2028
020002-BA-8	ALLSTATE CORP 4.500 2043				2.A FE	970,566	90.1720	807,039	895,000	956,783	0	(2,094)	0	0	4.500	4.031	JD	1,790	40,275	12/27/2016	06/15/2043
02005N-BH-2	ALLY FINL 3.875 2024				2.C FE	244,175	99.1610	247,903	250,000	249,399	0	1,494	0	0	3.875	4.554	MN	1,076	9,688	04/15/2020	05/21/2024
03115A-AA-1	AM FAM HOLDINGS 2.805 2031				2.C FE	220,000	76.7320	168,810	220,000	220,000	0	0	0	0	2.805	2.825	MS	1,886	6,171	03/08/2021	03/11/2031
02311#-AD-8	AMAROK HOLDINGS LLC 7.300 2038				2.C PL	400,000	105.5790	422,315	400,000	400,000	0	0	0	0	7.300	7.502	MJSD	7,462	0	10/10/2023	09/30/2038
63681#-AA-8	AMAZON.COM INC 2.654 2042				1.D FE	446,152	83.4230	372,193	446,152	446,152	0	0	0	0	2.654	2.687	MON	691	11,841	03/24/2021	10/10/2042
023135-BC-9	AMAZON.COM INC 3.150 2027				1.E FE	427,895	96.0640	437,091	455,000	430,355	0	2,460	0	0	3.150	4.847	FA	5,136	4,725	09/25/2023	08/22/2027
023135-AQ-9	AMAZON.COM INC 4.950 2044				1.E FE	1,210,226	102.9470	1,183,891	1,150,000	1,200,403	0	(1,405)	0	0	4.950	4.674	JD	4,111	56,925	10/23/2015	12/05/2044
00164V-AE-3	AMC NETWORKS INC 4.750 2025				4.B FE	24,326	97.4440	24,361	25,000	24,338	0	12	0	0	4.750	6.644	FA	495	0	12/20/2023	08/01/2025
02344A-AA-6	AMCOR FLEXIBLES 2.690 2031				2.B FE	399,824	86.1330	344,532	400,000	399,866	0	16	0	0	2.690	2.713	MN	1,076	10,760	05/18/2021	05/25/2031
023586-C*-9	AMERCO 2.430 2029				2.B PL	210,000	87.3910	183,521	210,000	210,000	0	0	0	0	2.430	2.445	MS	1,290	5,103	10/08/2021	09/30/2029
023586-E#-3	AMERCO 2.880 2035				2.B PL	430,000	80.5910	346,543	430,000	430,000	0	0	0	0	2.880	2.901	JJ	5,298	12,384	01/27/2022	01/27/2035
023608-AL-6	AMEREN CORP 1.950 2027			1,2	2.A FE	139,973	91.6460	128,304	140,000	139,984	0	5	0	0	1.950	1.963	MS	804	2,730	11/15/2021	03/15/2027
02379*-AA-7	AMERICAN AIRLINES INC 3.530 2026				1.E PL	364,375	94.7080	345,093	364,375	364,375	0	0	0	0	3.530	3.561	JD	572	12,862	06/18/2019	06/15/2026
02380#-AA-0	AMERICAN AIRLINES INC 3.530 2027				2.C PL	40,578	97.8210	39,694	40,578	40,578	0	0	0	0	3.530	3.530	AO	358	1,432	09/26/2019	10/01/2024
02379#-AA-3	AMERICAN AIRLINES INC 3.930 2024				2.A PL	97,500	98.8290	96,358	97,500	97,500	0	0	0	0	3.930	3.969	JD	170	3,832	06/18/2019	06/15/2024
78488@-AC-9	AMERICAN CORE REALTY 3.740 2026				2.A	167,000	96.5550	161,247	167,000	167,000	0	0	0	0	3.740	3.775	AO	1,561	6,246	04/01/2016	04/01/2026
78488@-AD-7	AMERICAN CORE REALTY 3.740 2026				2.A	333,000	96.5590	321,540	333,000	333,000	0	0	0	0	3.740	3.775	AO	3,114	12,454	06/07/2016	04/01/2026
025816-CQ-0	AMERICAN EXPRESS 2.250 2025				1.F FE	569,783	96.8120	580,872	600,000	578,857	0	9,074	0	0	2.250	5.454	MS	4,388	6,750	07/26/2023	03/04/2025
025816-CX-5	AMERICAN EXPRESS VAR 2033			2,5	1.G FE	502,742	99.5750	497,875	500,000	502,425	0	(199)	0	0	4.989	4.985	MN	2,425	24,945	05/19/2022	05/26/2033
025932-AL-8	AMERICAN FINANCIAL GROUP 4.500 204				2.A FE	90,052	83.9630	67,170	80,000	89,153	0	(240)	0	0	4.500	3.797	JD	160	3,600	01/15/2020	06/15/2047
03040W-AN-5	AMERICAN WATER CAPITAL 3.000 2026				2.A FE	908,997	95.1260	875,159	920,000	916,436	0	1,149	0	0	3.000	3.165	JD	2,300	27,600	11/23/2016	12/01/2026
03040W-AL-9	AMERICAN WATER CAPITAL 3.400 2025				2.A FE	423,932	97.9740	391,896	400,000	405,317	0	(4,446)	0	0	3.400	2.252	MS	4,533	13,600	08/27/2019	03/01/2025
03065W-AD-7	AMERICAR 2022-2 A3 4.380 2028			4	1.A FE	334,933	99.0570	331,841	335,000	334,949	0	11	0	0	4.380	4.473	MON	530	14,673	06/14/2022	04/18/2028
031162-DT-4	AMGEN INC 5.650 2053			1,2	2.A FE	199,712	105.2840	210,568	200,000	199,715	0	3	0	0	5.650	5.740	MS	3,735	5,650	03/01/2023	03/02/2053
00175P-AB-9	AMN HEALTHCARE INC 4.625 2027				3.C FE	47,376	94.7200	47,360	50,000	47,394	0	19	0	0	4.625	6.299	AO	578	0	12/20/2023	10/01/2027
032654-AU-9	ANALOG DEVICES INC 1.700 2028			1,2	1.F FE	250,730	88.7520	221,880	250,000	250,511	0	(103)	0	0	1.700	1.662	AO	1,063	4,250	11/05/2021	10/01/2028
032654-AS-4	ANALOG DEVICES INC 2.950 2025				1.G FE	109,446	97.9220	107,714	110,000	109,853	0	114	0	0	2.950	3.083	AO	811	3,245	04/06/2020	04/01/2025
034863-AX-8	ANGLO AMERICAN CAP 2.625 2030		C		2.A FE	198,190	85.1500	170,300	200,000	198,736	0	170	0	0	2.625	2.748	MS	1,619	5,250	09/08/2020	09/10/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03523T-BQ-0	ANHEUSER BUSCH 3.750 2042				1.G FE	1,159,533	85.1470	1,021,764	1,200,000	1,165,860	0	1,068	0	0	3.750	4.031	JJ	20,750	45,000	02/22/2016	07/15/2042
03522A-AJ-9	ANHEUSER BUSCH 4.900 2046				1.G FE	288,000	98.1010	235,442	240,000	283,210	0	(1,247)	0	0	4.900	3.734	FA	4,900	11,760	12/10/2019	02/01/2046
037389-BE-2	AON CORP 2.800 2030				2.A FE	224,921	88.7320	199,647	225,000	224,947	0	7	0	0	2.800	2.824	MN	805	6,300	05/12/2020	05/15/2030
00194@-AA-2	APOLLO GLOBAL 4.770 2039				1.G PL	600,000	87.7550	526,532	600,000	600,000	0	0	0	0	4.770	4.856	JAJO	6,678	28,620	06/10/2019	07/07/2039
037833-AL-4	APPLE INC 3.850 2043	SD			1.B FE	1,909,761	89.1440	1,880,938	2,110,000	1,949,917	0	5,064	0	0	3.850	4.495	MN	12,862	82,198	09/18/2018	05/04/2043
038336-AA-1	APTARGROUP INC 3.600 2032			1,2	2.C FE	99,741	89.9390	89,939	100,000	99,782	0	22	0	0	3.600	3.664	MS	1,060	3,600	03/02/2022	03/15/2032
00217G-AB-9	APTIV PLC 3.250 2032		C	1,2	2.B FE	350,178	88.3860	309,351	350,000	350,149	0	(16)	0	0	3.250	3.270	MS	3,792	11,375	02/09/2022	03/01/2032
Q0458*-AF-6	AQUASURE FINANCE 4.320 2034		C		1.G FE	224,886	93.3690	209,973	224,886	224,886	0	0	0	0	4.320	4.320	JJ	4,561	9,715	01/15/2019	01/12/2034
038923-AW-8	ARBOR REALTY TRUST 5.000 2026			1,2	1.F PL	270,000	93.3300	251,990	270,000	270,000	0	0	0	0	5.000	5.063	AO	2,288	13,500	08/31/2021	04/30/2026
04010L-BB-8	ARES CAPITAL CORP 2.875 2028				2.C FE	258,788	88.6930	230,602	260,000	259,204	0	165	0	0	2.875	2.971	JD	332	7,475	06/03/2021	06/15/2028
04318@-AD-9	ARTISAN PARTNERS 4.290 2025				1.G PL	500,000	97.6850	488,425	500,000	500,000	0	0	0	0	4.290	4.336	FA	8,044	21,450	08/16/2017	08/16/2025
04318@-AE-7	ARTISAN PARTNERS 4.530 2027				1.G PL	515,000	97.2460	500,819	515,000	515,000	0	0	0	0	4.530	4.581	FA	8,749	23,330	08/16/2019	08/16/2027
00216L-AD-5	ASB BANK 1.625 2026		C		1.E FE	313,753	91.3450	287,737	315,000	314,286	0	246	0	0	1.625	1.715	AO	981	5,119	10/22/2021	10/22/2026
04364V-AU-7	ASCENT RES UTICA HLDGS LLC 5.875 2				4.A FE	23,050	93.1420	23,286	25,000	23,059	0	9	0	0	5.875	7.775	MS	490	0	12/20/2023	06/30/2029
04364V-AG-8	ASCENT RES UTICA HLDGS LLC 7.000 2				4.A FE	25,142	100.7840	25,196	25,000	25,141	0	(1)	0	0	7.000	6.893	MN	292	0	12/20/2023	11/01/2026
045054-AN-3	ASHTEAD CAPITAL 1.500 2026			1,2	2.C FE	399,728	90.7190	362,876	400,000	399,856	0	54	0	0	1.500	1.520	FA	2,317	6,000	08/03/2021	08/12/2026
045086-AK-1	ASHTON WOODS USA 6.625 2028				4.A FE	24,219	97.5680	24,392	25,000	24,224	0	5	0	0	6.625	7.672	JJ	764	0	12/20/2023	01/15/2028
00206R-LV-2	AT&T INC 3.650 2059				2.B FE	66,493	71.7560	48,077	67,000	66,508	0	7	0	0	3.650	3.721	MS	720	2,446	09/09/2021	09/15/2059
00206R-HW-5	AT&T INC 3.800 2027				2.B FE	196,579	97.6390	205,042	210,000	197,190	0	611	0	0	3.800	6.059	FA	3,015	0	11/02/2023	02/15/2027
00206R-MN-9	AT&T INC 3.800 2057				2.B FE	407,084	74.4200	306,610	412,000	407,235	0	67	0	0	3.800	3.899	JD	1,305	15,656	09/09/2021	12/01/2057
00206R-GL-0	AT&T INC 4.100 2028			1,2	2.B FE	141,028	97.7910	122,239	125,000	135,740	0	(2,480)	0	0	4.100	1.931	FA	1,936	5,125	11/05/2021	02/15/2028
04685A-3G-4	ATHENE GLOBAL 2.717 2029				1.E FE	700,000	87.0690	609,483	700,000	700,000	0	0	0	0	2.717	2.735	JJ	9,193	19,019	01/04/2022	01/07/2029
04686J-AC-5	ATHENE HOLDING 3.500 2031		C		2.A FE	54,194	88.1480	48,481	55,000	54,416	0	71	0	0	3.500	3.706	JJ	888	1,925	10/06/2020	01/15/2031
04774#-AA-0	ATL FALCONS STADIUM CO 3.590 2042				2.B PL	262,722	84.2730	221,405	262,722	262,722	0	0	0	0	3.590	3.622	MS	3,144	9,432	08/25/2016	09/01/2042
04774#-AB-8	ATL FALCONS STADIUM CO 3.590 2042				2.B PL	187,659	84.0820	157,787	187,659	187,659	0	0	0	0	3.590	3.622	MS	2,246	6,737	11/01/2016	09/01/2042
Q0697#-AC-0	AUSGRID FINANCE 3.750 2032		C		2.A FE	1,000,000	88.3510	883,514	1,000,000	1,000,000	0	0	0	0	3.750	3.785	AO	9,375	38,000	09/06/2017	10/01/2032
053484-AC-5	AVALONBAY COMMUNITIES 1.900 2028			1,2	1.G FE	149,897	88.4180	132,627	150,000	149,927	0	14	0	0	1.900	1.920	JD	238	2,850	11/08/2021	12/01/2028
053773-BH-9	AVIS BUDGET CAR RENT LLC 8.000 203				4.A FE	50,213	99.9480	49,974	50,000	50,212	0	(1)	0	0	8.000	8.078	MN	433	0	12/29/2023	02/15/2031
05379B-AR-8	AVISTA CORP 4.000 2052			1,2	1.G FE	289,896	79.6610	231,017	290,000	289,899	0	2	0	0	4.000	4.042	AO	2,900	11,600	03/08/2022	04/01/2052
05523R-AF-4	BAE SYSTEMS PLC 1.900 2031		C		2.A FE	297,696	82.2390	246,717	300,000	298,377	0	210	0	0	1.900	1.992	FA	2,153	5,700	09/08/2020	02/15/2031
05523#-AA-1	BAE SYSTEMS PLC 3.390 2042		C		2.A	910,312	80.5150	732,938	910,312	910,312	0	0	0	0	3.390	3.443	MON	1,372	30,863	09/15/2022	09/30/2042
05724B-AD-1	BAKER HUGHES 2.061 2026				1.G FE	65,000	93.6330	60,861	65,000	65,000	0	0	0	0	2.061	2.072	JD	60	1,340	12/06/2021	12/15/2026
058498-AZ-9	BALL CORP 6.000 2029				3.A FE	25,290	102.2420	25,561	25,000	25,289	0	(1)	0	0	6.000	5.833	JJ	958	0	12/20/2023	06/15/2029
05964H-AF-2	BANCO SANTANDER 3.800 2028		C		1.G FE	419,664	94.3300	377,320	400,000	410,454	0	(2,327)	0	0	3.800	3.147	FA	5,404	15,200	11/06/2019	02/23/2028
05969B-AD-5	BANCO SANTANDER 5.375 2025		C		2.A FE	150,000	99.9000	149,850	150,000	150,000	0	0	0	0	5.375	5.447	AO	1,657	8,063	04/14/2020	04/17/2025
06051G-FC-8	BANK OF AMERICA CORP 5.000 2044				1.G FE	1,575,057	98.1990	1,448,435	1,475,000	1,562,479	0	(2,629)	0	0	5.000	4.598	JJ	32,778	73,750	12/12/2018	01/21/2044
06051G-KG-3	BANK OF AMERICA CORP VAR 2025				1.G FE	297,663	99.6170	303,832	305,000	299,842	0	2,180	0	0	1.843	3.463	FA	2,295	2,811	07/31/2023	02/04/2025
06051G-KM-0	BANK OF AMERICA CORP VAR 2026				1.G FE	481,019	97.3150	486,575	500,000	483,728	0	2,709	0	0	3.384	4.988	AO	4,183	7,445	12/01/2023	04/02/2026
06051G-HZ-5	BANK OF AMERICA CORP VAR 2031				1.E FE	485,000	85.9250	416,736	485,000	485,000	0	0	0	0	2.496	2.512	FA	4,640	12,106	02/10/2020	02/13/2031
06051G-JA-8	BANK OF AMERICA CORP VAR 2051				1.G FE	140,000	84.2120	117,897	140,000	140,000	0	0	0	0	4.083	4.125	MS	1,604	5,716	03/17/2020	03/20/2051
064159-6E-1	BANK OF NOVA SCOTIA 0.650 2024		C	1	1.F FE	249,778	97.2470	243,118	250,000	249,956	0	76	0	0	0.650	0.682	JJ	682	1,625	08/01/2021	07/31/2024
06406R-AB-3	BANK OF NY MELLON VAR 2028				1.F FE	750,375	96.2730	722,048	750,000	750,157	0	(35)	0	0	3.442	3.466	FA	10,326	25,815	02/14/2017	02/07/2028
05526D-BU-8	BAT CAPITAL CORP 3.984 2050				2.B FE	250,000	70.5130	176,283	250,000	250,000	0	0	0	0	3.984	4.024	MS	2,933	9,960	09/22/2020	09/15/2050
071813-CL-1	BAXTER INTL INC 1.915 2027			1,2	2.B FE	249,995	91.6660	229,165	250,000	249,997	0	1	0	0	1.915	1.925	FA	1,995	4,788	06/14/2022	02/01/2027
071813-CV-9	BAXTER INTL INC 3.132 2051			1,2	2.C FE	270,000	68.8560	185,911	270,000	270,000	0	0	0	0	3.132	3.157	JD	705	8,456	06/14/2022	12/01/2051

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
07831C-AA-1	BELLRING BRANDS INC 7.000 2030				4.B FE	25,887	103.5780	25,895	25,000	25,883	0	(4)	0	0	7.000	6.403	MS	515	0	12/20/2023	03/15/2030
080555-AE-5	BELO CORP 7.750 2027				3.C FE	25,778	101.3740	25,344	25,000	25,772	0	(6)	0	0	7.750	6.837	JD	161	0	12/20/2023	06/01/2027
084664-BL-4	BERKSHIRE HATHAWAY 5.750 2040				1.C FE	1,749,733	113.2080	1,641,516	1,450,000	1,679,712	0	(9,740)	0	0	5.750	4.416	JJ	38,445	83,375	02/22/2016	01/15/2040
092113-AS-8	BLACK HILLS CORP 3.875 2049				2.A FE	249,513	74.9700	187,425	250,000	249,552	0	10	0	0	3.875	3.924	AO	2,045	9,688	10/01/2019	10/15/2049
09261X-AD-4	BLACKSTONE SECURED LENDING 2.125 2			1,2	2.C FE	242,053	88.9230	217,861	245,000	242,975	0	617	0	0	2.125	2.416	FA	1,967	5,206	06/30/2022	02/15/2027
09261X-AB-8	BLACKSTONE SECURED LENDING 2.750 2				2.C FE	197,582	91.5550	183,110	200,000	198,687	0	459	0	0	2.750	3.027	MS	1,604	5,500	07/15/2021	09/16/2026
095796-AE-8	BLUE RACER MIDSTREAM 6.625 2026				4.B FE	24,938	99.4890	24,872	25,000	24,938	0	1	0	0	6.625	6.845	JJ	764	0	12/20/2023	07/15/2026
095796-AH-1	BLUE RACER MIDSTREAM 7.625 2025				4.B FE	25,361	101.4050	25,351	25,000	25,355	0	(5)	0	0	7.625	6.953	JD	85	0	12/20/2023	12/15/2025
05565E-BK-0	BMW US CAPITAL 3.900 2025				1.F FE	499,840	98.9010	494,505	500,000	499,956	0	33	0	0	3.900	3.945	AO	4,442	19,500	04/07/2020	04/09/2025
09659W-2M-5	BNP PARIBAS VAR 2028		C		1.G FE	485,000	88.9160	431,243	485,000	485,000	0	0	0	0	1.904	1.913	MS	2,334	9,234	09/23/2020	09/30/2028
097023-CK-9	BOEING CO 3.900 2049				2.C FE	223,705	79.3190	174,502	220,000	223,546	0	(82)	0	0	3.900	3.836	MN	1,430	8,580	01/14/2022	05/01/2049
097023-DG-7	BOEING CO VAR 2026				2.C FE	423,557	94.5050	434,723	460,000	429,521	0	5,964	0	0	2.196	5.674	FA	4,125	2,635	09/25/2023	02/04/2026
101507-A*-2	BOULDER GROWTH AND INCOME FUND				1.F FE	1,500,000	85.7450	1,286,170	1,500,000	1,500,000	0	0	0	0	2.620	2.637	MN	6,113	39,300	11/05/2020	11/05/2030
103304-BV-2	BOYD GAMING CORP 4.750 2031				4.A FE	45,533	91.8880	45,944	50,000	45,547	0	14	0	0	4.750	6.361	MS	699	0	12/20/2023	06/15/2031
10334#-AE-2	BOYD WALTERSON GSA FUND LP				2.C PL	600,000	91.6110	549,666	600,000	600,000	0	0	0	0	4.400	4.448	FA	10,487	26,400	04/10/2018	02/08/2030
05583J-AJ-1	BPCE VAR 2032		C		2.A FE	752,030	80.1830	601,373	750,000	751,531	0	(172)	0	0	2.277	2.262	JJ	7,637	17,078	01/13/2021	01/20/2032
018581-AP-3	BREAD FINL HLDGS INC 9.750 2029				3.C FE	25,722	103.7490	25,937	25,000	25,720	0	(3)	0	0	9.750	9.249	MS	61	0	12/22/2023	03/15/2029
10806C-AA-6	BRIDGE HOUSING CORP 3.250 2030				1.D FE	120,000	85.2800	102,336	120,000	120,000	0	0	0	0	3.250	3.276	JJ	1,798	3,900	12/01/2020	07/15/2030
10922N-AF-0	BRIGHTHOUSE FINL 4.700 2047				2.B FE	82,731	79.7420	74,160	93,000	83,480	0	196	0	0	4.700	5.555	JD	109	4,371	11/06/2019	06/22/2047
109641-AK-6	BRINKER INTL INC 8.250 2030				4.A FE	25,892	104.7070	26,177	25,000	25,889	0	(3)	0	0	8.250	7.694	JJ	1,054	0	12/20/2023	07/15/2030
110122-EB-0	BRISTOL-MYERS SQUIBB CO 6.250 2053			1,2	1.F FE	498,909	114.5380	572,690	500,000	498,911	0	2	0	0	6.250	6.364	MN	4,167	0	11/01/2023	11/15/2053
11133T-AD-5	BROADRIDGE FINL SOLUTIONS 2.900 20			3	2.B FE	405,997	89.6710	358,684	400,000	403,785	0	(584)	0	0	2.900	2.745	JD	967	11,600	01/28/2020	12/01/2029
11134#-AB-8	BROADSTONE NET LEASE INC				2.B FE	480,000	98.2180	471,447	480,000	480,000	0	0	0	0	5.090	5.155	JJ	12,148	24,432	07/02/2018	07/02/2028
115637-AP-5	BROWN-FOREMAN CORP 4.500 2045				1.G FE	575,829	93.0980	516,694	555,000	572,827	0	(497)	0	0	4.500	4.316	JJ	11,516	24,975	03/10/2017	07/15/2045
117043-AS-8	BRUNSWICK CORP 0.850 2024				2.B FE	150,714	96.8040	154,886	160,000	155,080	0	4,366	0	0	0.850	5.964	FA	502	680	06/02/2023	08/18/2024
05631@-AA-2	BSCH ISSUER I 6.950% 2048			4	1.G PL	343,000	106.3360	364,733	343,000	343,000	0	0	0	0	6.950	7.071	AO	4,039	12,846	04/17/2023	04/30/2048
05631#-AA-0	BSCH ISSUER II 6.950% 2048			4	1.G PL	657,000	106.4840	699,602	657,000	657,000	0	0	0	0	6.950	7.071	AO	7,737	24,606	04/17/2023	04/30/2048
G1696#-BN-5	BUNZL FINANCE PLC 3.80 2029		C		2.A	220,000	93.3610	205,393	220,000	220,000	0	0	0	0	3.810	3.846	JJ	3,888	8,382	07/14/2022	07/14/2029
12189L-AG-6	BURLINGTON NORTH SF 4.950 2041				1.D FE	1,441,745	100.0750	1,300,975	1,300,000	1,414,158	0	(4,370)	0	0	4.950	4.300	MS	18,948	64,350	05/24/2017	09/15/2041
12769G-AA-8	CAESARS ENTMT INC 4.625 2029				4.C FE	22,601	90.3230	22,581	25,000	22,612	0	10	0	0	4.625	6.749	AO	244	0	12/20/2023	10/15/2029
12769G-AB-6	CAESARS ENTMT INC 7.000 2030				4.A FE	25,637	102.6060	25,652	25,000	25,634	0	(3)	0	0	7.000	6.597	FA	661	0	12/20/2023	02/15/2030
131347-CR-5	CALPINE CORP 3.750 2031				3.A FE	21,950	87.8250	21,956	25,000	21,960	0	11	0	0	3.750	5.937	MS	313	0	12/20/2023	03/01/2031
131347-CP-9	CALPINE CORP 4.625 2029				4.A FE	23,093	92.9790	23,245	25,000	23,103	0	10	0	0	4.625	6.499	FA	482	0	12/20/2023	02/01/2029
131347-CQ-7	CALPINE CORP 5.000 2031				4.A FE	22,600	91.8020	22,951	25,000	22,608	0	8	0	0	5.000	6.832	FA	521	0	12/20/2023	02/01/2031
131347-CK-0	CALPINE CORPORATION BDS 5.250 2026				3.A FE	24,563	98.7340	24,684	25,000	24,568	0	5	0	0	5.250	6.121	JD	109	0	12/20/2023	06/01/2026
13323N-AA-0	CAMELOT RETURN MERGER SUB INC 8.75				4.B FE	50,913	101.6320	50,816	50,000	50,911	0	(3)	0	0	8.750	8.436	JJ	2,017	0	12/29/2023	08/01/2028
133434-AD-2	CAMERON LNG LLC 3.701 2039			3	1.F FE	105,000	84.8750	89,119	105,000	105,000	0	0	0	0	3.701	3.735	JJ	1,792	3,886	12/05/2019	01/15/2039
13645R-BE-3	CANADIAN PACIFIC RAIL 1.750 2026		C	1,2	2.B FE	349,482	92.2840	322,994	350,000	349,692	0	102	0	0	1.750	1.789	JD	493	6,125	12/02/2021	12/02/2026
14040H-BN-4	CAPITAL ONE FINL CORP				2.A FE	1,118,568	95.5350	1,146,420	1,200,000	1,165,024	0	9,929	0	0	3.750	4.802	MS	14,000	45,000	11/09/2018	03/09/2027
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC				2.A PL	300,000	85.4720	256,417	300,000	300,000	0	0	0	0	4.120	4.184	MJSD	3,124	9,270	05/26/2017	10/31/2038
14318M-AD-1	CARMAX 2022-3 A3 3.970 2025			4	1.A FE	597,575	98.7050	592,230	600,000	598,485	0	879	0	0	3.970	4.211	MON	1,059	23,820	12/19/2022	08/15/2025
14448C-AS-3	CARRIER GLOBAL CORP				2.B FE	404,934	78.3180	313,272	400,000	404,673	0	(107)	0	0	3.577	3.539	AO	3,418	14,308	07/01/2021	04/05/2050
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC 3.12				4.C FE	21,682	87.6250	21,906	25,000	21,699	0	17	0	0	3.125	6.266	FA	295	0	12/20/2023	02/15/2029
1248EP-CD-3	CCO HLDGS 4.750 2030				3.C FE	45,222	91.5190	45,760	50,000	45,241	0	19	0	0	4.750	6.768	MS	792	0	12/20/2023	03/01/2030
1248EP-BX-0	CCO HLDGS 5.000 2028				3.C FE	47,685	95.7560	47,878	50,000	47,700	0	15	0	0	5.000	6.394	FA	1,042	0	12/20/2023	02/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
1248EP-CB-7	CCO HLDGS 5.375 2029				3.C FE	23,649	94.3980	23,600	25,000	23,655	0	6	0	0	5.375	6.680	JD	112	0	12/20/2023	06/01/2029
12513G-BH-1	CDW LLC/CDW FINANCE				2.C FE	290,000	91.8560	266,382	290,000	290,000	0	0	0	0	3.276	3.303	JD	792	9,500	12/01/2021	12/01/2028
151895-F*-5	CENTERPOINT PROPERTIES TRUST				1.G FE	650,000	80.3900	522,534	650,000	650,000	0	0	0	0	2.930	2.951	JJ	8,888	19,045	01/13/2021	01/13/2033
153527-AN-6	CENTRAL GARDEN & PET CO 4.125 2030				3.B FE	22,555	91.0610	22,765	25,000	22,564	0	9	0	0	4.125	5.973	AO	218	0	12/20/2023	10/15/2030
153527-AP-1	CENTRAL GARDEN & PET CO 4.125 2031				3.B FE	22,018	88.4850	22,121	25,000	22,028	0	10	0	0	4.125	6.260	AO	175	0	12/20/2023	04/30/2031
156504-AL-6	CENTURY CMNTYS INC 6.750 2027				3.B FE	25,147	101.1940	25,299	25,000	25,146	0	(1)	0	0	6.750	6.664	JD	141	0	12/20/2023	06/01/2027
161175-CD-4	CHARTER COMMS 2.250 2029			1,2	2.C FE	399,272	86.8240	347,296	400,000	399,482	0	96	0	0	2.250	2.290	JJ	4,150	9,000	10/12/2021	01/15/2029
161175-CA-0	CHARTER COMMS 3.900 2052				2.C FE	310,629	67.3480	218,881	325,000	311,253	0	250	0	0	3.900	4.198	JD	1,056	12,675	06/02/2021	06/01/2052
161175-CJ-1	CHARTER COMMS 4.400 2033				2.C FE	408,499	92.3790	378,754	410,000	408,698	0	112	0	0	4.400	4.492	AO	4,510	18,040	03/10/2022	04/01/2033
16829@-AG-8	CHICK FIL A INC				2.B	740,000	85.1910	630,416	740,000	740,000	0	0	0	0	2.090	2.101	AO	2,664	15,466	10/29/2020	10/29/2030
12542R-J@-0	CHS INC				2.C	900,000	100.8960	908,065	900,000	900,000	0	0	0	0	4.580	4.632	JJ	17,862	41,220	01/25/2016	01/25/2025
00440E-AS-6	CHUBB INA HOLDINGS				1.F FE	214,729	97.8720	205,531	210,000	210,709	0	(569)	0	0	3.150	2.884	MS	1,948	6,615	03/28/2016	03/15/2025
171340-AL-6	CHURCH & DWIGHT CO INC				2.A FE	1,198,680	83.7950	1,005,540	1,200,000	1,198,843	0	29	0	0	3.950	3.995	FA	19,750	47,400	11/08/2017	08/01/2047
171484-AE-8	CHURCHILL DOWNS INC 4.750 2028				4.A FE	23,712	95.9020	23,976	25,000	23,721	0	9	0	0	4.750	6.297	JJ	548	0	12/20/2023	01/15/2028
171484-AG-3	CHURCHILL DOWNS INC 5.500 2027				4.A FE	24,751	99.0270	24,757	25,000	24,753	0	2	0	0	5.500	5.923	AO	344	0	12/20/2023	04/01/2027
125523-BH-2	CIGNA CORP				2.A FE	954,240	97.1700	825,945	850,000	932,922	0	(2,900)	0	0	5.375	4.632	FA	17,260	45,688	05/26/2016	02/15/2042
172062-AE-1	CINCINNATI FINL CORP 6.125 2034				1.G FE	354,902	104.9170	428,061	408,000	370,975	0	1,925	0	0	6.125	7.612	MN	4,165	24,990	06/02/2009	11/01/2034
172062-AF-8	CINCINNATI FINL CORP 6.920 2028				1.G FE	877,979	107.3990	751,793	700,000	771,602	0	(14,574)	0	0	6.920	4.374	MN	6,190	48,440	06/29/2015	05/15/2028
17275R-AD-4	CISCO SYSTEMS INC				1.D FE	1,752,654	111.0280	1,609,906	1,450,000	1,671,181	0	(10,290)	0	0	5.900	4.578	FA	32,319	85,550	09/27/2016	02/15/2039
17302X-AK-2	CITGO PETE CORP 7.000 2025				4.A FE	24,951	99.9220	24,981	25,000	24,951	0	1	0	0	7.000	7.270	JD	78	0	12/20/2023	06/15/2025
172967-MX-6	CITIGROUP INC VAR 2025				1.G FE	422,443	98.3260	432,634	440,000	426,781	0	4,337	0	0	0.981	3.329	MN	719	2,158	09/25/2023	05/01/2025
172967-ML-2	CITIGROUP INC VAR 2031				1.G FE	490,000	86.7910	425,276	490,000	490,000	0	0	0	0	2.666	2.684	JJ	5,516	13,063	01/22/2020	01/29/2031
172967-MS-7	CITIGROUP INC VAR 2031				1.G FE	235,000	85.4720	200,859	235,000	235,000	0	0	0	0	2.572	2.589	JD	470	6,044	06/01/2020	06/03/2031
17888H-AC-7	CIVITAS RES INC 8.625 2030				3.C FE	52,579	106.1560	53,078	50,000	52,570	0	(9)	0	0	8.625	7.792	MN	886	0	12/20/2023	11/01/2030
18453H-AA-4	CLEAR CHANNEL OUTDOOR HLDGS 5.125				4.B FE	47,261	95.5250	47,763	50,000	47,281	0	20	0	0	5.125	6.962	FA	968	0	12/20/2023	08/15/2027
18539U-AD-7	CLEARWAY ENERGY OPER LLC 3.750 203				3.B FE	43,386	88.1970	44,099	50,000	43,408	0	23	0	0	3.750	6.148	FA	708	0	12/20/2023	02/15/2031
185899-AN-1	CLEVELAND-CLIFFS INC 6.750 2030				3.C FE	25,020	101.5330	25,383	25,000	25,020	0	0	0	0	6.750	6.848	AO	356	0	12/20/2023	04/15/2030
125896-BL-3	CMS ENERGY CORP				2.B FE	1,198,220	89.8130	1,077,756	1,200,000	1,198,553	0	42	0	0	4.700	4.766	MS	14,257	56,400	03/05/2014	03/31/2043
126117-AW-0	CNA FINANCIAL CORP				2.B FE	114,710	83.3210	95,819	115,000	114,802	0	28	0	0	2.050	2.089	FA	891	2,358	08/11/2020	08/15/2030
191216-CQ-1	COCA COLA CO				1.E FE	198,716	93.6980	187,396	200,000	198,804	0	25	0	0	4.200	4.283	MS	2,240	8,400	03/20/2020	03/25/2050
19240C-AE-3	COGENT COMMUNICATIONS GROUP 7.000				4.C FE	24,987	100.5930	25,148	25,000	24,987	0	0	0	0	7.000	7.140	JD	78	0	12/20/2023	06/15/2027
19565C-AA-8	COLONIAL ENTERPRISES INC				1.G FE	499,745	90.9240	454,620	500,000	499,828	0	24	0	0	3.250	3.283	MN	2,076	16,250	05/06/2020	05/15/2030
20030N-CS-8	COMCAST CORP 3.950 2025				1.G FE	845,142	98.6800	853,582	865,000	848,752	0	3,611	0	0	3.950	5.126	AO	7,213	17,084	09/25/2023	10/15/2025
12543D-BM-1	COMMUNITY HEALTH SYS INC 5.250 203				4.C FE	20,750	83.7720	20,943	25,000	20,762	0	12	0	0	5.250	8.971	MN	168	0	12/22/2023	05/15/2030
12543D-BG-4	COMMUNITY HEALTH SYS INC 5.625 202				4.C FE	46,424	93.0440	46,522	50,000	46,439	0	15	0	0	5.625	8.362	MS	828	0	12/29/2023	03/15/2027
12543D-BD-1	COMMUNITY HEALTH SYS INC 8.000 202				4.C FE	24,375	96.6220	24,156	25,000	24,378	0	3	0	0	8.000	8.949	JD	89	0	12/22/2023	12/15/2027
20826F-BD-7	CONOCOPHILLIPS CO 4.025% 2062			1	1.F FE	735,737	81.2160	771,552	950,000	737,768	0	1,648	0	0	4.025	5.489	MS	11,259	38,238	10/04/2022	03/15/2062
209111-EB-5	CONS EDISON CO OF NY				1.G FE	453,280	105.6300	437,308	414,000	436,063	0	(1,822)	0	0	5.875	5.210	AO	6,081	24,323	07/27/2011	04/01/2033
209111-EF-6	CONS EDISON CO OF NY				1.G FE	265,230	102.9310	257,328	250,000	258,049	0	(591)	0	0	5.700	5.354	FA	5,938	14,250	08/01/2005	02/01/2034
209111-ES-8	CONS EDISON CO OF NY				1.G FE	875,679	109.8130	768,691	700,000	823,557	0	(6,428)	0	0	6.300	4.599	FA	16,660	44,100	03/11/2014	08/15/2037
21036P-BE-7	CONSTELLATION BRANDS INC				2.C FE	518,915	93.0150	465,075	500,000	511,675	0	(1,913)	0	0	3.150	2.715	FA	6,563	15,750	01/24/2020	08/01/2029
21925D-AA-7	CORNERSTONE BLDG BRANDS INC 6.125				5.A FE	20,875	82.1020	20,526	25,000	20,891	0	16	0	0	6.125	10.668	JJ	706	0	12/22/2023	01/15/2029
22003B-AP-1	CORPORATE OFFICE PROP LP 2.9% 2033				2.C FE	447,867	78.1760	351,792	450,000	448,196	0	155	0	0	2.900	2.969	JD	1,088	13,050	11/02/2021	12/01/2033
22207A-AA-0	COTY INC 6.625 2030				3.A FE	25,719	102.7930	25,698	25,000	25,716	0	(3)	0	0	6.625	6.180	JJ	713	0	12/20/2023	07/15/2030
22548@-AA-9	CREDIT OPPORTUNITIES PARTNERS				2.B PL	1,000,000	94.3640	943,639	1,000,000	1,000,000	0	0	0	0	3.620	3.653	FA	13,474	36,200	08/17/2021	08/17/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22550L-2H-3	CREDIT SUISSE AG (NY BRANCH) 2025				1.E FE	249,690	98.0230	245,058	250,000	249,873	0	107	0	0	3.700	3.781	FA	3,340	9,250	04/04/2022	02/21/2025
225401-AQ-1	CREDIT SUISSE GROUP		C		1.G FE	300,000	95.1560	285,468	300,000	300,000	0	0	0	0	2.193	2.205	JD	475	6,579	06/02/2020	06/05/2026
45344L-AC-7	CRESCENT ENERGY FINANCE LLC 9.250				3.C FE	26,027	103.8330	25,958	25,000	26,020	0	(6)	0	0	9.250	8.230	FA	874	0	12/20/2023	02/15/2028
228701-AF-5	CROWNROCK LP 5.625 2025				3.C FE	24,957	99.9290	24,982	25,000	24,957	0	1	0	0	5.625	5.808	AO	297	0	12/20/2023	10/15/2025
12656*-AJ-1	CSL LIMITED		C		1.G	675,000	96.7010	652,729	675,000	675,000	0	0	0	0	3.630	3.663	AO	5,649	24,503	10/08/2015	10/08/2025
23166M-AC-7	CUSHMAN & WAKEFIELD US 8.875 2031				3.C FE	52,589	106.0520	53,026	50,000	52,585	0	(4)	0	0	8.875	8.120	MS	1,565	0	12/29/2023	09/01/2031
126650-CX-6	CVS HEALTH CORP				2.B FE	207,390	98.3660	187,879	191,000	199,807	0	(1,916)	0	0	4.300	3.153	MS	2,190	8,213	11/06/2019	03/25/2028
233853-AT-7	DAIMLER TRUCK 5.400 2028			1	2.A FE	214,779	102.0190	219,341	215,000	214,794	0	16	0	0	5.400	5.497	MS	4,580	0	08/02/2023	09/20/2028
233853-AG-5	DAIMLER TRUCKS FINANCE NORTH			1	2.A FE	249,233	89.1410	222,853	250,000	249,446	0	104	0	0	2.375	2.437	JD	280	5,938	12/02/2021	12/14/2028
235825-AJ-5	DANA INC 4.500 2032				3.C FE	21,670	87.1190	21,780	25,000	21,680	0	10	0	0	4.500	6.752	FA	425	0	12/20/2023	02/15/2032
23918K-AT-5	DAVITA INC 3.750 2031				4.A FE	20,367	82.2880	20,572	25,000	20,382	0	15	0	0	3.750	7.224	FA	354	0	12/20/2023	02/15/2031
23918K-AS-7	DAVITA INC 4.625 2030				4.A FE	21,861	87.3870	21,847	25,000	21,872	0	12	0	0	4.625	7.210	JD	96	0	12/20/2023	06/01/2030
240019-BV-0	DAYTON POWER AND LIGHT				2.A FE	94,387	77.1020	73,247	95,000	94,419	0	13	0	0	3.950	4.028	JD	167	3,753	07/01/2021	06/15/2049
24380@-AB-4	DEER DISTRICT LLC				2.B PL	467,846	92.0560	430,680	467,846	467,846	0	0	0	0	5.040	5.040	JD	1,965	23,579	11/15/2018	06/01/2044
24715@-AU-8	DELOITTE & TOUCHE LLP				1.F	1,000,000	93.2820	932,819	1,000,000	1,000,000	0	0	0	0	3.560	3.592	MN	5,340	35,600	05/07/2020	05/07/2030
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PAS			1	1.E FE	99,025	88.7800	87,750	98,840	98,965	0	(27)	0	0	2.000	1.980	JD	115	1,977	09/22/2021	06/10/2028
253393-AG-7	DICK'S SPORTING GOODS 4.10% 2052				2.C FE	218,046	71.4250	157,135	220,000	218,114	0	35	0	0	4.100	4.195	JJ	4,159	9,020	01/14/2022	01/15/2052
254709-AL-2	DISCOVER FINL SVCS 3.750 2025				2.B FE	242,825	97.7620	244,405	250,000	243,197	0	372	0	0	3.750	6.279	MS	3,047	0	12/07/2023	03/04/2025
25470X-BE-4	DISH DBS CORP 5.250 6357				4.B FE	21,585	85.8620	21,466	25,000	21,615	0	30	0	0	5.250	11.072	JD	109	0	12/20/2023	12/01/2026
25470X-BF-1	DISH DBS CORP 5.750 2028				4.B FE	20,080	79.9470	19,987	25,000	20,103	0	23	0	0	5.750	11.318	JD	120	0	12/20/2023	12/01/2028
25470M-AG-4	DISH NETWORK CORP 11.750 2027				4.B FE	52,018	104.4670	52,234	50,000	52,011	0	(7)	0	0	11.750	10.735	MN	751	0	12/29/2023	11/15/2027
256746-AH-1	DOLLAR TREE INC				2.B FE	1,225,500	97.9090	1,223,863	1,250,000	1,237,967	0	2,441	0	0	4.200	4.494	MN	6,708	52,500	05/10/2018	05/15/2028
25746U-CE-7	DOMINION RESOURCES INC				2.B FE	1,210,092	98.1370	1,177,644	1,200,000	1,202,129	0	(1,155)	0	0	3.900	3.830	AO	11,700	46,800	03/09/2016	10/01/2025
25830J-AA-9	DORNOCH DEBT MERGER INC 6.625 2029				5.B FE	22,627	90.2810	22,570	25,000	22,629	0	2	0	0	6.625	8.938	AO	350	0	12/29/2023	10/15/2029
27409L-AE-3	EAST OHIO GAS CO 3.000 2050				1.F FE	305,586	65.0730	201,726	310,000	305,925	0	99	0	0	3.000	3.097	JD	413	9,300	06/02/2020	06/15/2050
278062-AE-4	EATON CORP 4.150 2042				1.G FE	293,145	91.7760	275,328	300,000	294,570	0	184	0	0	4.150	4.337	MN	2,040	12,450	11/13/2014	11/02/2042
28249N-AA-9	EIG PEARL HOLDINGS 3.545 2036		C		1.E FE	202,050	87.3390	174,678	200,000	201,877	0	(116)	0	0	3.545	3.483	FA	2,383	7,090	01/14/2022	08/31/2036
283677-F@-6	EL PASO ELECTRIC CO 2.910 2032				2.B	1,000,000	81.0570	810,570	1,000,000	1,000,000	0	0	0	0	2.910	2.931	FA	12,125	27,807	09/01/2022	09/01/2032
28470R-AH-5	ELDORADO RESORTS INC 6.250 2025				4.A FE	49,943	100.3470	50,174	50,000	49,944	0	1	0	0	6.250	6.430	JJ	1,563	0	12/20/2023	07/01/2025
28470R-AK-8	ELDORADO RESORTS INC 8.125 2027				4.C FE	25,687	102.5780	25,645	25,000	25,682	0	(5)	0	0	8.125	7.360	JJ	1,016	0	12/20/2023	07/01/2027
28501*-AY-1	ELECTR TRANSMISSION TX 3.900 2036				2.B	450,000	84.8710	381,921	450,000	450,000	0	0	0	0	3.900	3.938	MS	5,070	17,550	03/17/2016	03/17/2036
29002L-AC-4	ELM 2021-4A B VAR 2034		C		1.C FE	400,000	99.4550	397,818	400,000	400,000	0	0	0	0	7.277	7.478	JAJO	5,741	26,654	09/29/2021	10/20/2034
29082K-AA-3	EMBECTA CORP 5.000 2030				4.A FE	41,800	84.9560	42,478	50,000	41,832	0	32	0	0	5.000	8.654	FA	944	0	12/20/2023	02/15/2030
291011-AQ-7	EMERSON ELECTRIC CO 6.000 2032				1.F FE	1,249,870	108.7230	1,141,592	1,050,000	1,166,939	0	(11,018)	0	0	6.000	4.494	FA	23,800	63,000	03/17/2017	08/15/2032
29252V-AA-3	ENCINA EQUIP 2022-1 A1 0.000 2027			4	1.A FE	82,670	99.4800	82,241	82,670	82,670	0	0	0	0	3.760	3.826	MON	130	3,189	06/09/2022	08/16/2027
29278G-AN-8	ENEL FINANCE INTL 1.875 2028		C	1,2	2.A FE	234,051	87.4030	205,397	235,000	234,371	0	132	0	0	1.875	1.946	JJ	2,068	4,406	07/12/2021	07/12/2028
29278G-AV-0	ENEL FINANCE INTL 4.250 2025		C	1	2.A FE	468,026	98.6520	463,664	470,000	469,016	0	641	0	0	4.250	4.448	JD	888	19,975	06/08/2022	06/15/2025
29278N-AG-8	ENERGY TRANSFER LP 5.250 2029				2.C FE	430,792	100.8270	403,308	400,000	418,048	0	(2,979)	0	0	5.250	4.334	AO	4,433	21,000	05/21/2019	04/15/2029
29278N-AE-3	ENERGY TRANSFER LP 6.000 2048				2.C FE	219,515	100.9800	196,911	195,000	217,773	0	(457)	0	0	6.000	5.221	JD	520	11,700	11/18/2019	06/15/2048
29364G-AL-7	ENTERGY CORP 2.800 2030				2.B FE	249,885	88.0650	220,163	250,000	249,921	0	11	0	0	2.800	2.825	JD	311	7,000	05/14/2020	06/15/2030
29366W-AC-0	ENTERGY MISSISSIPPI LLC 2.550 2033			1,2	1.F FE	498,710	80.1120	400,560	500,000	498,911	0	95	0	0	2.550	2.592	JD	1,063	12,750	11/10/2021	12/01/2033
29379V-AY-9	ENTERPRISE PRODS OPER 4.450 2043				1.G FE	1,157,805	91.4230	1,097,076	1,200,000	1,163,033	0	1,165	0	0	4.450	4.752	FA	20,173	53,400	03/01/2019	02/15/2043
26885B-AL-4	EQM MIDSTREAM PARTNERS LP 4.750 20				3.C FE	23,275	93.1980	23,300	25,000	23,281	0	6	0	0	4.750	6.049	JJ	548	0	12/20/2023	01/15/2031
26885B-AH-3	EQM MIDSTREAM PARTNERS LP 6.500 20				3.C FE	25,605	101.8850	25,471	25,000	25,600	0	(5)	0	0	6.500	5.816	JJ	813	0	12/20/2023	07/01/2027
26885B-AM-2	EQM MIDSTREAM PARTNERS LP 7.500 20				3.C FE	25,838	103.1020	25,776	25,000	25,831	0	(7)	0	0	7.500	6.504	JD	156	0	12/20/2023	06/01/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	4		6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
26885B-AN-0	EQM MIDSTREAM PARTNERS LP 7.500 20				3.C FE	27,008	107.6150	26,904	25,000	27,001	0	(6)	0	0	7.500	6.069	JD	156	0	12/22/2023	06/01/2030
29450Y-AA-7	EQUIPMENTSHARE COM INC 9.000 2028				4.C FE	25,460	103.0100	25,753	25,000	25,457	0	(3)	0	0	9.000	8.671	MN	288	0	12/20/2023	05/15/2028
29449W-AL-1	EQUITABLE FINL LIFE 1.700 2026				1.E FE	374,948	90.1950	338,231	375,000	374,969	0	10	0	0	1.700	1.710	MN	868	6,375	11/09/2021	11/12/2026
29449W-AQ-0	EQUITABLE FINL LIFE 5.450 2028				1.E FE	299,649	100.4230	301,269	300,000	299,701	0	52	0	0	5.450	5.552	MS	5,359	8,175	03/01/2023	03/03/2028
26884T-AW-2	ERAC USA FINANCE CO 4.900 2033			1,2	2.A FE	274,205	99.9190	274,777	275,000	274,247	0	42	0	0	4.900	4.998	MN	2,246	6,738	05/01/2023	05/01/2033
88240T-AD-3	ERCOTT 2022 A4 5.167 2052			4	1.A FE	749,923	100.4680	753,510	750,000	749,925	0	1	0	0	5.167	5.234	FA	16,147	43,704	06/08/2022	02/01/2052
29660N-AB-5	ESPAI BARA, FTA 6.980% 2030		C	4	2.B PL	1,000,000	107.5380	1,075,376	1,000,000	1,000,000	0	0	0	0	6.980	7.102	JD	35,094	5,817	05/30/2023	06/30/2030
29670G-AE-2	ESSENTIAL UTILITIES 3.351 2050				2.B FE	354,141	70.9580	248,353	350,000	353,820	0	(90)	0	0	3.351	3.316	AO	2,476	11,729	04/16/2020	04/15/2050
29977A-B#-1	EVERCORE INC				1.G PL	440,000	87.8480	386,531	440,000	440,000	0	0	0	0	4.440	4.489	AO	4,884	19,536	08/01/2019	08/01/2031
299808-AH-8	EVEREST REINS HLDGS 3.500 2050				1.G FE	266,879	73.7280	199,066	270,000	267,063	0	65	0	0	3.500	3.595	AO	1,995	9,450	10/05/2020	10/15/2050
30015D-AA-9	EVERGREEN 9.750 2028				4.B FE	53,125	106.5780	53,289	50,000	53,106	0	(19)	0	0	9.750	8.182	FA	1,842	0	12/20/2023	04/26/2028
30225V-A*-8	EXTRA SPACE STORAGE INC				2.B	1,000,000	95.0940	950,938	1,000,000	1,000,000	0	0	0	0	3.950	3.989	MS	10,643	39,500	08/24/2017	08/24/2027
30231G-AW-2	EXXON MOBIL CORP 4.114 2046				1.D FE	1,085,312	89.2830	973,185	1,090,000	1,084,148	0	136	0	0	4.114	4.198	MS	14,948	44,843	07/01/2021	03/01/2046
314353-AA-1	FEDEX CORP 2020-1 AA 1.875 2035				1.D FE	629,687	83.3630	524,926	629,687	629,687	0	0	0	0	1.875	1.884	FA	4,296	11,807	08/01/2020	02/20/2034
97786#-AP-7	FERGUSON PLC		C		2.A FE	300,000	95.2850	285,855	300,000	300,000	0	0	0	0	3.510	3.541	MN	907	10,530	12/01/2017	11/30/2026
316773-DJ-6	FIFTH THIRD BANCORP VAR 2028				2.A FE	432,973	103.8160	456,790	440,000	433,221	0	248	0	0	6.361	6.854	AO	4,976	10,337	11/02/2023	10/27/2028
31935H-AD-9	FIRST BRANDS GROUP LLC VAR 2027				4.A FE	99,125	100.0000	99,125	99,125	99,125	0	0	0	0	10.582	10.862	AO	1,777	0	12/22/2023	03/30/2027
337932-AM-9	FIRST ENERGY CORP				3.A FE	499,277	70.5990	352,995	500,000	499,335	0	16	0	0	3.400	3.437	MS	5,667	17,000	02/19/2020	03/01/2050
32055R-A#-4	FIRST INDUSTRIAL REALTY TRUST INC				2.B FE	250,000	95.4810	238,703	250,000	250,000	0	0	0	0	4.400	4.448	AO	2,169	11,000	04/20/2017	04/20/2029
33834D-AA-2	FIVE CORNERS FND				1.G FE	460,000	88.4880	407,045	460,000	460,000	0	0	0	0	2.850	2.870	MN	1,675	13,110	05/19/2020	05/15/2030
30288*-AA-8	FLNG LIQUEFACTION 2 LLC				2.B FE	826,800	87.8290	726,171	826,800	826,800	0	0	0	0	4.540	4.592	MS	9,488	37,537	11/29/2016	03/31/2038
341081-FC-6	FLORIDA POWER & LIGHT CO				1.E FE	1,227,460	107.9290	1,079,290	1,000,000	1,186,373	0	(7,985)	0	0	5.690	4.144	MS	18,967	56,900	05/10/2018	03/04/2040
302491-AU-9	FMC CORP 3.450 2029				2.C FE	300,741	90.5060	271,518	300,000	300,455	0	(71)	0	0	3.450	3.450	AO	2,588	10,350	09/18/2019	10/01/2029
302520-AC-5	FNB CORP 5.150 2025			2	2.B FE	174,970	99.3130	173,798	175,000	174,983	0	10	0	0	5.150	5.223	FA	3,154	9,013	08/19/2022	08/25/2025
34489*-AA-7	FOOTBALL CLUB TEAM NOTES 2033 TRUS				1.F FE	500,000	97.7530	488,763	500,000	500,000	0	0	0	0	3.870	3.870	Oct	4,623	19,619	08/15/2018	10/05/2025
34965K-AA-5	FORTREA HLDGS INC 7.500 2030				3.B FE	25,549	102.8220	25,706	25,000	25,547	0	(2)	0	0	7.500	7.200	JJ	958	0	12/20/2023	07/01/2030
35086@-AF-8	FOUR CORNERS 3.200 2030			4	2.B FE	550,000	86.0590	473,324	550,000	550,000	0	0	0	0	3.200	3.226	JD	1,124	17,600	04/08/2020	04/08/2030
35908M-AE-0	FRONTIER COMMUNICATIONS HLDGS 8.62				4.B FE	50,879	102.0400	51,020	50,000	50,877	0	(1)	0	0	8.625	8.469	MS	1,270	0	12/29/2023	03/15/2031
35908M-AD-2	FRONTIER COMMUNICATIONS HLDGS 8.75				4.B FE	51,389	102.9500	51,475	50,000	51,386	0	(3)	0	0	8.750	8.351	MN	559	0	12/29/2023	05/15/2030
36166T-AB-6	GCI LLC 4.750 2028				4.C FE	45,625	91.8530	45,927	50,000	45,648	0	23	0	0	4.750	7.035	AO	501	0	12/20/2023	10/15/2028
36166N-AK-9	GE CAPITAL FUNDING 4.550 2032				2.A FE	200,000	97.9330	195,866	200,000	200,000	0	0	0	0	4.550	4.602	MN	1,163	9,100	07/01/2021	05/15/2032
36267V-AD-5	GE HEALTHCARE TECH 5.600 2025			1,2	2.B FE	449,006	100.9180	454,131	450,000	449,223	0	218	0	0	5.600	5.780	MN	3,220	12,600	06/08/2023	11/15/2025
369550-AT-5	GENERAL DYNAMICS CORP 3.600 2042				1.G FE	933,170	84.4130	844,130	1,000,000	946,467	0	1,868	0	0	3.600	4.047	MN	4,600	36,000	10/30/2015	11/15/2042
369550-BJ-6	GENERAL DYNAMICS CORP 4.250 2050				1.G FE	14,780	92.8580	13,929	15,000	14,794	0	4	0	0	4.250	4.385	AO	159	638	03/23/2020	04/01/2050
37045V-AU-4	GENERAL MOTORS 6.800 2027				2.B FE	416,732	106.0710	424,284	400,000	416,459	0	(273)	0	0	6.800	5.647	AO	6,800	0	12/06/2023	10/01/2027
375558-BF-9	GILEAD SCIENCES 3.650 2026				2.A FE	527,915	97.9970	489,985	500,000	509,724	0	(4,298)	0	0	3.650	2.738	MS	6,083	18,250	07/26/2019	03/01/2026
37960X-AA-5	GLOBAL INFRASTRUCTURE 5.625 2029				4.A FE	22,237	91.4400	22,860	25,000	22,249	0	12	0	0	5.625	8.347	JD	117	0	12/20/2023	06/01/2029
37045X-DH-6	GM FINL 2.400 2028				2.B FE	444,515	89.7900	399,566	445,000	444,695	0	67	0	0	2.400	2.432	AO	2,403	10,680	04/06/2021	04/10/2028
36263H-AA-6	GM FINL 2021-1 A 1.170 2034			4	1.A FE	599,881	90.6540	543,924	600,000	599,901	0	9	0	0	1.170	1.178	MON	371	7,020	09/22/2021	06/12/2034
38141G-XM-1	GOLDMAN SACHS GROUP INC VAR 2026				1.F FE	210,252	92.1590	216,574	235,000	212,569	0	2,317	0	0	1.093	4.655	JD	157	1,284	09/25/2023	12/09/2026
38141G-YM-0	GOLDMAN SACHS GROUP INC VAR 2027				1.F FE	845,000	91.5130	773,285	845,000	845,000	0	0	0	0	1.948	1.957	AO	3,201	16,461	10/18/2021	10/21/2027
38141G-WV-2	GOLDMAN SACHS GROUP INC VAR 2029				2.A FE	205,355	94.9970	208,993	220,000	205,486	0	131	0	0	3.814	5.322	AO	1,585	0	12/11/2023	04/23/2029
38141G-ZN-7	GOLDMAN SACHS GROUP INC VAR 2043			1,2,5	1.F FE	500,000	78.1750	390,875	500,000	500,000	0	0	0	0	3.436	3.466	FA	6,061	17,180	01/19/2022	02/24/2043
38173M-AB-8	GOLUB CAPITAL BDC INC				2.C FE	149,549	90.6920	136,038	150,000	149,775	0	81	0	0	2.500	2.575	FA	1,323	3,750	02/17/2021	08/24/2026
38175@-AA-5	GOLUB CAPITAL PARTNERS PRIVATE2025				2.B PL	1,450,000	95.6900	1,387,512	1,450,000	1,450,000	0	0	0	0	3.090	3.114	FA	15,806	44,805	02/24/2022	02/24/2025

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE UNITY FINANCIAL LIFE INSURANCE COMPANY

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
38431A-AA-4	GRAFTECH GLOBAL ENTERPRISES 9.875				4.B FE	40,339	77.2500	38,625	50,000	40,377	0	39	0	0	9.875	16.200	JD	219	0	12/20/2023	12/15/2028
384637-AA-2	GRAHAM HLDGS CO 5.750 2026				3.B FE	24,956	99.4790	24,870	25,000	24,957	0	1	0	0	5.750	5.913	JD	120	0	12/20/2023	06/01/2026
38869A-AD-9	GRAPHIC PACKAGING INTL LLC 3.750 2				3.B FE	22,364	90.1560	22,539	25,000	22,375	0	11	0	0	3.750	5.909	FA	391	0	12/20/2023	02/01/2030
389286-AA-3	GRAY ESCROW II INC 5.375 2031				4.B FE	37,578	75.5590	37,780	50,000	37,606	0	29	0	0	5.375	10.248	MN	343	0	12/22/2023	11/15/2031
392709-B*-1	GREEN BRICK PARTNERS INC				1.E PL	320,000	88.9500	284,640	320,000	320,000	0	0	0	0	3.250	3.290	MJSD	87	10,400	12/28/2021	12/28/2029
39808C-A*-6	GRIDIRON FUNDING 5.640 2027				2.C PL	498,072	100.2310	499,222	498,072	498,072	0	0	0	0	5.640	5.760	MJSD	78	28,113	05/15/2017	06/30/2027
36264F-AN-1	GSK CONSUMER HEALTHCARE 4.0% 2052			1,2	2.B FE	179,300	84.8340	212,085	250,000	180,360	0	916	0	0	4.000	6.168	MS	2,694	10,000	11/02/2022	03/24/2052
401378-AD-6	GUARDIAN LIFE INSURANCE				1.D FE	454,719	68.4510	314,875	460,000	454,874	0	41	0	0	3.700	3.786	JJ	7,517	17,020	01/14/2020	01/22/2070
402635-AR-7	GULFPORT ENERGY CORP 8.000 2026				4.A FE	25,343	101.1930	25,298	25,000	25,339	0	(4)	0	0	8.000	7.504	JD	167	0	12/20/2023	05/17/2026
39809G-AC-9	GWOLF 2018-1A A2 VAR 2031				1.C FE	1,475,250	99.8320	1,497,476	1,500,000	1,477,454	0	2,204	0	0	7.216	7.699	JAJO	19,998	78,723	01/30/2023	04/26/2031
410345-AQ-5	HANESBRANDS INC 9.000 2031				4.C FE	24,412	98.0840	24,521	25,000	24,414	0	2	0	0	9.000	9.683	FA	850	0	12/20/2023	02/15/2031
41242*-AY-8	HARDWOOD FUNDING LLC				1.G FE	991,490	95.2370	952,367	1,000,000	996,146	0	1,042	0	0	3.230	3.378	JD	2,153	32,300	04/01/2019	06/07/2027
41242*-BF-8	HARDWOOD FUNDING LLC				1.G FE	500,000	95.2220	476,108	500,000	500,000	0	0	0	0	3.430	3.459	JD	1,143	17,150	06/07/2017	06/07/2027
417558-AA-1	HARVEST MIDSTREAM 7.500 2028				3.C FE	74,438	99.5160	74,637	75,000	74,441	0	3	0	0	7.500	7.841	MS	1,875	0	12/20/2023	09/01/2028
41284Y-AD-8	HDMOT 2022-A A3 2023			4	1.A FE	418,489	98.2170	422,650	430,322	421,258	0	2,682	0	0	3.060	3.842	MON	549	13,233	12/19/2022	02/16/2027
427096-B*-2	HERCULES CAPITAL INC				2.A FE	100,000	95.8150	95,815	100,000	100,000	0	0	0	0	4.500	4.551	MS	1,463	4,500	11/04/2020	03/04/2026
427096-B@-0	HERCULES CAPITAL INC				2.A FE	650,000	95.9140	623,440	650,000	650,000	0	0	0	0	4.550	4.602	MS	9,612	29,575	03/04/2021	03/04/2026
431318-AV-6	HILCORP ENERGY 6.000 2031				3.B FE	47,500	96.7640	48,382	50,000	47,508	0	8	0	0	6.000	7.020	FA	1,250	0	12/20/2023	02/01/2031
43283B-AA-1	HILTON GRAND 2022-1D A 3.610 2034			4	1.A FE	143,987	96.5560	139,043	144,002	143,989	0	1	0	0	3.610	3.671	MON	159	5,199	04/12/2022	06/20/2034
43284M-AB-4	HILTON GRAND VACATIONS 4.875 2031				4.A FE	21,815	88.6400	22,160	25,000	21,825	0	10	0	0	4.875	7.213	JJ	609	0	12/20/2023	07/01/2031
437076-CV-2	HOME DEPOT 4.950 2026				1.F	498,905	101.4750	507,375	500,000	498,932	0	27	0	0	4.950	5.098	MS	1,856	0	12/04/2023	09/30/2026
43815G-AC-3	HONDA 2021-4 A3 0.880 2026			4	1.A FE	94,015	97.0560	91,266	94,035	94,025	0	5	0	0	0.880	0.889	MON	23	832	11/16/2021	01/21/2026
438506-AS-6	HONEYWELL INC				1.F FE	352,160	109.2550	355,079	325,000	333,928	0	(1,705)	0	0	6.625	6.002	JD	957	21,531	07/18/2008	06/15/2028
438516-AT-3	HONEYWELL INC				1.F FE	1,523,295	109.6010	1,370,013	1,250,000	1,438,541	0	(10,582)	0	0	5.700	4.255	MS	20,979	71,250	11/30/2015	03/15/2037
44106M-AV-4	HOSPITALITY PPTYS 5.250 2026				4.B FE	48,373	97.2100	48,605	50,000	48,395	0	22	0	0	5.250	7.020	FA	992	0	12/20/2023	02/15/2026
444454-AF-9	HUGHES SATELLITE SYS CORP 6.625 20				5.A FE	19,468	78.9350	19,734	25,000	19,521	0	53	0	0	6.625	18.291	FA	690	0	12/20/2023	08/01/2026
45082#-AA-0	IBERIA 2019-1 3.870 2033		C		1.F PL	264,956	91.2070	241,658	264,956	264,956	0	0	0	0	3.870	3.927	FMAN	1,168	10,254	09/20/2019	05/20/2033
459200-KA-8	IBM 3.500% 2029			1	1.G FE	275,865	95.4120	238,530	250,000	268,854	0	(3,291)	0	0	3.500	2.022	MN	1,118	8,750	11/05/2021	05/15/2029
459200-BB-6	IBM CORP				1.G FE	1,097,106	109.3850	1,039,158	950,000	1,028,468	0	(7,094)	0	0	5.875	4.807	MN	4,961	55,813	11/20/2014	11/29/2032
451102-BT-3	ICAHN ENTERPRISES 6.250 2026				3.C FE	23,609	95.4980	23,875	25,000	23,624	0	16	0	0	6.250	9.068	MN	200	0	12/20/2023	05/15/2026
451102-BQ-9	ICAHN ENTERPRISES 6.375 2025				3.C FE	24,313	98.2610	24,565	25,000	24,322	0	10	0	0	6.375	8.054	JD	71	0	12/20/2023	12/15/2025
451102-CD-7	ICAHN ENTERPRISES 9.750 2029				3.C FE	25,394	102.1450	25,536	25,000	25,392	0	(2)	0	0	9.750	9.571	JJ	81	0	12/20/2023	01/15/2029
45326Y-A@-6	INCITEC PIVOT LIMITED		C		2.B	250,000	92.4430	231,108	250,000	250,000	0	0	0	0	4.130	4.173	AO	1,750	10,325	10/30/2019	10/30/2030
45344L-AA-1	INDEPENDENCE ENERGY FIN LLC 7.250				3.C FE	25,142	100.7190	25,180	25,000	25,140	0	(2)	0	0	7.250	7.108	MN	302	0	12/20/2023	05/01/2026
458140-AK-6	INTEL CORP				1.F FE	1,234,402	97.8920	1,125,758	1,150,000	1,215,715	0	(2,465)	0	0	4.800	4.389	AO	13,800	55,200	07/12/2017	10/01/2041
44929@-AP-9	INVESCO CORE REAL ESTATE USA LP				2.B	1,250,000	94.8410	1,185,509	1,250,000	1,250,000	0	0	0	0	3.760	3.795	JJ	22,978	47,000	07/05/2017	07/05/2029
44988M-AC-9	IRB HLDG CORP 7.000 2025				4.B FE	25,038	100.0780	25,020	25,000	25,037	0	(1)	0	0	7.000	7.010	JD	78	0	12/20/2023	06/15/2025
46284V-AJ-0	IRON MTN INC 5.250 2030				3.C FE	47,599	95.3040	47,652	50,000	47,608	0	9	0	0	5.250	6.244	JJ	1,210	0	12/20/2023	07/15/2030
466313-AJ-2	JABIL INC				2.C FE	208,938	90.6260	181,252	200,000	206,121	0	(919)	0	0	3.600	3.070	JJ	3,320	7,200	11/02/2020	01/15/2030
46849L-TK-7	JACKSON NATL LIFE GLOBAL				1.F FE	598,830	98.2060	589,236	600,000	599,883	0	243	0	0	2.650	2.710	JD	442	15,900	06/17/2019	06/21/2024
465965-AC-5	JB POINDEXTER & CO INC 8.750 2031				4.B FE	25,669	102.1250	25,531	25,000	25,667	0	(2)	0	0	8.750	8.457	JD	79	0	12/20/2023	12/15/2031
47233J-GT-9	JEFFERIES GROUP LLC 2.625 2031				2.B FE	445,842	82.8970	373,037	450,000	446,675	0	378	0	0	2.625	2.750	AO	2,494	11,813	10/05/2021	10/15/2031
477164-AA-5	JETBLUE AIRWAYS CORP 4.000% 2031			1	1.G FE	369,697	91.7950	368,873	401,845	371,942	0	2,245	0	0	4.000	5.115	MN	2,054	16,074	02/23/2023	11/15/2032
832696-AW-8	JM SMUCKER CO 5.900 2028			1,2	2.B FE	199,912	105.2260	210,452	200,000	199,915	0	3	0	0	5.900	5.997	MN	2,163	0	10/11/2023	11/15/2028
832696-AZ-1	JM SMUCKER CO 6.500 2053			1,2	2.B FE	401,073	115.4640	461,856	400,000	401,070	0	(3)	0	0	6.500	6.585	MN	4,767	0	10/11/2023	11/15/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
478160-AL-8	JOHNSON & JOHNSON	SD			1.C FE	587,802	108.0540	648,324	600,000	593,242	0	540	0	0	4.950	5.170	MN	13,695	17,325	02/03/2009	05/15/2033
46625H-JX-9	JP MORGAN 3.625 2024				1.F FE	662,547	99.3980	646,087	650,000	650,695	0	(1,851)	0	0	3.625	3.358	MN	3,142	23,563	07/19/2017	05/13/2024
46647P-BK-1	JP MORGAN VAR 2026				1.F FE	845,654	95.8180	862,362	900,000	854,137	0	8,483	0	0	2.083	4.478	AO	3,593	9,374	09/25/2023	04/22/2026
46647P-AL-0	JP MORGAN VAR 2048				1.F FE	126,288	83.8540	92,239	110,000	124,825	0	(387)	0	0	3.964	3.201	MN	557	4,360	01/15/2020	11/15/2048
46647P-BN-5	JP MORGAN VAR 2051				1.E FE	351,633	71.9250	251,738	350,000	351,507	0	(35)	0	0	3.109	3.110	AO	2,086	10,882	04/16/2020	04/22/2051
46647P-CE-4	JP MORGAN VAR 2052				1.E FE	670,000	74.7680	500,946	670,000	670,000	0	0	0	0	3.328	3.356	AO	4,274	22,298	04/15/2021	04/22/2052
82894*-BB-2	JR SIMPLOT CO				2.C	500,000	95.3830	476,915	500,000	500,000	0	0	0	0	4.880	4.940	MN	4,067	24,400	05/01/2019	05/01/2034
48121@-AJ-0	JRD HOLDINS LLC				2.B PL	850,000	77.9770	662,806	850,000	850,000	0	0	0	0	2.730	2.749	MN	2,772	23,205	11/18/2020	11/18/2032
47048J-AZ-6	JTWN 2016-9A A2RR VAR 2034				1.C FE	1,000,000	100.0310	1,000,307	1,000,000	1,000,000	0	0	0	0	7.438	7.651	JAJO	13,947	69,567	08/26/2021	07/25/2034
483007-AL-4	KAISER ALUMINIUM CORPORATION 4.500				3.C FE	42,801	86.3620	43,181	50,000	42,823	0	22	0	0	4.500	7.138	JD	188	0	12/20/2023	06/01/2031
48305Q-AD-5	KAISER FOUNDATION HOSPIT				1.D FE	418,318	88.4900	371,658	420,000	418,535	0	36	0	0	4.150	4.217	MN	2,905	17,430	05/01/2017	05/01/2047
49427R-AP-7	KILROY REALTY LP				2.B FE	297,257	85.1440	255,432	300,000	298,279	0	250	0	0	3.050	3.179	FA	3,457	9,150	09/10/2019	02/15/2030
49446R-AV-1	KIMCO REALTY CORP				2.A FE	70,195	74.9660	52,476	70,000	70,179	0	(4)	0	0	3.700	3.718	AO	648	2,590	01/15/2020	10/01/2049
494550-BU-9	KINDER MORGAN ENER PART				2.B FE	267,811	94.9170	223,055	235,000	264,438	0	(877)	0	0	5.500	4.596	MS	4,308	12,925	11/18/2019	03/01/2044
501044-DG-3	KROGER CO			3	2.A FE	416,468	88.4400	353,760	400,000	414,997	0	(379)	0	0	4.450	4.239	FA	7,417	17,800	11/13/2019	02/01/2047
50106G-AE-2	KRONOS ACQUISITION HLDGS INC 5.000		C		4.C FE	24,451	97.5910	24,398	25,000	24,456	0	5	0	0	5.000	5.886	JD	628	0	12/20/2023	12/31/2026
502431-AR-0	L3HARRIS TECHN INC 5.600 2053			1,2	2.B FE	501,603	106.5740	532,870	500,000	501,594	0	(9)	0	0	5.600	5.656	JJ	11,744	0	07/27/2023	07/31/2053
505742-AP-1	LADDER CAPITAL FIN HLDGS 4.750 202				3.B FE	21,990	90.3040	22,576	25,000	22,003	0	13	0	0	4.750	7.604	JD	53	0	12/20/2023	06/15/2029
505742-AG-1	LADDER CAPITAL FIN HLDGS 5.250 202				3.B FE	24,373	98.7380	24,685	25,000	24,383	0	10	0	0	5.250	6.883	AO	328	0	12/20/2023	10/01/2025
50190E-AA-2	LCM INVTS HLDGS II LLC 4.875 2029				4.B FE	22,971	93.0160	23,254	25,000	22,980	0	10	0	0	4.875	6.813	MN	203	0	12/20/2023	05/01/2029
50190E-AC-8	LCM INVTS HLDGS II LLC 8.250 2031				4.B FE	26,037	104.4720	26,118	25,000	26,034	0	(3)	0	0	8.250	7.666	FA	888	0	12/20/2023	08/01/2031
521865-AZ-8	LEAR CORP				2.B FE	314,547	92.4190	272,636	295,000	313,242	0	(361)	0	0	5.250	4.883	MN	1,979	15,488	02/20/2020	05/15/2049
526107-AF-4	LENNOX INTL INC				2.B FE	69,794	89.9610	62,973	70,000	69,892	0	29	0	0	1.700	1.752	FA	496	1,190	07/22/2020	08/01/2027
50187T-AH-9	LGI HOMES INC 8.750 2028				3.C FE	26,428	106.4370	26,609	25,000	26,420	0	(7)	0	0	8.750	7.497	JD	243	0	12/20/2023	12/15/2028
53079E-BJ-2	LIBERTY MUTUAL GROUP INC				2.B FE	408,053	75.8170	284,314	375,000	405,513	0	(681)	0	0	3.951	3.512	AO	3,128	14,816	01/29/2020	10/15/2050
53154*-AM-5	LIBERTY UTILITIES CO				2.B	550,000	96.0520	528,286	550,000	550,000	0	0	0	0	3.940	3.979	AO	3,672	22,220	03/24/2017	04/30/2027
53190F-AA-3	LIFE TIME INC 5.750 2026				3.C FE	24,752	99.3430	24,836	25,000	24,756	0	3	0	0	5.750	6.366	JJ	663	0	12/20/2023	01/15/2026
53219L-AS-8	LIFEPOINT HEALTH INC 4.375 2027				4.B FE	22,903	92.4310	23,108	25,000	22,921	0	18	0	0	4.375	7.543	FA	413	0	12/20/2023	02/15/2027
531968-AA-3	LIGHT & WONDER INTL INC 7.500 2031				4.A FE	26,045	104.3730	26,093	25,000	26,042	0	(3)	0	0	7.500	6.909	MS	667	0	12/20/2023	09/01/2031
53567@-AA-0	LINEAGE LOGISTICS, LLC				2.B PL	920,000	92.0360	846,729	920,000	920,000	0	0	0	0	2.220	2.232	FA	7,432	20,424	08/20/2021	08/20/2026
548661-DZ-7	LOWE'S COS INC 3.00% 2050				2.A FE	216,186	68.1090	156,651	230,000	216,771	0	302	0	0	3.000	3.354	AO	1,457	6,900	01/14/2022	10/15/2050
50249A-AG-8	LYB INT FINANCE III				2.B FE	74,402	85.7170	64,288	75,000	74,581	0	57	0	0	2.250	2.354	AO	422	1,688	10/06/2020	10/01/2030
55822A-AN-7	MADISON PK FDG VAR 3.4753 2034		C		1.C FE	450,000	99.6120	448,252	450,000	450,000	0	0	0	0	7.305	7.508	JAJO	6,940	29,909	09/01/2021	10/15/2034
55916A-AB-0	MAGIC MERGECO INC 7.875 2029				5.C FE	16,315	63.0650	15,766	25,000	16,339	0	24	0	0	7.875	19.158	MN	328	0	12/22/2023	05/01/2029
571676-AT-2	MARS INC 4.550% 2028			1,2	1.E FE	199,858	100.6020	201,204	200,000	199,876	0	18	0	0	4.550	4.618	AO	1,795	4,550	04/17/2023	04/20/2028
57169*-BC-0	MARS INCORPORATED				1.E	1,000,000	80.7760	807,757	1,000,000	1,000,000	0	0	0	0	3.750	3.785	MS	9,792	37,500	09/27/2016	09/27/2046
571748-AX-0	MARSH & MCLENNAN COS INC				1.G FE	199,164	98.2840	196,568	200,000	199,889	0	90	0	0	3.500	3.579	MS	2,158	7,000	09/04/2014	03/10/2025
57629W-CH-1	MASSMUTUAL GLOBAL FUND II 3.4% 26				1.B FE	490,725	97.4710	487,355	500,000	494,121	0	2,524	0	0	3.400	4.006	MS	5,336	17,000	08/23/2022	03/08/2026
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC 5.625				3.C FE	24,419	97.2090	24,302	25,000	24,422	0	3	0	0	5.625	6.253	FA	531	0	12/20/2023	02/15/2029
57763R-AC-1	MAUSER PACKAGING SOLUTIONS 9.250 2				5.B FE	24,569	98.2630	24,566	25,000	24,572	0	3	0	0	9.250	10.115	AO	488	0	12/22/2023	04/15/2027
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HLD 7.8				4.B FE	25,374	101.8580	25,465	25,000	25,370	0	(4)	0	0	7.875	7.376	FA	744	0	12/20/2023	08/15/2026
57779E-AA-6	MAXIM CRANE 11.500 2028				5.A FE	25,882	103.7490	25,937	25,000	25,881	0	(1)	0	0	11.500	10.806	MS	966	0	12/29/2023	09/01/2028
55820V-AC-7	MDPK 2021-49A B1 VAR 2034				1.C FE	1,002,000	99.5120	995,122	1,000,000	1,001,868	0	69	0	0	7.288	7.464	JAJO	14,893	67,604	11/26/2021	10/19/2034
61201#-AE-5	MDU RESOURCES				1.G	1,000,000	97.7550	977,550	1,000,000	1,000,000	0	0	0	0	3.780	3.816	AO	6,405	37,800	07/01/2021	10/30/2025
58506Y-AS-1	MEDSTAR HELATH INC				1.F FE	225,000	74.9790	168,703	225,000	225,000	0	0	0	0	3.626	3.659	FA	3,082	8,159	01/09/2020	08/15/2049

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30303M-8Q-8	META PLATFORMS INC 5.600% 2053			1,2	1.E FE	658,172	108.4630	715,856	660,000	658,188	0	16	0	0	5.600	5.698	MN	4,723	19,712	05/01/2023	05/15/2053
59156R-AE-8	METLIFE INC				1.G FE	1,161,106	113.8580	1,161,352	1,020,000	1,104,781	0	(7,696)	0	0	6.500	5.459	JD	2,947	66,300	07/19/2017	12/15/2032
55305B-AV-3	MI HOMES INC 3.950 2030				3.B FE	22,188	89.1000	22,275	25,000	22,199	0	12	0	0	3.950	6.270	FA	373	0	12/20/2023	02/15/2030
00392#-AA-0	MICROSOFT CORP 3.930 2039				1.B PL	1,252,234	98.3260	1,231,276	1,252,234	1,252,234	0	0	0	0	3.930	4.002	MON	2,187	49,213	11/01/2021	08/15/2039
595620-AB-1	MIDAMERICAN ENERGY CO				1.F FE	1,005,931	113.9040	918,066	806,000	905,618	0	(10,251)	0	0	6.750	4.970	JD	27,439	54,405	11/27/2012	12/30/2031
595620-AY-1	MIDAMERICAN ENERGY CO 5.850 2054			1,2	1.F FE	319,629	110.9130	354,922	320,000	319,630	0	1	0	0	5.850	5.944	MS	5,928	0	09/05/2023	09/15/2054
59565X-AC-4	MIDCONTINENT COMMUNICATIONS 5.375				4.C FE	24,175	97.5590	24,390	25,000	24,181	0	6	0	0	5.375	6.505	FA	508	0	12/20/2023	08/15/2027
60081H-A*-9	MILLIKEN & CO				2.B	600,000	92.2440	553,464	600,000	600,000	0	0	0	0	2.080	2.091	AO	2,635	12,480	10/18/2021	10/15/2026
617446-8Q-5	MORGAN STANLEY VAR 2026				1.E FE	842,001	96.1080	860,167	895,000	850,121	0	8,119	0	0	2.188	4.533	AO	3,427	9,791	09/25/2023	04/28/2026
617446-8L-6	MORGAN STANLEY VAR 2031				1.E FE	245,000	87.4800	214,326	245,000	245,000	0	0	0	0	2.699	2.717	JJ	2,921	6,613	01/16/2020	01/22/2031
617700-A*-0	MORNINGSTAR INC				2.B	200,000	86.2800	172,560	200,000	200,000	0	0	0	0	2.320	2.333	AO	838	4,640	10/26/2020	10/26/2030
620076-BU-2	MOTOROLA SOLUTIONS INC 2.75 2031				2.C FE	360,000	85.5280	307,901	360,000	360,000	0	0	0	0	2.750	2.769	MN	1,018	9,900	05/10/2021	05/24/2031
62213L-AA-4	MOUNT NITTANY MED CTR 3.799% 2052				1.E FE	200,000	79.0640	158,128	200,000	200,000	0	0	0	0	3.799	3.835	MN	971	7,598	02/15/2022	11/15/2052
62482B-AA-0	MOZART DEBT MERGER 3.870 2029				4.A FE	22,766	90.5350	22,634	25,000	22,777	0	11	0	0	3.870	5.322	AO	242	0	12/20/2023	04/01/2029
553283-AD-4	MPH ACQUISITION HLDGS LLC 5.500 20				4.B FE	22,478	89.6550	22,414	25,000	22,491	0	14	0	0	5.500	8.291	MS	458	0	12/20/2023	09/01/2028
55336V-AR-1	MPLX LP				2.B FE	1,187,760	96.4920	1,157,904	1,200,000	1,194,276	0	1,222	0	0	4.000	4.167	MS	14,133	48,000	02/15/2018	03/15/2028
55342U-AJ-3	MPT OPER PARTNERSHIP 4.625 2029				3.C FE	36,795	72.0090	36,005	50,000	36,848	0	53	0	0	4.625	11.370	FA	964	0	12/20/2023	08/01/2029
63743H-EY-4	NATIONAL RURAL UTILITIES 1.0% 2024			1	1.F FE	74,932	96.6160	72,462	75,000	74,981	0	23	0	0	1.000	1.034	AO	152	750	11/01/2021	10/18/2024
637432-MS-1	NATIONAL RURUAL UTIL COOP				1.E FE	1,720,310	93.3870	1,587,579	1,700,000	1,712,121	0	(1,129)	0	0	4.023	3.965	MN	11,399	68,391	12/09/2015	11/01/2032
63861C-AE-9	NATIONSTAR MTG HLDGS INC 5.750 203				4.A FE	23,194	93.3830	23,346	25,000	23,199	0	5	0	0	5.750	7.074	MN	184	0	12/20/2023	11/15/2031
63861C-AA-7	NATIONSTAR MTG HLDGS INC 6.000 202				4.A FE	24,751	99.3530	24,838	25,000	24,753	0	2	0	0	6.000	6.464	JJ	692	0	12/20/2023	01/15/2027
63938C-AK-4	NAVIENT CORP 5.000 2027				3.C FE	24,010	96.6390	24,160	25,000	24,018	0	8	0	0	5.000	6.474	MS	368	0	12/20/2023	03/15/2027
62886E-BA-5	NCR CORP NEW 5.125 2029				4.A FE	23,333	95.1720	23,793	25,000	23,340	0	8	0	0	5.125	6.743	AO	270	0	12/20/2023	04/15/2029
64110L-AX-4	NETFLIX				2.B FE	246,729	108.8290	228,541	210,000	233,326	0	(3,813)	0	0	6.375	4.095	MN	1,711	13,388	04/16/2020	05/15/2029
644188-BG-8	NEW ENGLAND POWER CO 144A				1.G FE	240,000	64.3090	154,342	240,000	240,000	0	0	0	0	2.807	2.827	AO	1,591	6,737	10/01/2020	10/06/2050
644274-AH-5	NEW ENTERPRISE S&L 5.250 2028				4.B FE	23,777	95.5220	23,881	25,000	23,784	0	7	0	0	5.250	6.611	JJ	605	0	12/20/2023	07/15/2028
647551-B#-6	NEW MOUNTAIN FINANCE CORPORATION				2.C FE	900,000	99.3800	894,419	900,000	900,000	0	0	0	0	5.494	5.569	AO	8,378	49,446	04/30/2019	04/30/2024
65336Y-AN-3	NEXSTAR BROADCASTING INC 4.750 202				4.B FE	22,799	92.2280	23,057	25,000	22,811	0	12	0	0	4.750	7.031	MN	198	0	12/20/2023	11/01/2028
65343H-AA-9	NEXSTAR ESCROW INC 5.625 2027				4.B FE	24,035	96.7780	24,195	25,000	24,042	0	7	0	0	5.625	6.980	JJ	648	0	12/20/2023	07/15/2027
62928@-AB-3	NHL CANADA FUNDING LP				2.B PL	160,256	95.5050	153,053	160,256	160,256	0	0	0	0	4.120	4.184	MJSD	348	6,603	07/12/2018	07/12/2028
62927@-AD-0	NHL US FUNDING LP				2.B PL	839,744	94.9830	797,615	839,744	839,744	0	0	0	0	4.120	4.184	MJSD	1,826	34,597	07/12/2018	07/12/2028
65364U-AN-6	NIAGARA MOHAWK POWER CORP				2.A FE	425,000	83.0440	352,937	425,000	425,000	0	0	0	0	1.960	1.970	JD	93	8,330	06/23/2020	06/27/2030
654106-AF-0	NIKE INC 2.375 2026				1.E FE	606,814	94.9540	617,201	650,000	612,749	0	5,935	0	0	2.375	4.605	MN	2,573	7,719	08/09/2023	11/01/2026
65473P-AN-5	NISOURCE INC 5.250% 2028			1,2	2.B FE	179,692	102.0130	183,623	180,000	179,712	0	20	0	0	5.250	5.363	MS	2,389	4,883	03/21/2023	03/30/2028
65535H-AY-5	NOMURA HLDGS INC 07/12/21 2.172 07		C		2.A FE	465,000	87.9220	408,837	465,000	465,000	0	0	0	0	2.172	2.184	JJ	4,685	10,100	07/12/2021	07/14/2028
655844-CN-6	NORFOLK SOUTHERN CORP 3.70% 2053				2.A FE	208,765	79.3950	166,730	210,000	208,780	0	23	0	0	3.700	3.768	MS	1,964	7,770	02/15/2022	02/28/2053
665531-AG-4	NORTHERN OIL & GAS INC 8.125 2028				4.B FE	25,422	101.3540	25,339	25,000	25,419	0	(3)	0	0	8.125	7.794	MS	677	0	12/20/2023	03/01/2028
665530-AB-7	NORTHERN OIL & GAS INC 8.750 2031				4.B FE	52,265	104.2840	52,142	50,000	52,261	0	(4)	0	0	8.750	8.092	JD	194	0	12/29/2023	06/15/2031
66621#-AA-4	NORTHFIELD MOUNTAIN LLC				2.C PL	550,000	86.9280	478,101	550,000	550,000	0	0	0	0	4.500	4.577	MJSD	69	24,750	07/18/2019	07/18/2034
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE				1.C FE	398,781	74.2800	297,120	400,000	398,843	0	16	0	0	3.625	3.673	MS	3,665	14,500	09/17/2019	09/30/2059
Q6518#-AF-7	NSW PORTS		C		2.B FE	235,000	92.1210	216,485	235,000	235,000	0	0	0	0	4.010	4.050	JJ	4,450	9,424	07/11/2018	07/11/2030
670346-AU-9	NUCOR CORP				1.G FE	1,015,312	67.6720	676,720	1,000,000	1,014,725	0	(276)	0	0	2.979	2.929	JD	1,324	29,790	11/05/2021	12/15/2055
459506-AP-6	NUTRITION & BIOSCIENCES				2.C FE	259,997	87.7260	228,088	260,000	259,998	0	0	0	0	1.832	1.841	AO	1,006	4,763	07/01/2021	10/15/2027
67066G-AE-4	NVIDIA CORP 3.200 2026				1.E FE	814,780	97.3340	837,072	860,000	818,697	0	3,918	0	0	3.200	5.186	MS	8,027	3,680	09/25/2023	09/16/2026
62954R-AA-4	NYU HOSPITAL CENTER				1.F FE	250,000	71.5100	178,775	250,000	250,000	0	0	0	0	3.380	3.409	JJ	4,225	8,450	02/01/2020	07/01/2055

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
67402R-AG-8	OAKTREE 2022-2A C VAR 2033				1.F FE	1,000,000	100.0100	1,000,097	1,000,000	1,000,000	0	0	0	0	8.826	9.126	JAJO	19,001	100,202	06/06/2022	07/15/2033
674003-B@-6	OAKTREE CAPITAL MANAGEMENT				1.G FE	550,000	89.8170	493,992	550,000	550,000	0	0	0	0	3.780	3.816	JD	751	20,790	12/18/2017	12/18/2032
678858-BU-4	OKLAHOMA GAS AND ELECTRIC				1.G FE	498,740	91.5110	457,555	500,000	499,220	0	111	0	0	3.300	3.356	MS	4,858	16,500	06/07/2019	03/15/2030
682691-AC-4	ONEMAIN FIN CORP 3.875 2028				3.B FE	21,880	88.5560	22,139	25,000	21,897	0	17	0	0	3.875	7.140	MS	285	0	12/20/2023	09/15/2028
682691-AE-0	ONEMAIN FIN CORP 7.875 2030				3.B FE	25,414	103.0250	25,756	25,000	25,412	0	(2)	0	0	7.875	7.680	MS	98	0	12/20/2023	03/15/2030
682680-BN-2	ONEOK INC 6.625 2053			1,2	2.B FE	296,871	112.0400	336,120	300,000	296,884	0	13	0	0	6.625	6.819	MS	7,011	0	08/15/2023	09/01/2053
68389X-BC-8	ORACLE CORP 2.950 2025				2.B FE	420,942	97.1240	427,346	440,000	425,239	0	4,297	0	0	2.950	5.597	MN	1,659	6,490	09/25/2023	05/15/2025
68389X-CA-1	ORACLE CORP 3.950 2051				2.B FE	228,900	78.4550	168,678	215,000	228,179	0	(281)	0	0	3.950	3.627	MS	2,265	8,493	06/18/2021	03/25/2051
68389X-AE-5	ORACLE CORP 6.500 2038				2.B FE	1,758,666	110.5080	1,602,366	1,450,000	1,671,962	0	(10,659)	0	0	6.500	5.075	AO	19,897	94,250	07/12/2017	04/15/2038
68785A-AD-7	OSCAR 211 A4 1.00% 2028		C	4	1.A FE	242,197	95.4270	238,568	250,000	244,456	0	1,245	0	0	1.000	1.547	MON	146	2,500	03/04/2022	04/10/2028
69121K-AG-9	Owl Rock Capital Corporation			1	2.C FE	444,551	87.8780	391,057	445,000	444,698	0	63	0	0	2.875	2.912	JD	711	12,794	08/10/2021	06/11/2028
691205-AE-8	OWL ROCK TECHNOLOGY				2.C FE	114,232	91.4850	105,208	115,000	114,637	0	138	0	0	3.750	3.923	JD	168	4,313	12/10/2020	06/17/2026
69478X-AE-5	PACIFIC PREMIER BANCORP, INC				2.B FE	150,000	90.9680	136,452	150,000	150,000	0	0	0	0	5.375	5.447	JD	358	8,063	06/09/2020	06/15/2030
695156-AT-6	PACKAGING CORP OF AMERIC				2.B FE	1,130,472	95.2990	1,143,588	1,200,000	1,168,005	0	7,300	0	0	3.400	4.180	JD	1,813	40,800	05/10/2018	12/15/2027
69702E-AE-5	PALMER SQUARE CLO 09/30/21 ZERO CP				1.F FE	1,500,000	99.2600	1,488,905	1,500,000	1,500,000	0	0	0	0	7.538	7.754	JAJO	23,871	104,247	09/30/2021	10/15/2034
69688F-AJ-9	PALMER SQUARE CLO 2021-3 LTD		C		1.C FE	395,000	99.0030	391,063	395,000	395,000	0	0	0	0	7.305	7.509	JAJO	6,157	26,253	12/09/2021	01/15/2035
70432*-AA-9	PAYCHEX INC				1.G	200,000	98.8290	197,659	200,000	200,000	0	0	0	0	4.070	4.111	MS	2,442	8,140	03/13/2019	03/13/2026
70932M-AD-9	PENNYMAC FINL SVCS INC 7.875 2029				3.C FE	25,593	103.0800	25,770	25,000	25,591	0	(2)	0	0	7.875	7.514	JD	109	0	12/20/2023	12/15/2029
714046-AH-2	PERKINELMER INC				2.B FE	149,948	84.4200	126,630	150,000	149,961	0	5	0	0	2.550	2.570	MS	1,126	3,825	03/04/2021	03/15/2031
Q7450@-AN-0	PERTH AIRPORT DEVELOPMENT GROUP		C		2.B	1,000,000	88.2150	882,148	1,000,000	1,000,000	0	0	0	0	3.560	3.592	JJ	15,822	35,600	01/21/2021	01/21/2031
716973-AB-8	PFIZER INV ENTERPRISES 4.450 2026				1.F FE	707,310	99.7430	713,162	715,000	708,442	0	1,132	0	0	4.450	4.922	MN	3,712	15,909	09/07/2023	05/19/2026
71710T-AA-6	PG&E 2021-A A1 1.460 2033			4	1.A FE	207,222	88.7700	183,953	207,225	207,223	0	0	0	0	1.460	1.465	JJ	1,395	3,025	11/03/2021	07/15/2033
693342-AE-7	PGEWRF-22A-A5 4.674 2051			4	1.A FE	1,199,959	94.0500	1,128,600	1,200,000	1,199,960	0	1	0	0	4.674	4.729	JD	4,674	56,088	05/03/2022	12/01/2051
720186-AH-8	PIEDMONT NATUAL GAS CO				2.A FE	1,766,943	89.9950	1,592,912	1,770,000	1,767,623	0	167	0	0	4.100	4.159	MS	24,190	72,570	03/29/2017	09/18/2034
72346Q-AC-8	PINNACLE FINANCIAL PARTNERS INC				2.A FE	150,000	95.8920	143,838	150,000	150,000	0	0	0	0	4.125	4.168	MS	1,822	6,188	09/06/2019	09/15/2029
693475-BQ-7	PNC FINL SVCS GROUP INC VAR 2026				1.G FE	419,384	100.6610	422,776	420,000	419,409	0	26	0	0	5.812	5.961	JD	1,288	12,205	09/25/2023	06/12/2026
693475-BU-8	PNC FINL SVCS GROUP INC VAR 2034			2,5	1.G FE	300,707	111.0550	333,165	300,000	300,698	0	(9)	0	0	6.875	6.961	AO	4,068	0	10/23/2023	10/20/2034
Q5664#-AA-2	PORT OF MELBOURNE		C		2.B FE	450,000	95.1140	428,014	450,000	450,000	0	0	0	0	4.190	4.234	AO	4,714	18,855	10/02/2018	10/01/2028
737446-AQ-7	POST HLDGS INC 4.625 2030				4.B FE	23,004	92.0890	23,022	25,000	23,011	0	8	0	0	4.625	6.265	AO	244	0	12/20/2023	04/15/2030
69352P-AJ-2	PPL CAPITAL FUNDING INC				2.A FE	1,672,544	79.7950	1,276,720	1,600,000	1,658,869	0	(1,713)	0	0	5.000	4.771	MS	23,556	80,000	04/22/2014	03/15/2044
69356A-AN-2	PPM CLO ZERO CPN 10/18/34 SER 20-4		C		1.C FE	450,000	98.9310	445,191	450,000	450,000	0	0	0	0	7.307	7.509	JAJO	6,667	30,137	10/01/2021	10/18/2034
69354N-AE-6	PRA GROUP INC 8.375 2028				3.B FE	47,665	96.3340	48,167	50,000	47,679	0	14	0	0	8.375	10.020	FA	1,745	0	12/20/2023	02/01/2028
74112B-AM-7	PRESTIGE BRANDS INC 3.750 2031				4.A FE	43,675	87.5270	43,764	50,000	43,696	0	21	0	0	3.750	6.000	AO	469	0	12/20/2023	04/01/2031
74165H-AB-4	PRIME HEALTHCARE SVCS INC 7.250 20				4.C FE	49,134	97.6090	48,805	50,000	49,141	0	8	0	0	7.250	8.449	MN	604	0	12/29/2023	11/01/2025
74170*-BR-9	PRIME PROPERTY 3.55% 2032				1.G	1,000,000	91.3050	913,050	1,000,000	1,000,000	0	0	0	0	3.550	3.582	AO	7,692	35,500	04/13/2022	04/13/2032
74170*-BM-0	PRIME PROPERTY FUND LLC				1.G	400,000	84.4120	337,648	400,000	400,000	0	0	0	0	2.400	2.414	AO	2,240	9,600	10/07/2021	10/07/2031
74251V-AA-0	PRINCIPAL FINANCIAL GROUP				1.G FE	1,580,168	107.4350	1,504,090	1,400,000	1,524,186	0	(6,929)	0	0	6.050	5.184	AO	17,881	84,700	02/25/2014	10/15/2036
74256L-EQ-8	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	64,960	96.8210	62,934	65,000	64,991	0	13	0	0	0.750	0.772	FA	173	488	08/18/2021	08/23/2024
742718-FK-0	PROCTER & GAMBLE CO				1.D FE	74,523	87.9070	65,930	75,000	74,559	0	10	0	0	3.600	3.668	MS	720	2,700	03/23/2020	03/25/2050
743815-AE-2	PROVIDENCE SVC CORP 5.875 2025				4.C FE	24,934	98.8620	24,716	25,000	24,935	0	1	0	0	5.875	6.115	MN	188	0	12/20/2023	11/15/2025
744320-BA-9	PRUDENTIAL FINANCIAL INC				1.G FE	189,336	82.4900	144,358	175,000	188,148	0	(308)	0	0	3.935	3.523	JD	459	6,886	12/06/2019	12/07/2049
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC.				1.G FE	1,650,488	108.5660	1,519,924	1,400,000	1,593,300	0	(7,174)	0	0	6.200	5.043	MN	11,091	86,800	03/11/2014	11/15/2040
744448-CW-9	PUB SERV CO 4.100 06/01/32 '31			1,2	1.E FE	397,488	95.8820	383,528	400,000	397,830	0	211	0	0	4.100	4.221	JD	1,367	16,400	05/10/2022	06/01/2032
74456Q-BK-1	PUBLIC SERVICE ELECTRIC				1.F FE	1,350,609	97.8890	1,316,607	1,345,000	1,345,617	0	(687)	0	0	3.050	3.019	MN	5,242	41,023	12/14/2015	11/15/2024
745310-AM-4	PUGET ENERGY INC 2.379% 2028			1,2	2.C FE	180,000	89.4660	161,039	180,000	180,000	0	0	0	0	2.379	2.393	JD	190	4,282	10/19/2021	06/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
745332-CE-4	PUGET SOUND ENERGY INC				1.F FE	1,128,268	86.7700	937,116	1,080,000	1,118,614	0	(1,440)	0	0	4.434	4.193	MN	6,119	47,887	07/19/2017	11/15/2041
745867-AW-1	PULTEGROUP INC				2.B FE	112,890	101.0570	107,120	106,000	108,742	0	(1,183)	0	0	5.500	4.284	MS	1,943	5,830	04/16/2020	03/01/2026
75079L-AB-7	RAIN CARBON INC 12.250 2029				4.C FE	24,936	97.8750	24,469	25,000	24,936	0	0	0	0	12.250	12.693	MS	1,140	0	12/20/2023	09/01/2029
75103A-AA-3	RAISING CANES RESTAURANTS LLC 9.37				4.B FE	26,335	106.8430	26,711	25,000	26,329	0	(6)	0	0	9.375	8.292	MN	345	0	12/20/2023	05/01/2029
75281A-BJ-7	RANGE RES CORP 8.250 2029				3.C FE	25,950	103.6220	25,906	25,000	25,945	0	(5)	0	0	8.250	7.474	JJ	951	0	12/20/2023	01/15/2029
75458J-AC-1	RAYCSC 2022 A3 3.354% 2049			4	1.A FE	530,000	74.1610	393,053	530,000	530,000	0	0	0	0	3.354	3.382	JD	1,481	17,776	02/04/2022	12/01/2049
75884R-BA-0	REGENCY CENTERS				2.A FE	84,834	93.0470	79,090	85,000	84,887	0	15	0	0	3.700	3.758	JD	140	3,145	05/11/2020	06/15/2030
75970E-AE-7	RENASANT CORP 3.000% 2031			2,5	2.B FE	140,000	82.6990	115,779	140,000	140,000	0	0	0	0	3.000	3.023	JD	350	4,200	11/17/2021	12/01/2031
75970E-AD-9	RENSANT CORP				2.B FE	55,000	69.2400	38,082	55,000	55,000	0	0	0	0	4.500	4.551	MS	729	2,475	09/01/2020	09/15/2035
76169#-AM-5	REYES HOLDINGS LLC				1.G PL	1,000,000	96.8050	968,046	1,000,000	1,000,000	0	0	0	0	4.600	4.653	JD	2,300	46,000	12/13/2018	12/13/2028
76774L-AB-3	RITCHIE BROS HLDGS INC 6.750 2028				3.B FE	25,724	103.0820	25,771	25,000	25,720	0	(5)	0	0	6.750	6.055	MS	497	0	12/20/2023	03/15/2028
76774L-AC-1	RITCHIE BROS HLDGS INC 7.750 2031				4.A FE	26,502	106.7360	26,684	25,000	26,498	0	(4)	0	0	7.750	6.800	MS	570	0	12/22/2023	03/15/2031
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC 4.950				3.A FE	23,690	95.7350	23,934	25,000	23,696	0	6	0	0	4.950	6.165	JJ	571	0	12/20/2023	07/15/2029
74986@-BF-7	RREEF AMERICA REIT II 2.470% 2031				1.G	300,000	83.8150	251,444	300,000	300,000	0	0	0	0	2.470	2.485	MN	926	7,410	11/16/2021	11/16/2031
78147#-AB-2	RUMPKE CONSOLIDATED COMPANIES				2.C PL	200,000	84.4410	168,882	200,000	200,000	0	0	0	0	2.440	2.455	MS	1,315	4,880	09/24/2020	09/24/2030
Q3629#-AM-5	SA POWER NETWORKS		C		1.G	1,255,085	92.0980	1,197,274	1,300,000	1,275,883	0	4,729	0	0	3.160	3.633	FA	16,090	41,080	04/22/2019	08/10/2028
800363-AB-9	SANDY SPRING BANCORP INC			3	2.B FE	130,000	90.2250	117,293	130,000	130,000	0	0	0	0	4.250	4.295	MN	706	5,525	11/01/2019	11/15/2029
80287U-AB-5	SANTANDER 2022-B A2 2.840 2025			4	1.A FE	8,891	99.8410	8,877	8,892	8,891	0	0	0	0	2.840	2.880	MON	8	258	04/07/2022	05/20/2025
81211K-AK-6	SEALED AIR CORP NEW				3.B FE	244,969	106.1800	238,905	225,000	240,827	0	(1,206)	0	0	6.875	5.987	JJ	7,133	15,469	04/16/2020	07/15/2033
816196-AT-6	SELECT MED CORP 6.250 2026				4.C FE	24,967	100.5640	25,141	25,000	24,967	0	0	0	0	6.250	6.405	FA	590	0	12/20/2023	08/15/2026
81685V-AA-1	SEMPRA INFRASTRUCTURE PARTNERS 3.2			1,2	2.C FE	385,722	82.2760	320,876	390,000	386,459	0	377	0	0	3.250	3.408	JJ	5,845	12,675	01/06/2022	01/15/2032
81761L-AA-0	SERVICE PPTYS TR 7.500 2025				4.A FE	25,344	101.1950	25,299	25,000	25,338	0	(6)	0	0	7.500	6.759	MS	552	0	12/20/2023	09/15/2025
822582-CH-3	SHELL INTERNATIONAL FIN		C		1.D FE	247,098	75.2110	172,985	230,000	245,821	0	(399)	0	0	3.250	2.896	AO	1,765	7,475	09/10/2020	04/06/2050
82436#-AA-6	SHERWIN WILLIAMS 4.319 2037				2.B	247,408	90.5510	221,812	244,958	246,611	0	(127)	0	0	4.373	4.359	MON	476	10,712	03/29/2017	03/15/2037
82873M-AA-1	SIMMONS FOODS INC 4.625 2029				4.C FE	42,875	86.6180	43,309	50,000	42,909	0	34	0	0	4.625	8.193	MS	771	0	12/20/2023	03/01/2029
828807-DG-9	SIMON PPTY GROUP 2.000 2024				1.G FE	249,753	97.7760	244,440	250,000	249,964	0	51	0	0	2.000	2.031	MS	1,500	5,000	09/04/2019	09/13/2024
828807-CS-4	SIMON PPTY GROUP 3.375 2024				1.G FE	310,809	98.5040	315,213	320,000	314,420	0	3,610	0	0	3.375	5.862	AO	2,700	5,400	07/12/2023	10/01/2024
828807-DC-8	SIMON PPTY GROUP 3.375 2027				1.G FE	426,637	95.9060	441,168	460,000	429,120	0	2,484	0	0	3.375	5.612	JD	690	7,763	09/25/2023	06/15/2027
828807-CT-2	SIMON PPTY GROUP 4.250 2044				1.G FE	1,866,783	83.9890	1,595,791	1,900,000	1,872,468	0	801	0	0	4.250	4.405	AO	20,188	80,750	03/28/2017	10/01/2044
82967N-BJ-6	SIRIUS XM RADIO INC 4.000 2028				3.C FE	22,915	92.5480	23,137	25,000	22,927	0	12	0	0	4.000	6.213	JJ	461	0	12/20/2023	07/15/2028
83001A-AD-4	SIX FLAGS ENTMT CORP 7.250 2031				4.C FE	24,960	100.3730	25,093	25,000	24,960	0	0	0	0	7.250	7.411	MN	232	0	12/20/2023	05/15/2031
78448T-AG-7	SMBC AVIATION CAPITAL FINANCE DAC		C	1,2	2.A FE	428,938	90.8240	390,543	430,000	429,397	0	208	0	0	1.900	1.961	AO	1,725	8,170	10/07/2021	10/15/2026
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC 8.87				3.C FE	52,600	105.2270	52,614	50,000	52,596	0	(4)	0	0	8.875	8.134	MN	505	0	12/29/2023	11/15/2031
83416M-A*-6	SOLAR SENIOR CAPITAL LTD				2.B FE	430,000	96.3650	414,369	430,000	430,000	0	0	0	0	3.900	3.938	MS	4,239	16,770	03/31/2020	03/31/2025
835495-AP-7	SONOCO PRODUCTS CO 2.850% 2032			1,2	2.B FE	299,454	85.2030	255,609	300,000	299,549	0	49	0	0	2.850	2.892	FA	3,563	8,550	01/11/2022	02/01/2032
845011-AB-1	SOUTHWEST GAS CORP				2.A FE	400,796	79.0820	316,328	400,000	400,686	0	(15)	0	0	4.150	4.182	JD	1,383	16,600	05/28/2019	06/01/2049
845011-AF-2	SOUTHWEST GAS CORP 5.800% 2027			1,2	2.A FE	195,427	102.9680	200,788	195,000	195,344	0	(77)	0	0	5.800	5.832	JD	943	11,310	12/01/2022	12/01/2027
78473H-AA-4	SPGN 2022-TFLM A 144A 1.60% 2039	CF			1.A FE	435,000	97.0920	422,350	435,000	435,000	0	0	0	0	6.912	7.135	MON	1,336	28,829	02/09/2022	02/15/2039
85205T-AN-0	SPIRIT AEROSYSTEMS INC 9.375 2029				3.C FE	27,244	109.5520	27,388	25,000	27,235	0	(9)	0	0	9.375	7.617	MN	202	0	12/20/2023	11/30/2029
84861T-AH-1	SPIRIT REALTY				2.B FE	129,173	88.8880	115,554	130,000	129,491	0	114	0	0	2.100	2.210	MS	804	2,730	03/01/2021	03/15/2028
80286J-AA-3	SREV 19A A 2032			4	1.A FE	242,656	97.1150	242,788	250,000	243,781	0	676	0	0	2.510	2.893	MON	87	6,275	04/26/2022	01/26/2032
85253#-AH-4	STAG INDUSTRIAL INC				2.B FE	750,000	94.5370	709,028	750,000	750,000	0	0	0	0	4.270	4.316	JD	1,601	32,025	06/13/2018	06/13/2028
854502-AJ-0	STANLEY BLACK & DECKER				2.A FE	805,496	91.7920	734,336	800,000	805,015	0	(103)	0	0	4.850	4.864	MN	4,958	38,800	11/09/2018	11/15/2048
85571B-AU-9	STARWOOD PPTY TR INC 3.625 2026				3.C FE	23,516	94.8160	23,704	25,000	23,532	0	17	0	0	3.625	6.253	JJ	418	0	12/20/2023	07/15/2026
85571B-AW-5	STARWOOD PPTY TR INC 3.750 2024				3.C FE	24,502	98.2050	24,551	25,000	24,517	0	15	0	0	3.750	5.856	JD	471	0	12/20/2023	12/31/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857477-BQ-5	STATE STREET CORP 1.684% 2027			2,5	1.F FE	100,000	91.7630	91,763	100,000	100,000	0	0	0	0	1.684	1.691	MN	201	1,684	11/15/2021	11/18/2027
857477-CG-6	STATE STREET CORP 6.123 2034			2,5	1.F FE	300,649	106.2030	318,609	300,000	300,643	0	(5)	0	0	6.123	6.189	MN	2,041	0	11/16/2023	11/21/2034
857691-AG-4	STATION CASINOS LLC 4.500 2028				4.C FE	23,501	94.3580	23,590	25,000	23,510	0	10	0	0	4.500	6.253	FA	425	0	12/20/2023	02/15/2028
86562M-CE-8	SUMITOMO MITSUI FINANCIAL GROUP		C		1.G FE	480,000	80.7940	387,811	480,000	480,000	0	0	0	0	1.710	1.717	JJ	3,853	8,208	01/04/2021	01/12/2031
86745G-AF-0	SUNNOVA ENERGY CORP 5.875 2026				4.B FE	20,250	85.2140	21,304	25,000	20,294	0	45	0	0	5.875	15.179	MS	490	0	12/20/2023	09/01/2026
87164D-SE-1	SYNOVUS BANK				2.C FE	340,000	81.7560	277,970	340,000	340,000	0	0	0	0	4.000	4.040	AO	2,342	13,600	10/22/2020	10/29/2030
87264A-AZ-8	T-MOBILE USA				2.B FE	109,533	88.4480	97,293	110,000	109,554	0	9	0	0	4.500	4.578	AO	1,045	4,950	07/01/2021	04/15/2050
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP 6.000				3.C FE	23,250	93.1020	23,276	25,000	23,255	0	6	0	0	6.000	7.424	JD	754	0	12/20/2023	12/31/2030
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP 7.500				3.C FE	25,292	100.6040	25,151	25,000	25,287	0	(5)	0	0	7.500	6.909	AO	469	0	12/20/2023	10/01/2025
87612E-BJ-4	TARGET CORP				1.F FE	184,654	89.2800	165,168	185,000	184,780	0	33	0	0	2.350	2.385	FA	1,642	4,348	01/21/2020	02/15/2030
87612E-BD-7	TARGET CORP SR NT 3.500 2024				1.F FE	225,759	99.1580	228,063	230,000	227,947	0	2,188	0	0	3.500	5.404	JJ	4,025	4,025	06/14/2023	07/01/2024
87240N-BA-3	TCW 2017-1A CRR 3.53886 2034				1.F FE	1,425,000	98.6860	1,480,290	1,500,000	1,430,958	0	3,782	0	0	7.888	8.822	JAJO	20,378	111,274	06/02/2022	10/29/2034
878742-BG-9	TECK RESOURES LTD		C		2.C FE	278,365	92.8800	232,200	250,000	270,327	0	(2,823)	0	0	3.900	2.559	JJ	4,496	9,750	02/01/2021	07/15/2030
87901J-AJ-4	TEGNA INC 4.625 2028				3.A FE	23,063	93.5320	23,383	25,000	23,075	0	12	0	0	4.625	6.873	MS	340	0	12/20/2023	03/15/2028
88033G-DM-9	TENET HEALTHCARE CORP 4.250 2029				3.C FE	46,134	93.2080	46,604	50,000	46,152	0	18	0	0	4.250	6.020	JD	177	0	12/20/2023	06/01/2029
88033G-CZ-1	TENET HEALTHCARE CORP 4.875 2026				3.C FE	24,692	98.9430	24,736	25,000	24,696	0	4	0	0	4.875	5.602	JJ	609	0	12/20/2023	01/01/2026
88033G-DB-3	TENET HEALTHCARE CORP 5.125 2027				3.C FE	24,420	97.8270	24,457	25,000	24,424	0	4	0	0	5.125	5.888	MN	214	0	12/20/2023	11/01/2027
882508-BK-9	TEXAS INSTRUMENTS INC 1.125% 2026			1,2	1.E FE	250,444	91.9780	229,945	250,000	250,243	0	(88)	0	0	1.125	1.091	MS	828	2,813	09/16/2021	09/15/2026
87823*-AB-8	TIAA ON BEHALF OF REA 3.35% 2032				1.F	1,280,000	88.8440	1,137,202	1,280,000	1,280,000	0	0	0	0	3.350	3.378	JD	2,501	42,880	06/10/2022	06/10/2032
891490-AT-1	TOSCO CORP				1.F FE	459,722	117.7850	441,694	375,000	409,591	0	(4,505)	0	0	8.125	6.386	FA	11,510	30,469	07/24/2008	02/15/2030
89179Y-AR-4	TOWD POINT 2021-1 A1 VAR 2061			4	1.A	231,199	92.0760	209,419	227,441	231,070	0	(61)	0	0	2.250	2.210	MON	85	5,117	11/10/2021	11/25/2061
893647-BE-6	TRANSDIGM INC 6.250 2026				4.A FE	49,948	99.9280	49,964	50,000	49,948	0	1	0	0	6.250	6.400	MS	920	0	12/20/2023	03/15/2026
893647-BT-3	TRANSDIGM INC 7.125 2031				4.A FE	25,960	104.9160	26,229	25,000	25,957	0	(3)	0	0	7.125	6.604	JD	163	0	12/20/2023	12/01/2031
896288-AA-5	TRINET GROUP INC 3.500 2029				3.B FE	22,371	89.5740	22,394	25,000	22,384	0	13	0	0	3.500	5.964	MS	292	0	12/20/2023	03/01/2029
896288-AC-1	TRINET GROUP INC 7.125 2031				3.B FE	25,783	102.4870	25,622	25,000	25,781	0	(2)	0	0	7.125	6.706	FA	668	0	12/20/2023	08/15/2031
07330M-AA-5	TRUIST BANK 3.800 2026				1.F FE	971,479	95.8730	929,968	970,000	969,709	0	75	0	0	3.800	3.850	AO	6,246	36,860	11/09/2018	10/30/2026
89788M-AA-0	TRUIST FINL CORP 1.200 2025				1.G FE	385,192	93.9000	399,075	425,000	395,336	0	10,144	0	0	1.200	5.931	FA	2,068	2,550	06/02/2023	08/05/2025
898813-AV-2	TUCSON ELECTRIC POWER CO 5.500% 20			1,2	1.G FE	984,707	102.2550	1,007,212	985,000	984,711	0	3	0	0	5.500	5.578	AO	11,437	35,966	02/13/2023	04/15/2053
902613-AM-0	UBS GROUP AG 4.488 2026		C	2	1.G FE	200,000	98.5490	197,098	200,000	200,000	0	0	0	0	4.488	4.538	MN	1,222	8,976	05/03/2022	05/12/2026
906548-CS-9	UNION ELECTRIC CO				1.F FE	238,853	63.8410	153,218	240,000	238,936	0	26	0	0	2.625	2.665	MS	1,855	6,300	10/01/2020	03/15/2051
906548-CW-0	UNION ELECTRIC CO 5.450% 2053			1,2	1.F FE	511,940	103.2930	516,465	500,000	511,841	0	(99)	0	0	5.450	5.360	MS	8,024	13,776	06/01/2023	03/15/2053
907818-FX-1	UNION PACIFIC CORP 2.800 2032				1.G FE	109,552	88.7660	97,643	110,000	109,628	0	40	0	0	2.800	2.867	FA	1,172	3,080	02/09/2022	02/14/2032
907818-FQ-6	UNION PACIFIC CORP 2.891 2036			1,2	1.G FE	350,000	84.4680	295,638	350,000	350,000	0	0	0	0	2.891	2.912	AO	2,389	10,119	10/05/2021	04/06/2036
907818-DJ-4	UNION PACIFIC CORP 4.750 2041				1.G FE	1,209,120	92.2580	1,107,096	1,200,000	1,207,088	0	(252)	0	0	4.750	4.756	MS	16,783	57,000	03/11/2014	09/15/2041
90985F-AH-9	UNITEC COMMUNITY BANKS INC				2.A FE	100,000	97.5960	97,596	100,000	100,000	0	0	0	0	5.000	5.063	JD	222	5,000	06/12/2020	06/15/2030
911312-AR-7	UNITED PARCEL SERVICE				1.F FE	1,145,419	85.1350	1,021,620	1,200,000	1,157,236	0	1,492	0	0	3.625	3.937	AO	10,513	43,500	07/19/2017	10/01/2042
911365-BP-8	UNITED RENTALS NORTH AMER INC 3.75				3.B FE	44,062	88.5920	44,296	50,000	44,080	0	18	0	0	3.750	5.678	JJ	865	0	12/20/2023	01/15/2032
913229-AC-4	UNITED WHSL MTG LLC 5.750 2027				3.C FE	24,313	98.1130	24,528	25,000	24,318	0	5	0	0	5.750	6.757	JD	64	0	12/20/2023	06/15/2027
91327T-AA-9	UNITI GROUP LP 10.500 2028				4.B FE	50,477	101.4660	50,733	50,000	50,476	0	(1)	0	0	10.500	10.473	MS	1,546	0	12/29/2023	02/15/2028
914455-UG-3	UNIVERSITY OF MICH 2.562 2050				1.A FE	330,000	68.0770	224,654	330,000	330,000	0	0	0	0	2.562	2.578	AO	2,114	8,455	06/10/2020	04/01/2050
914639-KY-4	UNIVERSITY OF NEBR 3.037 2049				1.C FE	335,000	76.8720	257,521	335,000	335,000	0	0	0	0	3.037	3.060	AO	2,543	10,174	10/11/2019	10/01/2049
915271-AC-4	UNIVEST FINANCIAL CORP				2.B FE	110,000	91.1040	100,214	110,000	110,000	0	0	0	0	5.000	5.063	FA	2,078	5,500	08/01/2020	08/15/2030
914906-AV-4	UNIVISION COMMUNICATIONS INC 4.500				4.A FE	44,520	89.3380	44,669	50,000	44,546	0	26	0	0	4.500	7.106	MN	375	0	12/20/2023	05/01/2029
914906-AY-8	UNIVISION COMMUNICATIONS INC 8.000				4.A FE	25,480	103.2350	25,809	25,000	25,477	0	(3)	0	0	8.000	7.644	FA	800	0	12/20/2023	08/15/2028
91529Y-AP-1	UNUM GROUP				2.C FE	239,499	79.0730	201,636	255,000	240,541	0	272	0	0	4.500	4.948	JD	510	11,475	11/18/2019	12/15/2049

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
91159H-JH-4	US BANCORP VAR 2026				1.G FE	501,620	100.7200	503,600	500,000	501,432	0	(188)	0	0	5.727	5.694	AO	5,568	14,318	08/09/2023	10/21/2026
912920-AK-1	US WEST COMMUNICATIONS INC 7.250 2				4.B FE	24,383	98.0970	24,524	25,000	24,393	0	10	0	0	7.250	9.007	MS	534	0	12/20/2023	09/15/2025
91740P-AC-2	USA COMPRESSION PARTNERS LP 6.875				4.C FE	24,855	99.6870	24,922	25,000	24,857	0	2	0	0	6.875	7.283	AO	430	0	12/20/2023	04/01/2026
92328M-AA-1	VENTURE GLOBAL CALCASIEU 3.875 202				3.B FE	22,354	90.8440	22,711	25,000	22,366	0	12	0	0	3.875	6.211	FA	366	0	12/20/2023	08/15/2029
92328M-AB-9	VENTURE GLOBAL CALCASIEU 4.125 203				3.B FE	21,780	88.2280	22,057	25,000	21,790	0	10	0	0	4.125	6.368	FA	390	0	12/20/2023	08/15/2031
92328M-AE-3	VENTURE GLOBAL CALCASIEU 6.250 203				3.B FE	24,808	99.5900	24,898	25,000	24,808	0	1	0	0	6.250	6.508	JJ	720	0	12/20/2023	01/15/2030
92332Y-AA-9	VENTURE GLOBAL LNG INC 8.125 2028				3.B FE	50,062	101.0800	50,540	50,000	50,061	0	0	0	0	8.125	8.255	JD	339	0	12/20/2023	06/01/2028
92332Y-AB-7	VENTURE GLOBAL LNG INC 8.375 2031				3.B FE	49,569	100.0980	50,049	50,000	49,570	0	1	0	0	8.375	8.716	JD	349	0	12/20/2023	06/01/2031
92332Y-AC-5	VENTURE GLOBAL LNG INC 9.500 2029				3.B FE	52,333	105.8790	52,940	50,000	52,327	0	(6)	0	0	9.500	8.533	FA	884	0	12/29/2023	02/01/2029
92343V-FX-7	VERIZON COMM 1.680 2030				2.A FE	521,974	82.4240	468,168	568,000	533,212	0	4,585	0	0	1.680	2.684	AO	1,617	9,542	07/01/2021	10/30/2030
92343V-EN-0	VERIZON COMM 3.376 2025				2.A FE	349,105	98.1850	353,466	360,000	352,068	0	2,963	0	0	3.376	5.498	FA	4,591	4,980	09/07/2023	02/15/2025
48259*-AA-5	VEYRON NE BEVERAGE 3.120 2035				2.B PL	974,806	76.7860	748,511	974,806	974,806	0	0	0	0	3.120	3.165	MON	1,352	30,414	12/28/2020	12/31/2035
92556V-AF-3	VIATRIS INC SR GLBL NT 4.000 2050				2.C FE	40,000	70.4590	28,184	40,000	40,000	0	0	0	0	4.000	4.040	JD	40	1,600	11/01/2021	06/22/2050
516806-AG-1	VITAL ENERGY INC 0.125 2028				4.B FE	25,523	102.8310	25,708	25,000	25,519	0	(3)	0	0	10.125	9.719	JJ	1,167	0	12/20/2023	01/15/2028
516806-AH-9	VITAL ENERGY INC 7.750 2029				4.B FE	23,187	95.7170	23,929	25,000	23,195	0	8	0	0	7.750	9.667	JJ	813	0	12/20/2023	07/31/2029
516806-AJ-5	VITAL ENERGY INC 9.750 2030				4.B FE	51,376	103.7420	51,871	50,000	51,375	0	(2)	0	0	9.750	9.411	AO	1,029	0	12/29/2023	10/15/2030
92857W-BZ-2	VODAFONE GROUP PLC 5.750% 2063		C	1,2	2.B FE	733,814	101.5950	751,803	740,000	733,850	0	37	0	0	5.750	5.888	FA	16,665	21,275	02/07/2023	02/10/2063
928668-BF-8	VOLKSWAGEN GROUP				2.A FE	199,852	92.2080	184,416	200,000	199,900	0	14	0	0	3.750	3.794	MN	1,000	7,500	05/06/2020	05/13/2030
254687-FV-3	WALT DISNEY CO 1.750 2026			1	1.G FE	474,264	94.6610	473,305	500,000	477,461	0	4,323	0	0	1.750	4.164	JJ	4,083	3,588	09/07/2023	01/13/2026
254687-DD-5	WALT DISNEY CO 3.700 2025				1.G FE	282,565	98.2390	284,893	290,000	284,104	0	1,539	0	0	3.700	4.960	AO	2,265	5,365	07/26/2023	10/15/2025
254687-FS-0	WALT DISNEY CO 4.700 2050				1.G FE	258,222	97.1810	252,671	260,000	258,333	0	32	0	0	4.700	4.799	MS	3,327	12,220	03/19/2020	03/23/2050
254687-FZ-4	WALT DISNEY COMPANY				1.G FE	154,789	80.4510	124,699	155,000	154,804	0	4	0	0	3.600	3.640	JJ	2,341	5,580	05/11/2020	01/31/2051
55903V-BB-8	WARNERMEDIA HOLDINGS 4.054 2029			1,2	2.C FE	102,058	94.9290	104,422	110,000	102,837	0	779	0	0	4.054	5.585	MS	1,313	2,230	05/01/2023	03/15/2029
55903V-BE-2	WARNERMEDIA HOLDINGS 5.141 2052			1,2	2.C FE	190,733	85.8940	206,146	240,000	191,116	0	383	0	0	5.141	6.883	MS	3,633	6,169	05/01/2023	03/15/2052
94106B-AD-3	WASTE CONNECTIONS INC 2.950 2052		C		2.A FE	221,627	70.5300	158,693	225,000	221,788	0	72	0	0	2.950	3.049	JJ	3,061	6,638	09/20/2021	01/15/2052
92939U-AE-6	WEC ENERGY GROUP INC				2.A FE	479,563	81.6460	391,901	480,000	479,696	0	42	0	0	1.800	1.818	AO	1,824	8,640	10/05/2020	10/15/2030
95000F-AT-3	WELLS FARGO 2016-C35 A4 2.931 2048	CF			1.A	727,407	93.5910	706,612	755,000	728,038	0	686	0	0	2.931	3.193	MON	984	22,129	12/19/2022	07/15/2048
95003Q-AS-8	WELLS FARGO 2021-C61 A4 2.658 2054	CF			1.A	463,472	84.3220	379,449	450,000	454,062	0	(4,587)	0	0	2.658	1.627	MON	532	11,961	12/06/2021	11/15/2024
94974B-FP-0	WELLS FARGO 5.375 2043				2.B FE	1,157,923	97.5220	1,023,981	1,050,000	1,138,626	0	(2,668)	0	0	5.375	4.773	MN	9,249	56,438	05/26/2016	11/02/2043
95000U-2F-9	WELLS FARGO VAR 2027				1.E FE	325,795	95.6370	334,730	350,000	326,672	0	877	0	0	3.196	5.403	JD	435	5,593	12/01/2023	06/17/2027
95000U-2Q-5	WELLS FARGO VAR 2041				2.A FE	495,000	75.7190	374,809	495,000	495,000	0	0	0	0	3.068	3.092	AO	2,573	15,187	04/23/2020	04/30/2041
95081Q-AP-9	WESCO DISTR INC 7.250 2028				3.B FE	25,713	102.8530	25,713	25,000	25,709	0	(4)	0	0	7.250	6.612	JD	81	0	12/20/2023	06/15/2028
96467F-AL-4	WHITEBOX CLO I LTD 08/27/21 VAR 07				1.C FE	1,000,000	99.6920	996,916	1,000,000	1,000,000	0	0	0	0	7.288	7.493	JAJO	13,872	67,984	08/27/2021	07/24/2032
96467F-AN-0	WHITEBOX CLO I LTD 08/27/21 VAR 07				1.F FE	1,500,000	99.8530	1,497,798	1,500,000	1,500,000	0	0	0	0	7.638	7.863	JAJO	21,799	107,300	08/27/2021	07/24/2032
96950G-AE-2	WILLIAMS SCOTSMAN INTL INC 4.625 2				4.B FE	23,619	94.5510	23,638	25,000	23,627	0	8	0	0	4.625	6.093	FA	437	0	12/20/2023	08/15/2028
97650W-AG-3	WINTRUST FINANCIAL CORP				2.B FE	265,000	90.9730	241,078	265,000	265,000	0	0	0	0	4.850	4.909	JD	893	12,853	06/03/2019	06/06/2029
976826-BE-6	WISCONSIN POWER & LIGHT				2.A FE	1,453,593	110.2210	1,377,763	1,250,000	1,390,852	0	(7,160)	0	0	6.375	5.304	FA	30,104	79,688	02/13/2014	08/15/2037
976843-BJ-0	WISCONSIN PUBLIC SERVIC				1.F FE	828,664	92.8760	654,776	705,000	805,114	0	(3,120)	0	0	4.752	3.798	MN	5,584	33,502	04/29/2015	11/01/2044
98163N-AC-0	WOLS 2022-A A3 2025			4	1.A FE	83,372	99.3800	82,867	83,384	83,379	0	4	0	0	3.210	3.263	MON	97	2,720	04/05/2022	02/18/2025
92940P-AF-1	WRKCO INC				2.B FE	224,930	95.6110	215,125	225,000	224,951	0	5	0	0	4.200	4.247	JD	788	9,450	05/16/2019	06/01/2032
98459L-AC-7	YALE UNIVERSITY				1.A FE	470,000	65.7180	308,875	470,000	470,000	0	0	0	0	2.402	2.416	AO	2,383	11,289	06/02/2020	04/15/2050
988498-AR-2	YUM BRANDS INC 5.375 2032				3.C FE	24,380	98.3580	24,590	25,000	24,382	0	2	0	0	5.375	5.838	AO	336	0	12/20/2023	04/01/2032
98919V-AA-3	ZAYO GROUP HLDGS INC 4.000 2027				4.C FE	38,494	80.2790	40,140	50,000	38,584	0	90	0	0	4.000	13.443	MS	667	0	12/20/2023	03/01/2027
98980B-AA-1	ZIPRECRUITER INC 5.000 2030				3.C FE	43,660	87.4210	43,711	50,000	43,685	0	26	0	0	5.000	7.797	JJ	1,153	0	12/20/2023	01/15/2030
98978V-AU-7	ZOETIS INC 5.400 2025			1,2	2.B FE	299,781	100.8650	302,595	300,000	299,860	0	69	0	0	5.400	5.500	MN	2,115	16,110	11/08/2022	11/14/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07317Q-AJ-4	BAYTEX ENERGY CORP 8.500 2030		C		3.C FE	51,304	103.5770	51,789	50,000	51,301	0	(3)	0	0	8.500	8.128	AO	720	0	12/29/2023	04/30/2030
68245X-AJ-8	BC UNLIMITED LIAB 4.375 2028		C		4.B FE	23,906	95.5990	23,900	25,000	23,913	0	7	0	0	4.375	5.670	MN	140	0	12/20/2023	01/15/2028
097751-BT-7	BOMBARDIER INC 7.875 2027		C		4.B FE	50,164	100.1120	50,056	50,000	50,162	0	(1)	0	0	7.875	7.912	AO	831	0	12/20/2023	04/15/2027
11283Y-AB-6	BROOKFIELD RESIDENTIAL PPTYS 6.250		C		4.A FE	24,294	97.0180	24,255	25,000	24,299	0	5	0	0	6.250	7.250	MS	460	0	12/20/2023	09/15/2027
124765-F#-0	CAE INC 4.570 2031		C		2.C FE	150,000	96.7670	145,151	150,000	150,000	0	0	0	0	4.570	4.622	MS	2,057	6,855	03/13/2019	03/31/2031
136375-BD-3	CANADIAN NATIONAL RAIL 6.900 2028		C		1.F FE	278,460	109.9790	274,948	250,000	259,297	0	(1,736)	0	0	6.900	6.042	JJ	7,954	17,250	02/02/2007	07/15/2028
136375-BG-6	CANADIAN NATIONAL RAIL 7.375 2031		C		1.F FE	1,009,673	114.2360	856,770	750,000	887,245	0	(14,379)	0	0	7.375	4.610	AO	11,677	55,313	07/24/2013	10/15/2031
13648T-AC-1	CANADIAN PACIFIC RAIL 2.875 2029		C	1,2	2.B FE	271,926	90.1430	270,429	300,000	274,517	0	2,591	0	0	2.875	4.590	MN	1,102	4,935	04/21/2023	11/15/2029
296006-AA-7	ERO COPPER CORP 6.500 2030		C		4.B FE	44,490	88.4140	44,207	50,000	44,511	0	21	0	0	6.500	9.058	FA	1,228	0	12/20/2023	02/15/2030
36485M-AK-5	GARDA WORLD SEC CORP 4.625 2027		C		4.B FE	23,870	96.4810	24,120	25,000	23,880	0	10	0	0	4.625	6.322	FA	437	0	12/20/2023	02/15/2027
36485M-AM-1	GARDA WORLD SEC CORP 7.750 2028		C		4.B FE	25,724	103.5620	25,891	25,000	25,720	0	(5)	0	0	7.750	7.056	FA	732	0	12/20/2023	02/15/2028
575385-AE-9	MASONITE INTL CORP 3.500 2030		C		3.B FE	21,313	86.8020	21,701	25,000	21,328	0	15	0	0	3.500	6.545	FA	331	0	12/20/2023	02/15/2030
66977W-AP-4	NOVA CHEMICALS CORP 5.000 2025		C		3.C FE	49,047	97.6430	48,822	50,000	49,067	0	20	0	0	5.000	6.587	MN	417	0	12/20/2023	05/01/2025
67077M-BA-5	NUTRIEN LTD 4.900% 2028		C	1,2	2.B FE	249,888	100.9880	252,470	250,000	249,903	0	15	0	0	4.900	4.971	MS	3,199	6,125	03/23/2023	03/27/2028
67077M-BB-3	NUTRIEN LTD 5.800% 2053		C	1,2	2.B FE	299,296	107.1230	321,369	300,000	299,303	0	7	0	0	5.800	5.901	MS	4,543	8,700	03/23/2023	03/27/2053
68306M-AA-7	ONTARIO GAMING GTA LTD 8.000 2030		C		4.B FE	25,851	103.1970	25,799	25,000	25,848	0	(3)	0	0	8.000	7.476	FA	833	0	12/20/2023	08/01/2030
683715-AC-0	OPEN TEXT CORP 3.875 2028		C		3.C FE	23,038	92.9830	23,246	25,000	23,051	0	13	0	0	3.875	6.130	FA	366	0	12/20/2023	02/15/2028
71644E-AJ-1	PETRO-CANADA		C		2.A FE	1,523,566	109.5630	1,259,975	1,150,000	1,423,858	0	(13,280)	0	0	6.800	4.580	MN	9,992	78,200	12/14/2016	05/15/2038
92660F-AN-4	VIDEOTRON LTD 3.625 2029		C		3.B FE	22,719	90.8540	22,714	25,000	22,730	0	11	0	0	3.625	5.656	JD	40	0	12/20/2023	06/15/2029
G4588#-BS-9	INTERMEDIATE CAPITAL GROUP PLC		C		2.B	650,000	96.2790	625,812	650,000	650,000	0	0	0	0	5.350	5.422	MS	9,177	34,775	03/26/2019	03/26/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						228,493,585	XXX	211,077,102	224,901,952	227,047,809	0	(71,618)	0	0	XXX	XXX	XXX	2,277,102	8,479,598	XXX	XXX
008414-AA-2	AGATE BAY 2013-1 A1 VAR 2043			5	1.A	88,585	90.2130	78,713	87,252	88,466	0	(5)	0	0	3.500	3.327	MON	254	3,054	06/12/2019	07/25/2043
00842C-AC-9	AGATE BAY 2015-7 A3 3.500 2045			4	1.A	163,685	89.3090	167,069	187,069	164,300	0	612	0	0	3.500	4.455	MON	546	6,547	12/29/2022	10/25/2045
16159P-AG-4	CHASE 2023-1 A4 VAR 2054			4	1.A FE	192,096	100.2870	195,352	194,793	192,141	0	46	0	0	6.000	6.368	MON	974	2,922	09/14/2023	06/25/2054
33852D-AB-7	FLAGSTAR 2021-1 A2 VAR 2051			4	1.A	331,574	82.2420	334,652	406,911	333,035	0	1,461	0	0	2.500	3.600	MON	848	9,325	02/01/2023	02/27/2051
36260R-AB-5	GOLD SACH 2020-PJ6 A2 VAR 2051			4	1.A	475,651	82.2420	471,307	573,074	477,227	0	1,576	0	0	2.500	3.499	MON	1,194	10,745	03/28/2023	05/25/2051
46641Y-AJ-2	JP MORGAN 2014-2 2A2 VAR 2029			4	1.A FE	328,821	96.7140	333,547	344,880	329,646	0	824	0	0	3.500	4.499	MON	1,006	4,019	08/29/2023	06/25/2029
46652V-AG-0	JP MORGAN 2021-4 A4 VAR 2051			4	1.A	478,338	88.0130	475,706	540,495	479,739	0	1,367	0	0	2.500	3.151	MON	1,126	13,512	12/22/2022	08/25/2051
46656Q-BL-5	JP MORGAN 2023-4 2A2 5.500 2053			4	1.A FE	454,752	98.9850	456,991	461,677	454,796	0	44	0	0	5.500	5.749	MON	423	12,696	07/01/2023	11/25/2053
46657C-AG-7	JP MORGAN 2023-8 A5 6.000 2054			4	1.A FE	460,268	102.3220	486,030	475,000	460,496	0	227	0	0	6.000	6.625	MON	2,375	7,125	09/21/2023	02/25/2054
46655K-CC-8	JPM 2022-6 A14 VAR 2052			4	1.A FE	405,000	81.2280	406,140	500,000	404,810	0	(190)	0	0	3.000	6.038	MON	1,250	0	12/19/2023	11/25/2052
465986-AK-3	JPMMT 2023-10 A6 6.000 2054			4	1.A FE	331,725	99.9220	336,140	336,403	331,757	0	32	0	0	6.000	6.369	MON	1,682	7,939	11/17/2023	05/26/2054
81748W-AA-4	SEQUOIA 2021-4 A1 VAR 2051	CF		4	1.A	445,472	82.3660	360,496	437,676	445,125	0	(136)	0	0	2.500	2.306	MON	912	10,942	05/06/2021	06/25/2051
82281E-BR-7	SHELLPOINT 2016-1 2A3 3.000 2031				1.A	302,964	92.3880	290,899	314,867	303,806	0	932	0	0	3.000	4.241	MON	367	6,589	06/01/2023	10/25/2031
91824N-AE-2	UWM MTG TR 05/01/21 2.500 06/25/51			4	1.A	330,937	65.5620	219,633	335,000	331,231	0	130	0	0	2.500	2.633	MON	465	8,375	06/04/2021	08/25/2051
95002V-AA-7	WELLS FARGO 2020-4 A1 VAR 2050			4	1.A FE	822,980	85.7500	827,200	964,665	824,253	0	1,273	0	0	3.000	3.948	MON	2,412	12,058	07/27/2023	07/25/2050
949930-AD-3	WELLS FARGO 2022-2 A4 2.500 2051			4	1.A	162,869	86.6210	160,374	185,144	163,426	0	479	0	0	2.500	3.175	MON	77	4,629	11/01/2022	12/15/2051
95002T-AA-2	WELLS FARGO 2020-3 A1 VAR 2050				1.A	218,278	85.8800	181,502	211,343	217,889	0	(125)	0	0	3.000	2.623	MON	528	6,340	07/15/2020	06/25/2050
33851M-AA-0	FLAGSTAR 2021-9 A1 VAR 2041			4	1.A	698,438	86.2560	646,010	748,945	699,316	0	1,221	0	0	2.500	3.847	MON	1,560	18,724	01/12/2023	09/25/2041
61772L-AJ-0	MORGAN STANLEY 2021-2 A3 VAR 2051	CF		4	1.A	452,664	82.3660	367,785	446,525	452,215	0	(168)	0	0	2.500	2.422	MON	930	11,163	05/21/2021	05/25/2051
81747K-AA-1	SEQUOIA 2021-1 A1 2.500 2051	CF			1.A	577,757	82.6520	458,129	554,287	577,045	0	(1,037)	0	0	2.500	1.996	MON	962	13,857	02/12/2021	03/25/2051
78413M-AC-2	SFAVE 155AVE A2A	CF			1.A	542,263	75.0500	390,260	520,000	539,782	0	(620)	0	0	3.888	3.329	MON	1,685	19,027	06/21/2019	01/05/2043
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						8,265,117	XXX	7,643,935	8,826,006	8,270,501	0	7,943	0	0	XXX	XXX	XXX	21,576	189,588	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
04248N-AA-1	ARMYHW 2005 1A 5.524 2050			1	1.D FE	614,036	101.8600	595,853	584,975	613,589	0	(448)	0	0	5.524	5.249	JD	1,436	32,314	02/08/2023	06/15/2050
06540A-AD-3	BANK 2019-BN20 A3 3.011 2062	CF			1.A	679,628	86.9980	622,036	715,000	679,497	0	279	0	0	3.011	3.737	MON	1,794	21,529	12/19/2022	09/15/2061
07336L-AH-6	BAYVIEW 2021-INV2 A8 VAR 2051	CF		4	1.A	510,392	65.1170	325,585	500,000	509,343	0	(248)	0	0	2.500	2.271	MON	458	12,500	07/26/2021	06/30/2051
05538U-AA-1	BB-UBS 2012-SHOW A 3.430 2036	CF			1.A	1,182,194	91.9430	1,119,866	1,218,000	1,185,854	0	2,417	0	0	3.430	4.086	MON	2,437	41,157	01/13/2023	11/05/2036
17328H-BD-2	CITIGROUP 2019-GC43 A43 3.038 2052	CF			1.A	489,233	87.8960	417,506	475,000	488,340	0	(228)	0	0	2.538	2.216	MON	1,005	14,431	11/01/2019	11/10/2052
12592K-BC-7	COMMERCE 2014-UBS 5 MORT TRUST	CF			1.A	1,259,356	98.0870	1,177,044	1,200,000	1,254,060	0	(1,651)	0	0	3.838	3.263	MON	1,778	46,056	12/14/2022	09/10/2047
23346G-AA-7	DTP 2023-STE2 A 6.038 2041			4	1.A FE	197,000	98.7630	197,526	200,000	196,994	0	(6)	0	0	6.038	6.512	MON	101	0	12/14/2023	01/18/2041
46643K-AA-9	JP MORGAN 2014-5 A1 VAR 2029	CF		5	1.A	105,657	95.7440	100,190	104,644	104,169	0	68	0	0	2.888	3.111	MON	252	2,894	06/20/2019	10/01/2029
61766E-BE-4	MORGAN STANLEY 2016 A4 3.325 2049			4	1.D FM	234,326	95.0770	237,693	250,000	234,490	0	164	0	0	3.325	3.766	MON	693	3,464	07/20/2023	05/17/2049
55389T-AA-9	MVW 2021-1W A 1.140 2041			4	1.A FE	121,963	91.9410	112,164	121,996	121,936	0	(14)	0	0	1.140	1.154	MON	43	1,391	05/10/2021	01/20/2041
677071-AU-6	OHANA 2007A I 6.000% 2051			1	1.D FE	702,395	107.0360	684,007	639,041	701,523	0	(873)	0	0	6.000	5.393	AO	9,586	38,342	02/08/2023	10/01/2051
693982-AA-8	PGA 23RSRT A 7.524% 2033			4	1.A FE	299,249	100.5940	301,782	300,000	299,227	0	(22)	0	0	8.112	8.589	MON	1,082	15,681	04/11/2023	05/16/2033
74939K-AS-5	RCKT 216 A17 2050			4	1.A	317,000	64.0690	256,276	400,000	321,057	0	2,384	0	0	2.500	4.462	MON	500	10,000	04/01/2022	11/27/2050
810064-AA-3	SCOTT 23SFS A 5.910% 2028			4	1.A	400,000	100.6180	402,472	400,000	400,000	0	0	0	0	5.910	6.073	MON	1,248	17,729	03/01/2023	03/15/2028
81745M-AA-9	SEQUOIA 2013-2 A VAR 2043			5	1.A	52,290	83.7240	46,063	55,017	54,668	0	830	0	0	1.874	3.122	MON	40	1,030	07/11/2019	02/25/2043
81744Y-AB-2	SEQUOIA 2013-4 A2 VAR 2043			4	1.A FE	270,534	84.7340	240,089	283,345	270,976	0	362	0	0	2.500	2.847	MON	118	6,507	04/01/2023	04/25/2043
78419C-AD-6	SGCMS 2016-C5 A4 3.055% 2048			4	1.A	475,000	93.3530	466,765	500,000	475,849	0	616	0	0	3.055	3.394	MON	764	15,275	08/12/2022	10/13/2048
94989H-AM-2	WELLS FARGO 2015-NXS1 A4 2.874 204			4	1.A FE	211,380	98.0270	215,659	220,000	211,458	0	78	0	0	2.874	3.146	MON	527	1,581	09/01/2023	05/15/2048
12559Y-AB-1	CIM TRUST 2020-J1 A2 VAR 2050	CF		5	1.A	157,683	82.4910	126,902	153,837	152,692	0	(16)	0	0	2.500	2.630	MON	320	3,846	07/23/2020	07/25/2050
36261P-AT-9	GOLD SACH 2019-GSA1 A4 VAR 2052	CF			1.A	494,397	89.2950	428,616	480,000	493,495	0	(231)	0	0	2.547	2.224	MON	1,019	14,630	11/01/2019	11/10/2052
82281E-AA-5	SHELLPOINT 2016-1 1A1 3.500 2046				1.A	57,356	88.5960	49,651	56,043	57,220	0	(44)	0	0	3.500	3.342	MON	163	1,961	07/15/2020	11/25/2046
97651L-AC-5	WINWATER 2015-4 A3 3.500 2045	CF		5	1.A	80,416	90.0590	70,355	78,121	80,241	0	(55)	0	0	3.500	3.136	MON	228	2,734	07/15/2020	06/20/2045
08162V-AE-8	BMARK 201-B10 A4 3.717 2062	CF			1.A	1,655,806	93.4370	1,518,351	1,625,000	1,653,403	0	(535)	0	0	4.388	4.361	MON	5,942	60,401	04/18/2022	03/15/2062
12636L-AY-6	CSAIL 2016-C5 A5			4	1.A	268,867	96.5470	241,368	250,000	268,167	0	(384)	0	0	3.757	2.810	MON	783	9,392	12/16/2021	11/17/2048
08162L-AC-4	BMARK 2020-IG1 A3 2.687 2043	CF		4	1.A	1,458,848	80.5650	1,208,475	1,500,000	1,459,552	0	994	0	0	2.687	3.225	MON	3,359	40,299	04/18/2022	09/17/2043
05606F-AA-1	BX 2019-OC11 A 3.202 2041	CF			1.A	592,220	88.4670	508,685	575,000	590,214	0	(526)	0	0	3.202	2.799	MON	1,534	18,411	12/06/2019	12/11/2041
12592P-BE-2	COMM 2014-UBS6 A4 3.378 2047	CF			1.A	362,145	98.0270	336,904	343,685	360,639	0	(381)	0	0	3.378	2.728	MON	960	11,713	10/09/2019	12/10/2047
46641J-AW-6	JP MORGAN 2014-C18 A5 4.079 2047	CF			1.A	308,769	99.4360	284,202	285,814	306,826	0	(492)	0	0	4.079	3.079	MON	972	12,123	10/09/2019	02/15/2047
46644U-BA-5	JP MORGAN 2015-C30 A5 3.822 2048	CF			1.A	476,850	95.7070	421,111	440,000	473,874	0	(732)	0	0	3.822	2.810	MON	1,401	16,816	10/01/2019	07/15/2048
465972-AA-5	JP MORGAN 2022 A VAR 2042	CF		4	1.A	717,567	89.4220	670,665	750,000	718,878	0	953	0	0	3.916	4.806	MON	2,529	29,776	06/08/2022	06/10/2042
61690Q-AE-9	MORGAN STANLEY 3.719 2050	CF			1.A	473,619	96.9510	426,584	440,000	471,213	0	(591)	0	0	3.719	2.826	MON	1,364	16,364	10/01/2019	07/15/2050
90276E-AD-9	UBSCM 2017-C1 A3 3.196% 2050	CF		4	1.A	689,419	94.3020	608,314	645,070	687,723	0	(836)	0	0	3.196	2.368	MON	1,706	20,616	10/12/2021	06/17/2050
94989K-AV-5	WELLS FARGO 2015-C29 A4 3.637 2048	CF			1.A	471,677	96.8150	425,986	440,000	469,103	0	(633)	0	0	3.637	2.769	MON	1,334	16,003	10/01/2019	06/15/2048
95002R-AX-6	WELLS FARGO 2020-C56 A5 2.448 2053	CF		4	1.A	420,453	84.9420	339,768	400,000	419,695	0	(332)	0	0	2.448	1.871	MON	816	9,792	08/05/2021	06/15/2053
95002U-AP-6	WELLS FARGO 2020-C58 AS 2.398 2053				1.A	375,218	77.7150	287,546	370,000	375,053	0	(82)	0	0	2.398	2.252	MON	739	8,873	06/30/2021	07/15/2053
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						17,182,943	XXX	15,472,059	16,999,588	17,161,018	0	(215)	0	0	XXX	XXX	XXX	49,031	575,631	XXX	XXX
00120B-AE-0	AGL 2021-12A B VAR 2034				1.C FE	2,000,000	99.4520	1,989,047	2,000,000	2,000,000	0	0	0	0	7.188	7.387	JAJO	28,978	133,271	06/16/2021	07/20/2034
02008M-AD-1	ALLY 2022-2 A4 4.870 2028			4	1.A FE	499,995	100.0210	500,105	500,000	499,996	0	1	0	0	4.870	4.980	MON	1,082	24,350	10/04/2022	04/15/2028
02582J-JV-3	AMERICAN EXPRESS 2022-3 A 3.750 20			4	1.A FE	340,061	98.3460	344,211	350,000	342,426	0	1,886	0	0	3.750	4.487	MON	547	13,125	09/27/2022	08/16/2027
05377R-FP-4	AVIS 2022-4 A 4.770 2029			4	1.A FE	597,305	98.3490	590,094	600,000	596,532	0	(535)	0	0	4.770	5.016	MON	875	19,875	12/01/2023	02/20/2029
06759F-AD-8	BABSN 2015-2A B2R VAR 2030			5	1.A FE	1,003,750	100.0010	1,000,011	1,000,000	1,001,438	0	230	0	0	7.178	7.347	JAJO	14,469	66,534	03/09/2018	10/20/2030
05522R-DF-2	BACCT 2022-2 A 5.000 2028			4	1.A FE	499,258	100.6540	503,270	500,000	499,366	0	108	0	0	5.000	5.151	MON	1,111	20,833	03/02/2023	04/17/2028
05875A-AC-2	BALLY 2023-24A A2 VAR 2036				1.C FE	1,000,000	100.1740	1,001,741	1,000,000	1,000,000	0	0	0	0	7.826	8.061	JAJO	36,764	0	06/26/2023	07/15/2036
09203B-AG-6	BLACK DIAMOND 2022-1A B VAR 2035				1.C FE	975,000	100.1410	1,001,412	1,000,000	976,511	0	1,511	0	0	8.176	8.769	JAJO	15,321	66,774	03/27/2023	10/25/2035

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
09581#-AA-2	BLUE OWL GP STAKES A 7.110 2043				1.D PL	449,100	103.2900	463,875	449,100	449,100	0	0	0	0	7.110	7.236	FA	10,821	0	09/01/2023	08/22/2043
09581@-AA-4	BLUE OWL GP STAKES B 7.110 2043				1.D PL	450,900	103.2900	465,734	450,900	450,900	0	0	0	0	7.110	7.236	FA	10,864	0	09/01/2023	08/22/2043
06054Y-AB-3	BOA 2023-2 A2 5.850 2026				1.A FE	249,980	100.6080	251,520	250,000	249,981	0	0	0	0	5.850	6.016	MON	1,219	975	11/21/2023	07/15/2026
13875M-AC-0	CANYC 2021-3A B VAR 2034				1.C FE	2,000,000	99.4820	1,989,650	2,000,000	2,000,000	0	0	0	0	7.288	7.492	JAJO	31,421	133,940	06/29/2021	07/15/2034
14316E-AN-9	CARLYLE 2019-2A A2R 7.305 2032				1.C FE	1,954,000	99.7320	1,994,646	2,000,000	1,956,009	0	2,009	0	0	7.238	7.810	JAJO	31,207	71,434	06/02/2023	07/15/2032
14317J-AD-9	CARMAX 2021-4 A3 0.560 2026				1.A FE	97,186	96.3630	97,884	101,579	97,542	0	355	0	0	0.560	3.862	MON	47	190	09/14/2023	09/15/2026
142921-AB-1	CARMAX 2023-2 A2A 5.500 2026				1.A FE	222,762	99.9140	222,484	222,675	222,747	0	(15)	0	0	5.500	5.626	MON	544	7,144	06/12/2023	06/15/2026
14987V-AC-3	CBAM 2019-9A B1 VAR 2030			5	1.B FE	1,000,000	99.6040	996,036	1,000,000	1,000,000	0	0	0	0	7.488	7.706	JAJO	16,138	68,992	09/03/2019	02/12/2030
12530M-AE-5	CF HIPPOLYTA				1.E FE	343,928	89.5010	307,877	343,993	343,930	0	1	0	0	1.530	1.543	MON	439	5,263	03/10/2021	03/15/2061
12549Q-BE-4	CIFC 2014-3A BR2 VAR 2031			5	1.C FE	1,000,000	99.5890	995,891	1,000,000	1,000,000	0	0	0	0	7.388	7.598	JAJO	14,475	68,805	10/10/2018	10/22/2031
17331K-AB-5	CITZN 231 A2A 6.130% 2026			4	1.A FE	479,585	100.2120	480,622	479,606	479,589	0	3	0	0	6.130	6.307	MON	1,307	13,557	06/23/2023	07/15/2026
14041N-GB-1	COMET 2022-3 A 4.950% 2025			4	1.A FE	506,797	100.3290	501,645	500,000	504,414	0	(2,320)	0	0	4.950	4.527	MON	1,100	24,750	12/21/2022	10/15/2025
22537C-AA-7	CREDIT ACCEP 2021-2 A 0.960 2030				1.A FE	30,306	99.5410	30,167	30,306	30,304	0	(2)	0	0	0.960	0.967	MON	13	291	02/09/2021	02/15/2030
22846F-AE-8	CRNPT 2021-10A B VAR 2034				1.C FE	1,000,000	99.1930	991,929	1,000,000	1,000,000	0	0	0	0	7.288	7.492	JAJO	14,689	67,649	06/29/2021	07/20/2034
22846F-AG-3	CRNPT 2021-10A C VAR 2034				1.F FE	1,000,000	98.7230	987,225	1,000,000	1,000,000	0	0	0	0	7.688	7.915	JAJO	15,489	71,705	06/29/2021	07/20/2034
244608-AS-4	DPATH 2018-1A B1R VAR 2033				1.C FE	1,500,000	98.5060	1,477,594	1,500,000	1,500,000	0	0	0	0	8.226	8.486	JAJO	26,577	115,292	07/01/2022	07/15/2033
24460A-AE-0	DPATH 2023-1A B1 VAR 2035				1.C FE	500,000	99.9220	499,612	500,000	500,000	0	0	0	0	9.226	9.553	JAJO	9,928	27,677	03/08/2023	04/15/2035
24460A-AG-5	DPATH 2023-1A C VAR 2035				1.F FE	500,000	100.0790	500,396	500,000	500,000	0	0	0	0	10.576	11.007	JAJO	11,372	31,840	03/08/2023	04/15/2035
34532N-AC-9	FORD 2021-A A3 0.300 2025				1.A FE	47,489	98.5940	46,825	47,493	47,460	0	(30)	0	0	0.300	0.387	MON	6	142	02/17/2021	08/15/2025
345286-AC-2	FORD 2022-A A3 1.290 2026				1.A FE	214,223	97.3330	217,801	223,769	215,911	0	1,688	0	0	1.290	2.806	MON	128	1,684	06/13/2023	06/15/2026
345295-AD-1	FORD 2022-D A3 5.270 2027			4	1.A FE	499,929	100.2800	501,400	500,000	499,945	0	14	0	0	5.270	5.403	MON	1,171	26,350	11/17/2022	05/17/2027
36320M-AN-8	GALXY 2015-20A BR VAR 2031			5	1.A FE	999,000	98.9620	989,616	1,000,000	999,224	0	79	0	0	6.938	7.135	JAJO	13,683	64,101	05/20/2021	04/20/2031
36266F-AD-1	GM FINL 2022-2 A4 3.540 2026				1.A FE	342,713	98.7630	345,671	350,000	343,700	0	987	0	0	3.540	4.423	MON	379	5,163	08/08/2023	05/20/2026
98625U-BE-1	GNRT B-2R 3A VAR 2036				1.C FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	7.926	8.165	JAJO	440	0	12/13/2023	10/20/2036
36264D-AB-2	GOLD SACH 2021-PJ2 A2 2.500 2051	CF			1.A	596,343	82.7890	474,076	572,632	587,627	0	(277)	0	0	2.500	2.188	MON	1,193	14,316	02/12/2021	06/01/2051
36264Y-AE-0	GOLD SACH 2021-ROSS B VAR 2036			5	1.A	2,000,000	78.8260	1,576,520	2,000,000	2,000,000	0	0	0	0	7.049	7.291	MON	6,684	134,527	05/14/2021	05/15/2026
38174B-AL-9	GOLUB 2015-22A AR VAR 2031			5	1.A FE	882,714	99.9850	882,580	882,714	882,714	0	0	0	0	6.768	6.942	JAJO	11,783	55,061	12/20/2017	01/20/2031
39808P-AL-0	GWOLF 2015-1A A1R VAR 2031			5	1.A FE	928,354	99.9730	928,107	928,354	928,354	0	0	0	0	6.748	6.921	JAJO	11,485	58,088	01/25/2018	01/25/2031
42806M-AN-9	HERTZ 2022-2 A 2.330 2028			4	1.A FE	308,602	91.0800	318,780	350,000	310,177	0	1,576	0	0	2.330	8.774	MON	680	2,039	09/21/2023	06/26/2028
43283G-AA-0	HILTON GRAND 2022-2 A 4.300 2037			4	1.A FE	104,526	97.4120	101,839	104,545	104,527	0	1	0	0	4.300	4.388	MON	62	4,560	08/01/2022	01/26/2037
40637L-AC-4	HLSY 2021-4A B VAR 2034				1.C FE	1,000,000	99.6920	996,918	1,000,000	1,000,000	0	0	0	0	7.338	7.545	JAJO	14,789	68,156	06/29/2021	04/20/2034
40637L-AE-0	HLSY 2021-4A C VAR 2034				1.F FE	1,000,000	99.5820	995,819	1,000,000	1,000,000	0	0	0	0	7.738	7.968	JAJO	15,589	72,212	06/29/2021	04/20/2034
47787N-AD-1	JOHN DEERE 2020-B 0.720 2027				1.A FE	291,683	99.7860	296,821	297,458	292,206	0	524	0	0	0.720	1.249	MON	95	714	08/24/2023	06/15/2027
47800A-AC-4	JOHN DEERE 2022-B A3 3.740 2027			4	1.A FE	249,976	98.4380	246,095	250,000	249,983	0	5	0	0	3.740	3.807	MON	390	9,350	07/12/2022	02/16/2027
46651X-AQ-5	JP MORGAN 2020-1 A7 3.500 2050				1.A	89,795	88.3100	75,807	85,841	96,252	0	234	0	0	3.500	1.997	MON	175	3,004	01/24/2020	07/25/2050
48661W-AL-2	KAYNE CLO III LTD VAR 2032			5	1.B FE	2,000,000	99.2540	1,985,084	2,000,000	2,000,000	0	0	0	0	7.138	7.334	JAJO	30,780	130,906	05/07/2021	04/15/2032
56607F-AA-3	MARBLE POINT VAR 2030			5	1.A FE	848,094	100.0790	848,761	848,094	848,094	0	0	0	0	6.768	6.942	JAJO	11,639	52,757	12/18/2017	12/18/2030
04822F-AC-8	MCCP 2023-1A B VAR 2036				1.C FE	1,750,000	100.1850	1,753,240	1,750,000	1,750,000	0	0	0	0	8.126	8.377	JAJO	0	0	10/12/2023	10/20/2036
55281F-AN-0	MCF 2017-7R AR VAR 2033				1.A FE	1,500,000	99.5440	1,493,156	1,500,000	1,500,000	0	0	0	0	7.208	7.408	JAJO	21,794	100,483	06/24/2021	07/20/2033
58768R-AC-4	MERCEDES-BENZ 2023-A A3 4.740 2027				1.A FE	172,826	99.6240	174,342	175,000	173,047	0	221	0	0	4.740	5.260	MON	369	2,765	08/16/2023	01/15/2027
66859W-AA-0	NORTHWOODS 2017-16A A 6.896 2030			5	1.A FE	854,687	100.0370	855,006	854,687	854,687	0	0	0	0	6.858	7.036	FMAN	7,490	55,348	11/01/2017	11/15/2030
66859W-AB-8	NORTHWOODS CAPITAL LTD			5	1.B FE	1,000,000	99.1780	991,776	1,000,000	1,000,000	0	0	0	0	7.288	7.490	FMAN	9,313	69,118	11/15/2017	11/15/2030
67115Y-AB-2	OCCU 2022-1 A2 5.420 2026			4	1.A FE	146,360	99.8690	146,168	146,360	146,360	0	0	0	0	5.420	5.557	MON	353	7,933	10/13/2022	03/15/2026
67590G-BL-2	OCTAGON INVESTMENT PARTNERS XVII L			5	1.C FE	961,250	99.3740	993,739	1,000,000	974,388	0	3,098	0	0	6.988	7.670	JAJO	13,109	65,005	12/21/2018	01/25/2031
484915-AA-1	OGS 22A A 5.486% 2034			4	1.A FE	562,891	102.4180	576,620	563,007	562,899	0	7	0	0	5.486	5.564	FA	12,869	21,706	11/09/2022	08/01/2034

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
67112G-AC-2	OZLM LTD			5	1.B FE	1,250,000	99.0090	1,237,607	1,250,000	1,250,000	0	0	0	0	7.138	7.331	JAJO	18,837	81,817	04/04/2018	04/15/2031
67112M-AC-9	OZLM LTD			5	1.B FE	1,500,000	98.8820	1,483,224	1,500,000	1,500,000	0	0	0	0	7.238	7.548	JAJO	21,579	100,713	05/11/2018	04/20/2031
75887N-BA-6	REGT6 2016-1A CR2				1.F FE	1,935,000	100.0060	2,000,122	2,000,000	1,937,088	0	2,088	0	0	7.738	8.449	JAJO	31,178	76,962	06/05/2023	04/20/2034
80287F-AB-8	SANTANDER 2022-7 A2 5.810 2026				1.A FE	81,260	99.9990	81,310	81,311	81,268	0	8	0	0	5.810	5.996	MON	210	1,968	07/27/2023	01/15/2026
78436T-AB-2	SANTANDER 2023-A A2 6.270 2026				1.A FE	199,993	100.7230	201,446	200,000	199,967	0	(25)	0	0	6.270	6.436	MON	1,079	1,916	10/25/2023	04/20/2026
83610J-AA-4	SOUND POINT CLO LTD			5	1.A FE	1,372,121	99.8570	1,370,159	1,372,121	1,372,121	0	0	0	0	6.588	6.755	JAJO	19,502	82,179	05/03/2018	04/15/2031
83611G-AC-5	SOUND POINT CLO LTD			5	1.B FE	1,200,000	99.2620	1,191,139	1,200,000	1,200,000	0	0	0	0	7.188	7.384	JAJO	17,012	79,962	10/01/2017	10/20/2030
85815C-AA-7	STEELE CREEK 2018-1A A 6.580 2031			5	1.A FE	1,418,495	99.7830	1,415,417	1,418,495	1,418,495	0	0	0	0	6.598	6.766	JAJO	20,192	85,100	05/10/2018	04/15/2031
89237M-AA-7	TALNT 211 A 1.070% 2034			4	1.A FE	445,586	92.1960	460,980	500,000	450,132	0	4,344	0	0	1.070	2.186	MON	89	5,350	12/14/2022	02/27/2034
87272H-AA-8	TEACHERS I&A 2017-2A A 6.720 2031			5	1.A FE	848,887	99.9800	848,721	848,887	848,887	0	0	0	0	6.738	6.910	JAJO	11,916	52,129	12/15/2017	01/16/2031
88167Q-AD-8	TESLA 2023-B A4 6.220 2027			4	1.A FE	199,981	101.7780	203,556	200,000	199,982	0	1	0	0	6.220	6.407	MON	1,037	2,868	09/20/2023	03/22/2027
891941-AB-2	TOYOTA 2023-B A2A 5.280 2026				1.A FE	291,596	99.8660	292,451	292,843	291,773	0	177	0	0	5.700	6.026	MON	742	6,443	07/28/2023	05/15/2026
89289U-AS-7	TRAL 2013-1A BR			5	1.C FE	998,500	99.7860	997,861	1,000,000	998,576	0	605	0	0	7.488	7.736	JAJO	14,673	69,677	07/20/2018	07/20/2029
92329F-AR-8	VENTURE CDO LTD			5	1.A FE	1,250,000	98.9930	1,237,410	1,250,000	1,250,000	0	0	0	0	7.238	7.437	JAJO	19,100	83,080	10/04/2017	10/15/2029
92339G-AB-9	VERDANT 2023-1 A2 6.240 2031			4	1.A FE	199,992	100.5430	201,086	200,000	199,992	0	0	0	0	6.240	6.422	MON	624	4,021	08/10/2023	01/13/2031
92348K-AA-1	VERIZON 2021-1 A 0.500 2027				1.A FE	152,869	98.0370	156,859	160,000	153,717	0	848	0	0	0.500	1.707	MON	24	400	07/11/2023	05/20/2027
92348K-AZ-6	VERIZON 2022-6 A 3.670 2029				1.A FE	244,444	98.1130	245,283	250,000	244,413	0	(31)	0	0	3.670	4.794	MON	765	0	12/20/2023	01/22/2029
925930-AG-4	VIBR 2023-16A A2 VAR 2036				1.C FE	500,000	100.1420	500,708	500,000	500,000	0	0	0	0	8.126	8.380	JAJO	8,752	17,471	05/12/2023	04/15/2036
925930-AJ-8	VIBR 2023-16A B VAR 2036				1.F FE	500,000	100.9180	504,590	500,000	500,000	0	0	0	0	9.026	9.339	JAJO	9,714	19,433	05/12/2023	04/15/2036
95002F-AE-4	WELLS FARGO 2019-4 A5 3.500 2049	CF			1.A	211,910	87.7070	181,228	206,629	215,353	0	107	0	0	3.500	2.966	MON	522	7,232	11/19/2019	09/26/2049
88432F-BA-6	WIND RIVER CLO LTD			5	1.B FE	1,500,000	99.7500	1,496,255	1,500,000	1,500,000	0	0	0	0	7.388	7.595	JAJO	21,241	102,995	11/21/2018	10/20/2030
00115B-AB-3	AEP TEXAS 2019 A2 2.294 2031				1.A FE	699,999	91.8580	643,006	700,000	699,999	0	0	0	0	2.294	2.307	FA	7,360	16,057	09/11/2019	08/01/2031
15032A-AS-6	CEDAR FUNDING VAR 2031			5	1.C FE	1,830,000	99.7820	1,995,647	2,000,000	1,872,004	0	12,306	0	0	7.338	9.927	JAJO	40,547	135,358	03/31/2020	07/17/2031
17328C-AD-4	CITIGROUP 2019-C7 A4 3.102 2072	CF			1.A	417,135	89.6910	363,249	405,000	416,946	0	(5)	0	0	2.490	2.220	MON	840	12,563	12/12/2019	12/15/2072
78403D-AN-0	SBA TOWER TRUST				1.F FE	450,000	96.6050	434,723	450,000	450,000	0	0	0	0	2.836	2.859	MON	1,084	12,762	09/10/2019	01/15/2050
78430E-AA-3	SGCMS 19PREZ A	CF		5	1.A FE	512,188	86.9420	434,710	500,000	510,523	0	(442)	0	0	3.021	2.673	MON	1,259	15,105	01/03/2020	09/15/2039
90932J-AA-0	UNITED AIRLINE				1.E FE	595,257	84.8180	564,839	665,943	606,244	0	1,708	0	0	2.700	5.406	MON	1,894	17,970	04/09/2020	11/01/2033
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						61,356,581	XXX	60,740,831	61,859,342	61,435,820	0	33,048	0	0	XXX	XXX	XXX	755,017	3,171,285	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						315,298,226	XXX	294,933,927	312,586,888	313,915,148	0	(30,842)	0	0	XXX	XXX	XXX	3,102,726	12,416,102	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						299,245,427	XXX	280,830,817	303,543,590	298,531,902	0	231,323	0	0	XXX	XXX	XXX	2,709,165	10,136,414	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						30,422,538	XXX	29,998,025	34,598,748	31,881,340	0	172,935	0	0	XXX	XXX	XXX	114,051	662,876	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						17,182,943	XXX	15,472,059	16,999,588	17,161,018	0	(215)	0	0	XXX	XXX	XXX	49,031	575,631	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						61,807,831	XXX	61,226,041	62,359,342	61,887,364	0	33,342	0	0	XXX	XXX	XXX	764,340	3,171,285	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						408,658,739	XXX	387,526,942	417,501,268	409,461,624	0	437,385	0	0	XXX	XXX	XXX	3,636,587	14,546,206	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 132,498,532	1B ..$ 24,320,341	1C ..$ 37,206,859	1D ..$ 11,200,307	1E ..$ 18,226,486	1F ..$ 41,244,178	1G ..$ 46,272,345
1B	2A ...$ 28,245,968	2B ..$ 46,621,722	2C ..$ 16,520,550				
1C	3A ...$ 760,603	3B ..$ 1,127,170	3C ..$ 1,631,743				
1D	4A ...$ 1,178,209	4B ..$ 1,551,393	4C ..$ 725,385				
1E	5A ...$ 66,293	5B ..$ 47,201	5C ..$ 16,339				
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
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
313360-ZZ-5	FEDERAL HOME LOAN BANK CINCINNATI			27,297.000	2,729,700	100.000	2,729,700	2,729,700	0	191,162	0	0	0	0	0	01/03/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,729,700	XXX	2,729,700	2,729,700	0	191,162	0	0	0	0	0	XXX	XXX
62848D-10-7	MUZINICH BDC			2,394.869	2,568,664	1,072.570	2,568,664	2,595,929	0	248,426	0	(27,264)	0	(27,264)	0	09/14/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					2,568,664	XXX	2,568,664	2,595,929	0	248,426	0	(27,264)	0	(27,264)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					5,298,364	XXX	5,298,364	5,325,629	0	439,588	0	(27,264)	0	(27,264)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
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					5,298,364	XXX	5,298,364	5,325,629	0	439,588	0	(27,264)	0	(27,264)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					5,298,364	XXX	5,298,364	5,325,629	0	439,588	0	(27,264)	0	(27,264)	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
912828-ZN-3	US TREASURY NOTE 0.500 2027		10/27/2023	Undefined		687,844	800,000	1,957
3133EL-7K-4	FED FARM CREDIT BANK 0.550 2025		06/12/2023	SELECT ONE		225,576	248,000	326
3133EN-UH-1	FED FARM CREDIT BANK 3.330 2027		12/08/2023	SELECT ONE		240,466	250,000	1,295
3133EP-MF-9	FED FARM CREDIT BANK 4.690 2026		07/12/2023	VARIOUS		448,084	450,000	752
3133EP-N9-2	FED FARM CREDIT BANK 4.860 2027		12/22/2023	SELECT ONE		125,378	125,000	0
3133EP-G8-2	FED FARM CREDIT BANK 5.060 2026		12/01/2023	SELECT ONE		250,313	250,000	0
3133EP-YC-3	FED FARM CREDIT BANK 5.360 2027		12/08/2023	SELECT ONE		302,250	300,000	2,144
3133EN-5C-0	FED FARM CREDIT BANK 5.370 2028		10/27/2023	SELECT ONE		247,375	250,000	4,475
3133EP-K4-6	FED FARM CREDIT BANK 5.730 2028		12/12/2023	SELECT ONE		249,625	250,000	239
3133EP-QV-0	FED FARM CREDIT BANK 6.000 2030		07/24/2023	Undefined		249,625	250,000	0
3130AS-RJ-0	FED HOME LOAN BANK 4.100 2025		06/26/2023	SELECT ONE		245,400	250,000	3,929
3130AV-ZN-5	FED HOME LOAN BANK 5.350 2025		06/07/2023	SELECT ONE		274,731	275,000	524
3130AX-VE-5	FED HOME LOAN BANK 5.350 2028		11/29/2023	SELECT ONE		250,000	250,000	37
3130AW-DD-9	FED HOME LOAN BANK 5.500 2024		06/07/2023	SELECT ONE		175,000	175,000	27
912803-GS-6	US TREASURY BOND 0.000 2053		08/22/2023	Undefined		1,840,410	6,500,000	0
91282C-CL-3	US TREASURY NOTE 0.375 2024		06/09/2023	SELECT ONE		492,940	519,000	805
91282C-CX-7	US TREASURY NOTE 0.375 2024		07/25/2023	VARIOUS		587,847	622,000	518
91282C-AD-3	US TREASURY NOTE 0.375 2027		11/30/2023	Undefined		725,222	840,000	1,038
91282C-AU-5	US TREASURY NOTE 0.500 2027		12/29/2023	Undefined		733,636	840,000	551
91282C-DH-1	US TREASURY NOTE 0.750 2024		09/26/2023	VARIOUS		858,995	908,000	1,041
91282C-CF-6	US TREASURY NOTE 0.750 2026		10/27/2023	Undefined		682,991	760,000	2,320
91282C-CW-9	US TREASURY NOTE 0.750 2026		09/28/2023	VARIOUS		883,529	990,000	1,732
91282C-DK-4	US TREASURY NOTE 1.250 2026		12/06/2023	Undefined		1,603,449	1,785,000	6,126
912828-YD-6	US TREASURY NOTE 1.375 2026		12/06/2023	Undefined		744,476	820,000	1,856
91282C-DZ-1	US TREASURY NOTE 1.500 2025		09/28/2023	VARIOUS		862,434	908,000	3,331
912828-Z7-8	US TREASURY NOTE 1.500 2027		10/13/2023	Undefined		1,257,452	1,391,000	5,667
912828-R3-6	US TREASURY NOTE 1.625 2026		08/28/2023	VARIOUS		593,073	640,000	1,267
912828-Y9-5	US TREASURY NOTE 1.875 2026		12/06/2023	Undefined		744,154	800,000	4,527
912828-6L-9	US TREASURY NOTE 2.250 2026		10/12/2023	VARIOUS		834,638	885,000	3,603
91282C-EH-0	US TREASURY NOTE 2.625 2025		08/28/2023	VARIOUS		734,111	760,000	3,680
912828-5N-6	US TREASURY NOTE 2.875 2025		12/06/2023	VARIOUS		857,387	889,000	1,845
912828-5C-0	US TREASURY NOTE 3.000 2025		09/13/2023	SELECT ONE		576,574	596,000	4,314
91282C-GE-5	US TREASURY NOTE 3.875 2026		09/20/2023	VARIOUS		777,808	787,000	7,262
91282C-HD-6	US TREASURY NOTE 4.250 2025		10/12/2023	VARIOUS		824,006	831,000	4,675
0109999999. Subtotal - Bonds - U.S. Governments						21,186,799	27,194,000	71,863
373385-DG-5	ST OF GA 3.250 2027		10/30/2023	Undefined		176,406	190,000	2,041
57582P-UR-9	ST OF MA 4.680 2026		06/21/2023	SELECT ONE		299,100	300,000	1,950
97705M-ZH-1	ST OF WI 0.650 2025		09/29/2023	Undefined		199,397	215,000	575
977100-GY-6	ST OF WI 2.096 2026		08/14/2023	Undefined		102,299	110,000	660
13063D-RD-2	ST OF CA 2.375 2026		06/06/2023	SELECT ONE		210,060	225,000	965
419792-F8-4	ST OF HI 0.713 2024		06/05/2023	SELECT ONE		75,980	80,000	196
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,063,242	1,120,000	6,387
438687-KW-4	HONOLULU HI 2.168 2027		07/21/2023	Undefined		394,868	435,000	4,348
64966M-QK-8	NEW YORK NY 2.800 2026		06/13/2023	SELECT ONE		93,584	100,000	560
64971X-D3-9	NEW YORK NY TRANSL 1.360 2027		11/01/2023	SELECT ONE		176,819	205,000	697
64966Q-ZY-9	NEW YORK NY 1.396 2027		08/29/2023	Undefined		261,312	300,000	326
54627R-AR-1	LOUISIANA LOC GOVT 5.081% 2031		03/22/2023	JP MORGAN		475,000	475,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,401,583	1,515,000	5,931
13077D-ML-3	CALIFORNIA ST UNIV 0.885 2025		09/29/2023	Undefined		154,773	170,000	619
167593-S8-6	CHICAGO OHARE INTL ARPT 1.704 2026		09/29/2023	Undefined		133,835	145,000	604
235036-7Z-7	DALLAS FW INTL ARPT 1.295 2025		06/08/2023	SELECT ONE		193,068	210,000	280
3137B4-FT-8	FHLMC 3.500 2032		09/13/2023	Undefined		173,191	178,691	208
3137A4-K5-5	FHLMC 4.000 2030		10/10/2023	Undefined		325,206	337,986	338
3137HA-SX-5	FHLMC 6.000 2034		12/15/2023	Undefined		251,388	247,235	577
3128ME-2L-4	FHLMC G15979 3.000 2031		10/18/2023	Undefined		266,782	281,009	398

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
3128MM-UF-8	FHLMC G18581 2.500 2031		12/18/2023	Undefined		447,199	478,608	565
31307M-4Q-6	FHLMC J31731 3.000 2030		06/20/2023	SELECT ONE		281,044	294,239	466
3133LP-TY-3	FHLMC RD5067 1.500 2031		11/15/2023	Undefined		273,646	308,877	180
3132CJ-BL-6	FHLMC SA0043 4.000 2033		09/19/2023	Undefined		179,218	185,688	351
3137BP-HM-4	FHLMC VAR 2052		09/13/2023	Undefined		165,809	169,139	197
3131XD-MP-7	FHLMC ZK9366 3.000 2033		09/20/2023	Undefined		180,818	194,427	275
3132A8-MY-2	FHLMC ZS7575 2.500 2031		08/17/2023	Undefined		243,904	262,969	292
3132A8-SY-6	FHLMC ZS7735 2.000 2032		09/28/2023	Undefined		94,792	104,598	139
3132A8-4K-2	FHLMC ZS8026 3.500 2033		09/18/2023	Undefined		96,260	101,998	169
3132A9-SS-7	FHLMC ZS8629 2.500 2031		06/15/2023	SELECT ONE		293,952	312,923	304
3132AD-WV-6	FHLMC ZT1560 3.000 2030		06/15/2023	SELECT ONE		231,788	241,171	281
3132AE-F6-8	FHLMC ZT1989 3.500 2033		06/15/2023	SELECT ONE		305,915	316,447	431
3136AB-H6-3	FNMA 1.500 2032		12/13/2023	Undefined		94,213	106,230	0
3136A5-LA-2	FNMA 2012-35 2.000 2041		10/30/2023	Undefined		97,939	110,354	178
3135GA-JN-2	FNMA 4.500 2026		07/26/2023	Undefined		295,500	300,000	75
31394C-5E-8	FNMA 5.000 2035		12/20/2023	Undefined		122,923	122,464	323
31416B-RR-1	FNMA 995196 6.000 2038		12/13/2023	Undefined		156,015	152,024	304
31419G-CY-8	FNMA AE5486 3.500 2025		07/18/2023	Undefined		154,516	158,073	261
3138WJ-RM-2	FNMA AS8591 2.000 2032		08/10/2023	Undefined		171,308	186,902	0
3138WK-4Y-8	FNMA AS9838 3.000 2032		08/17/2023	Undefined		98,317	103,833	138
3140J5-LM-9	FNMA BM1231 3.500 2031		06/15/2023	SELECT ONE		149,353	153,700	209
3140X5-Q7-1	FNMA FM2277 3.000 2035		10/18/2023	Undefined		413,758	451,269	639
3140X6-WN-7	FNMA FM3352 3.500 2033		06/15/2023	SELECT ONE		153,612	157,981	215
3140XB-MU-1	FNMA FM7570 3.000 2033		07/21/2023	Undefined		210,952	221,073	313
3140XH-VF-1	FNMA FS2413 4.000 2035		07/18/2023	Undefined		250,002	257,485	486
3140XL-MD-7	FNMA FS4855 5.500 2033		06/15/2023	SELECT ONE		262,118	259,603	555
3140XM-B7-0	FNMA FS5461 3.500 2032		08/23/2023	Undefined		237,813	250,000	535
31417Y-WB-9	FNMA MA0641 4.000 2031		12/13/2023	Undefined		130,563	134,732	180
31418C-ET-7	FNMA MA2845 2.000 2031		07/26/2023	Undefined		449,306	487,714	569
31418D-SQ-6	FNMA MA4126 2.000 2030		06/20/2023	SELECT ONE		205,389	221,369	234
31418D-WW-8	FNMA MA4260 1.500 2036		12/19/2023	Undefined		85,801	100,684	71
31418D-4J-8	FNMA MA4424 1.500 2031		06/15/2023	SELECT ONE		254,492	279,470	163
31418D-5J-7	FNMA MA4448 1.500 2031		09/21/2023	Undefined		48,073	54,167	38
38378C-SR-9	GNMA 2.000 2041		12/19/2023	Undefined		100,361	118,071	0
38384C-JK-6	GNMA 5.500 2043		09/21/2023	Undefined		196,433	199,054	608
54627R-AP-5	LASGOV 2022-A A4 4.475 2039		11/08/2023	JP MORGAN		451,250	500,000	6,153
64971X-SW-9	NEW YORK NY TRANSITIONL 1.250 2026		06/14/2023	SELECT ONE		185,019	205,000	306
73358W-UF-9	PORT AUTH N Y & N J 3.621 2026		06/12/2023	SELECT ONE		217,670	225,000	1,290
13067W-RD-6	ST OF CA DEPT WTR 0.920 2026		06/09/2023	SELECT ONE		188,759	215,000	44
646140-DQ-3	ST OF NJ TPK AUTH 1.283 2027		06/08/2023	SELECT ONE		111,094	125,000	699
650035-8N-1	ST OF NY URBAN DEV 3.250 2025		06/07/2023	SELECT ONE		218,482	225,000	1,666
88213A-PJ-8	TEXAS A&M UNIV 2.471 2027		07/26/2023	Undefined		138,101	150,000	731
88213A-HP-3	TEXAS A&M UNIV 3.231 2027		06/05/2023	SELECT ONE		191,642	200,000	359
91412H-JM-6	UNIVERSITY OF CAL 0.870 2026		06/14/2023	SELECT ONE		93,486	105,000	74
91412H-FP-3	UNIVERSITY OF CAL 1.366 2027		09/25/2023	Undefined		182,534	210,000	1,036
91523N-WW-2	UNIVERSITY OF WASH 2.061 2026		05/23/2023	SELECT ONE		187,090	200,000	1,626
927781-VW-1	VIRGINIA COLLEGE BA 5.500% 2030		03/21/2023	CITIGROU		517,770	500,000	1,681
68607D-VC-6	ST OF OREGON DEPT TRAN 0.934 2026		12/06/2023	SELECT ONE		89,652	100,000	54
3137F3-AS-3	FHLMC 4.000 2038		10/06/2023	Undefined		96,500	100,000	56
3137AX-3T-8	FHLMC 4142 1.500 2032		10/31/2023	Undefined		120,042	133,728	167
3136AE-GW-1	FNMA 1.250 2043		11/30/2023	Undefined		93,390	108,435	109
0909999999. Subtotal - Bonds - U.S. Special Revenues						11,713,826	12,429,420	28,819
00253X-AA-9	AADVANTAGE LOYALTY 5.500 2026		12/20/2023	Undefined		41,253	41,667	382
00253X-AB-7	AADVANTAGE LOYALTY 5.750 2029		12/20/2023	Undefined		49,188	50,000	479
00774M-AU-9	AERCAP IRELAND CAPITAL 1.650 2024		09/25/2023	VARIOUS		416,002	440,000	1,974

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
143658-BN-1	CARNIVAL CORP 5.750 2027		12/20/2023	Undefined		72,761	75,000	1,306
14366R-AA-7	CARNIVAL HLDGS BERMUDA LTD 10.375		12/22/2023	Undefined		27,376	25,000	367
45824T-BC-8	INTELSAT JACKSON HLDGS LTD 6.500 2		12/20/2023	Undefined		47,732	50,000	858
55609N-AA-6	MACQUARIE AIRFINANCE HLDGS LTD 8.3		12/20/2023	Undefined		26,157	25,000	285
603051-AE-3	MINERAL RES LTD 9.250 2028		12/29/2023	Undefined		52,807	50,000	1,047
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD 11.625		12/20/2023	Undefined		54,575	50,000	2,018
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD 5.500		12/20/2023	Undefined		24,812	25,000	420
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD 8.250		12/20/2023	Undefined		26,522	25,000	888
81180W-BH-3	SEAGATE HDD CAYMAN 8.250 2029		12/22/2023	Undefined		27,022	25,000	40
81180W-BJ-9	SEAGATE HDD CAYMAN 8.500 2031		12/22/2023	Undefined		27,424	25,000	1,192
92840J-AD-1	VISTAJET MALTA FIN 7.875 2027		12/20/2023	Undefined		21,853	25,000	268
92841H-AA-0	VISTAJET MALTA FIN 9.500 2028		12/20/2023	Undefined		21,195	25,000	125
91832V-AA-2	VOC ESCROW LTD 5.000 2028		12/20/2023	Undefined		23,825	25,000	434
00489L-AF-0	ACRISURE 4.250 2029		12/20/2023	Undefined		22,429	25,000	369
00653V-AA-9	ADAPTHEALTH LLC 6.125 2028		12/20/2023	Undefined		21,637	25,000	591
00769E-AZ-3	ADVANTAGE S&M VAR 2027		12/21/2023	Undefined		99,375	99,375	0
02557T-AD-1	AEP VAR 2025		06/01/2023	JP MORGAN		378,298	380,000	0
013092-AG-6	ALBERTSONS COS INC 3.500 2029		12/20/2023	Undefined		22,633	25,000	231
01309Q-AA-6	ALBERTSONS COS INC 6.500 2028		12/20/2023	Undefined		25,281	25,000	564
018581-AL-2	ALLIANCE DATA SYS CORP 7.000 2026		12/20/2023	Undefined		49,209	50,000	924
01883L-AE-3	ALLIANT HLDGS INTER 6.750 2028		12/20/2023	Undefined		25,307	25,000	305
02311#-AD-8	AMAROK HOLDINGS LLC 7.300 2038		10/10/2023	BARCLAYS		400,000	400,000	0
023135-BC-9	AMAZON.COM INC 3.150 2027		09/25/2023	VARIOUS		427,895	455,000	3,878
00164V-AE-3	AMC NETWORKS INC 4.750 2025		12/20/2023	Undefined		24,326	25,000	459
025816-CQ-0	AMERICAN EXPRESS 2.250 2025		07/26/2023	VARIOUS		569,783	600,000	4,184
031162-DT-4	AMGEN INC 5.650 2053		03/01/2023	CITIGROU		199,712	200,000	0
00175P-AB-9	AMN HEALTHCARE INC 4.625 2027		12/20/2023	Undefined		47,376	50,000	507
04248N-AA-1	ARMYHW 2005 1A 5.524 2050		02/08/2023	WELLS FARGO		623,847	594,322	5,016
04364V-AU-7	ASCENT RES UTICA HLDGS LLC 5.875 2		12/20/2023	Undefined		23,050	25,000	445
04364V-AG-8	ASCENT RES UTICA HLDGS LLC 7.000 2		12/20/2023	Undefined		25,142	25,000	238
045086-AK-1	ASHTON WOODS USA 6.625 2028		12/20/2023	Undefined		24,219	25,000	713
00206R-HW-5	AT&T INC 3.800 2027		11/02/2023	Undefined		196,579	210,000	1,707
05377R-FP-4	AVIS 2022-4 A 4.770 2029		12/01/2023	MITSUBISHI UFJ SECURITIES (USA)		192,664	200,000	292
053773-BH-9	AVIS BUDGET CAR RENT LLC 8.000 203		12/29/2023	Undefined		50,213	50,000	361
05522R-DF-2	BACCT 2022-2 A 5.000 2028		03/02/2023	MERRILL		499,258	500,000	1,458
058498-AZ-9	BALL CORP 6.000 2029		12/20/2023	Undefined		25,290	25,000	913
05875A-AC-2	BALLY 2023-24A A2 VAR 2036		06/26/2023	SELECT ONE		1,000,000	1,000,000	0
06051G-KG-3	BANK OF AMERICA CORP VAR 2025		07/31/2023	VARIOUS		297,663	305,000	2,453
06051G-KM-0	BANK OF AMERICA CORP VAR 2026		12/01/2023	VARIOUS		481,019	500,000	4,661
05538U-AA-1	BB-UBS 2012-SHOW A 3.430 2036		01/13/2023	Undefined		203,132	218,000	249
07831C-AA-1	BELLRING BRANDS INC 7.000 2030		12/20/2023	Undefined		25,887	25,000	462
080555-AE-5	BELO CORP 7.750 2027		12/20/2023	Undefined		25,778	25,000	102
09203B-AG-6	BLACK DIAMOND 2022-1A B VAR 2035		03/27/2023	ROBERT W. BAIRD		975,000	1,000,000	19,815
09581#-AA-2	BLUE OWL GP STAKES A 7.110 2043		09/01/2023	GOLDMAN		449,100	449,100	0
09581@-AA-4	BLUE OWL GP STAKES B 7.110 2043		09/01/2023	GOLDMAN		450,900	450,900	0
095796-AE-8	BLUE RACER MIDSTREAM 6.625 2026		12/20/2023	Undefined		24,938	25,000	713
095796-AH-1	BLUE RACER MIDSTREAM 7.625 2025		12/20/2023	Undefined		25,361	25,000	26
06054Y-AB-3	BOA 2023-2 A2 5.850 2026		11/21/2023	Undefined		249,980	250,000	0
097023-DG-7	BOEING CO VAR 2026		09/25/2023	VARIOUS		423,557	460,000	2,340
103304-BV-2	BOYD GAMING CORP 4.750 2031		12/20/2023	Undefined		45,533	50,000	627
018581-AP-3	BREAD FINL HLDGS INC 9.750 2029		12/22/2023	Undefined		25,722	25,000	0
109641-AK-6	BRINKER INTL INC 8.250 2030		12/20/2023	Undefined		25,892	25,000	991
110122-EB-0	BRISTOL-MYERS SQUIBB CO 6.250 2053		11/01/2023	VARIOUS		498,909	500,000	0
117043-AS-8	BRUNSWICK CORP 0.850 2024		06/02/2023	SELECT ONE		150,714	160,000	408
05631@-AA-2	BSCH ISSUER I 6.950% 2048		04/17/2023	CITIGROU		343,000	343,000	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
05631#-AA-0	BSCH ISSUER II 6.950% 2048		04/17/2023	CITIGROU		657,000	657,000	0
12769G-AA-8	CAESARS ENTMT INC 4.625 2029		12/20/2023	Undefined		22,601	25,000	209
12769G-AB-6	CAESARS ENTMT INC 7.000 2030		12/20/2023	Undefined		25,637	25,000	608
131347-CR-5	CALPINE CORP 3.750 2031		12/20/2023	Undefined		21,950	25,000	284
131347-CP-9	CALPINE CORP 4.625 2029		12/20/2023	Undefined		23,093	25,000	446
131347-CQ-7	CALPINE CORP 5.000 2031		12/20/2023	Undefined		22,600	25,000	483
131347-CK-0	CALPINE CORPORATION BDS 5.250 2026		12/20/2023	Undefined		24,563	25,000	69
13323N-AA-0	CAMELOT RETURN MERGER SUB INC 8.75		12/29/2023	Undefined		50,913	50,000	1,938
14316E-AN-9	CARLYLE 2019-2A A2R 7.305 2032		06/02/2023	BANK AME		1,954,000	2,000,000	17,660
14317J-AD-9	CARMAX 2021-4 A3 0.560 2026		09/14/2023	Undefined		122,408	127,940	58
142921-AB-1	CARMAX 2023-2 A2A 5.500 2026		06/12/2023	SELECT ONE		250,098	250,000	1,031
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC 3.12		12/20/2023	Undefined		21,682	25,000	271
1248EP-CD-3	CCO HLDGS 4.750 2030		12/20/2023	Undefined		45,222	50,000	719
1248EP-BX-0	CCO HLDGS 5.000 2028		12/20/2023	Undefined		47,685	50,000	965
1248EP-CB-7	CCO HLDGS 5.375 2029		12/20/2023	Undefined		23,649	25,000	71
153527-AN-6	CENTRAL GARDEN & PET CO 4.125 2030		12/20/2023	Undefined		22,555	25,000	186
153527-AP-1	CENTRAL GARDEN & PET CO 4.125 2031		12/20/2023	Undefined		22,018	25,000	143
156504-AL-6	CENTURY CMNTYS INC 6.750 2027		12/20/2023	Undefined		25,147	25,000	89
16159P-AG-4	CHASE 2023-1 A4 VAR 2054		09/14/2023	JP MORGAN		197,231	200,000	867
171484-AE-8	CHURCHILL DOWNS INC 4.750 2028		12/20/2023	Undefined		23,712	25,000	511
171484-AG-3	CHURCHILL DOWNS INC 5.500 2027		12/20/2023	Undefined		24,751	25,000	302
17302X-AK-2	CITGO PETE CORP 7.000 2025		12/20/2023	Undefined		24,951	25,000	24
172967-MX-6	CITIGROUP INC VAR 2025		09/25/2023	VARIOUS		422,443	440,000	961
17331K-AB-5	CITZN 231 A2A 6.130% 2026		06/23/2023	JP MORGAN		499,979	500,000	0
17888H-AC-7	CIVITAS RES INC 8.625 2030		12/20/2023	Undefined		52,579	50,000	755
18453H-AA-4	CLEAR CHANNEL OUTDOOR HLDGS 5.125		12/20/2023	Undefined		47,261	50,000	890
18539U-AD-7	CLEARWAY ENERGY OPER LLC 3.750 203		12/20/2023	Undefined		43,386	50,000	651
185899-AN-1	CLEVELAND-CLIFFS INC 6.750 2030		12/20/2023	Undefined		25,020	25,000	305
19240C-AE-3	COGENT COMMUNICATIONS GROUP 7.000		12/20/2023	Undefined		24,987	25,000	24
20030N-CS-8	COMCAST CORP 3.950 2025		09/25/2023	VARIOUS		845,142	865,000	9,168
12543D-BM-1	COMMUNITY HEALTH SYS INC 5.250 203		12/22/2023	Undefined		20,750	25,000	135
12543D-BG-4	COMMUNITY HEALTH SYS INC 5.625 202		12/29/2023	Undefined		46,424	50,000	785
12543D-BD-1	COMMUNITY HEALTH SYS INC 8.000 202		12/22/2023	Undefined		24,375	25,000	39
21925D-AA-7	CORNERSTONE BLDG BRANDS INC 6.125		12/22/2023	Undefined		20,875	25,000	668
22207A-AA-0	COTY INC 6.625 2030		12/20/2023	Undefined		25,719	25,000	663
45344L-AC-7	CRESCENT ENERGY FINANCE LLC 9.250		12/20/2023	Undefined		26,027	25,000	803
228701-AF-5	CROWNROCK LP 5.625 2025		12/20/2023	Undefined		24,957	25,000	254
23166M-AC-7	CUSHMAN & WAKEFIELD US 8.875 2031		12/29/2023	Undefined		52,589	50,000	1,485
233853-AT-7	DAIMLER TRUCK 5.400 2028		08/02/2023	JP MORGAN		214,779	215,000	0
235825-AJ-5	DANA INC 4.500 2032		12/20/2023	Undefined		21,670	25,000	391
23918K-AT-5	DAVITA INC 3.750 2031		12/20/2023	Undefined		20,367	25,000	326
23918K-AS-7	DAVITA INC 4.625 2030		12/20/2023	Undefined		21,861	25,000	61
254709-AL-2	DISCOVER FINL SVCS 3.750 2025		12/07/2023	Undefined		242,825	250,000	2,422
25470X-BE-4	DISH DBS CORP 5.250 6357		12/20/2023	Undefined		21,585	25,000	69
25470X-BF-1	DISH DBS CORP 5.750 2028		12/20/2023	Undefined		20,080	25,000	76
25470M-AG-4	DISH NETWORK CORP 11.750 2027		12/29/2023	Undefined		52,018	50,000	645
25830J-AA-9	DORNOCH DEBT MERGER INC 6.625 2029		12/29/2023	Undefined		22,627	25,000	340
24460A-AE-0	DPATH 2023-1A B1 VAR 2035		03/08/2023	GREENSLEDGE		500,000	500,000	0
24460A-AG-5	DPATH 2023-1A C VAR 2035		03/08/2023	GREENSLEDGE		500,000	500,000	0
23346G-AA-7	DTP 2023-STE2 A 6.038 2041		12/14/2023	WELLS		197,000	200,000	906
28470R-AH-5	ELDORADO RESORTS INC 6.250 2025		12/20/2023	Undefined		49,943	50,000	1,467
28470R-AK-8	ELDORADO RESORTS INC 8.125 2027		12/20/2023	Undefined		25,687	25,000	954
29082K-AA-3	EMBECTA CORP 5.000 2030		12/20/2023	Undefined		41,800	50,000	868
26885B-AL-4	EQM MIDSTREAM PARTNERS LP 4.750 20		12/20/2023	Undefined		23,275	25,000	511
26885B-AH-3	EQM MIDSTREAM PARTNERS LP 6.500 20		12/20/2023	Undefined		25,605	25,000	763

SCHEDULE D - PART 3

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

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26885B-AM-2	EQM MIDSTREAM PARTNERS LP 7.500 20		12/20/2023	Undefined		25,838	25,000	99
26885B-AN-0	EQM MIDSTREAM PARTNERS LP 7.500 20		12/22/2023	Undefined		27,008	25,000	109
29450Y-AA-7	EQUIPMENTSHARE COM INC 9.000 2028		12/20/2023	Undefined		25,460	25,000	219
29449W-AQ-0	EQUITABLE FINL LIFE 5.450 2028		03/01/2023	JP MORGAN		299,649	300,000	0
26884T-AW-2	ERAC USA FINANCE CO 4.900 2033		05/01/2023	MIZUHO SECURITIES		274,205	275,000	0
29660N-AB-5	ESPAI BARA, FTA 6.980% 2030		05/30/2023	GOLDMAN		1,000,000	1,000,000	0
30015D-AA-9	EVERGREEN 9.750 2028		12/20/2023	Undefined		53,125	50,000	1,693
316773-DJ-6	FIFTH THIRD BANCORP VAR 2028		11/02/2023	Undefined		432,973	440,000	9,117
31935H-AD-9	FIRST BRANDS GROUP LLC VAR 2027		12/22/2023	Undefined		99,125	99,125	0
33852D-AB-7	FLAGSTAR 2021-1 A2 VAR 2051		02/01/2023	CITIGROU		351,807	431,742	632
345286-AC-2	FORD 2022-A A3 1.290 2026		06/13/2023	SELECT ONE		287,203	300,000	301
34965K-AA-5	FORTREA HLDGS INC 7.500 2030		12/20/2023	Undefined		25,549	25,000	901
35908M-AE-0	FRONTIER COMMUNICATIONS HLDGS 8.62		12/29/2023	Undefined		50,879	50,000	1,192
35908M-AD-2	FRONTIER COMMUNICATIONS HLDGS 8.75		12/29/2023	Undefined		51,389	50,000	480
36166T-AB-6	GCI LLC 4.750 2028		12/20/2023	Undefined		45,625	50,000	429
36267V-AD-5	GE HEALTHCARE TECH 5.600 2025		06/08/2023	SELECT ONE		449,006	450,000	0
37045V-AU-4	GENERAL MOTORS 6.800 2027		12/06/2023	Undefined		416,732	400,000	4,911
37960X-AA-5	GLOBAL INFRASTRUCTURE 5.625 2029		12/20/2023	Undefined		22,237	25,000	74
36266F-AD-1	GM FINL 2022-2 A4 3.540 2026		08/08/2023	Undefined		342,713	350,000	620
98625U-BE-1	GNRT B-2R 3A VAR 2036		12/13/2023	Undefined		1,000,000	1,000,000	0
36260R-AB-5	GOLD SACH 2020-PJ6 A2 VAR 2051		03/28/2023	CITIGROU		491,734	592,451	1,193
38141G-XM-1	GOLDMAN SACHS GROUP INC VAR 2026		09/25/2023	Undefined		210,252	235,000	601
38141G-WV-2	GOLDMAN SACHS GROUP INC VAR 2029		12/11/2023	Undefined		205,355	220,000	1,119
38431A-AA-4	GRAFTECH GLOBAL ENTERPRISES 9.875		12/20/2023	Undefined		40,339	50,000	69
384637-AA-2	GRAHAM HLDGS CO 5.750 2026		12/20/2023	Undefined		24,956	25,000	76
38869A-AD-9	GRAPHIC PACKAGING INTL LLC 3.750 2		12/20/2023	Undefined		22,364	25,000	362
389286-AA-3	GRAY ESCROW II INC 5.375 2031		12/22/2023	Undefined		37,578	50,000	269
402635-AR-7	GULFPORT ENERGY CORP 8.000 2026		12/20/2023	Undefined		25,343	25,000	106
39809G-AC-9	GWOLF 2018-1A A2 VAR 2031		01/30/2023	SELECT ONE		1,475,250	1,500,000	1,093
410345-AQ-5	HANESBRANDS INC 9.000 2031		12/20/2023	Undefined		24,412	25,000	781
417558-AA-1	HARVEST MIDSTREAM 7.500 2028		12/20/2023	Undefined		74,438	75,000	1,703
42806M-AN-9	HERTZ 2022-2 A 2.330 2028		09/21/2023	DEUTSCHE		308,602	350,000	0
431318-AV-6	HILCORP ENERGY 6.000 2031		12/20/2023	Undefined		47,500	50,000	1,158
43284M-AB-4	HILTON GRAND VACATIONS 4.875 2031		12/20/2023	Undefined		21,815	25,000	572
437076-CV-2	HOME DEPOT 4.950 2026		12/04/2023	Undefined		498,905	500,000	0
44106M-AV-4	HOSPITALITY PPTYS 5.250 2026		12/20/2023	Undefined		48,373	50,000	911
444454-AF-9	HUGHES SATELLITE SYS CORP 6.625 20		12/20/2023	Undefined		19,468	25,000	640
451102-BT-3	ICAHN ENTERPRISES 6.250 2026		12/20/2023	Undefined		23,609	25,000	152
451102-BQ-9	ICAHN ENTERPRISES 6.375 2025		12/20/2023	Undefined		24,313	25,000	22
451102-CD-7	ICAHN ENTERPRISES 9.750 2029		12/20/2023	Undefined		25,394	25,000	7
45344L-AA-1	INDEPENDENCE ENERGY FIN LLC 7.250		12/20/2023	Undefined		25,142	25,000	247
44988M-AC-9	IRB HLDG CORP 7.000 2025		12/20/2023	Undefined		25,038	25,000	24
46284V-AJ-0	IRON MTN INC 5.250 2030		12/20/2023	Undefined		47,599	50,000	1,130
465965-AC-5	JB POINDEXTER & CO INC 8.750 2031		12/20/2023	Undefined		25,669	25,000	12
477164-AA-5	JETBLUE AIRWAYS CORP 4.000% 2031		02/23/2023	ROBERT W. BAIRD		399,798	434,563	4,925
832696-AW-8	JM SMUCKER CO 5.900 2028		10/11/2023	MERRILL		199,912	200,000	0
832696-AZ-1	JM SMUCKER CO 6.500 2053		10/11/2023	MERRILL		401,073	400,000	0
47787N-AD-1	JOHN DEERE 2020-B 0.720 2027		08/24/2023	Undefined		343,205	350,000	56
46641Y-AJ-2	JP MORGAN 2014-2 2A2 VAR 2029		08/29/2023	JP MORGAN		382,380	401,054	1,170
46656Q-BL-5	JP MORGAN 2023-4 2A2 5.500 2053		07/01/2023	JP MORGAN		485,335	492,726	2,183
46657C-AG-7	JP MORGAN 2023-8 A5 6.000 2054		09/21/2023	JP MORGAN		460,268	475,000	2,217
46647P-BK-1	JP MORGAN VAR 2026		09/25/2023	VARIOUS		845,654	900,000	4,524
46655K-CC-8	JPM 2022-6 A14 VAR 2052		12/19/2023	Undefined		405,000	500,000	833
465986-AK-3	JPMMT 2023-10 A6 6.000 2054		11/17/2023	JP MORGAN		369,786	375,000	1,813
483007-AL-4	KAISER ALUMINIUM CORPORATION 4.500		12/20/2023	Undefined		42,801	50,000	119

SCHEDULE D - PART 3

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

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50106G-AE-2	KRONOS ACQUISITION HLDGS INC 5.000		12/20/2023	Undefined		24,451	25,000	590
502431-AR-0	L3HARRIS TECHN INC 5.600 2053		07/27/2023	VARIOUS		501,603	500,000	0
505742-AP-1	LADDER CAPITAL FIN HLDGS 4.750 202		12/20/2023	Undefined		21,990	25,000	16
505742-AG-1	LADDER CAPITAL FIN HLDGS 5.250 202		12/20/2023	Undefined		24,373	25,000	288
50190E-AA-2	LCM INVTS HLDGS II LLC 4.875 2029		12/20/2023	Undefined		22,971	25,000	166
50190E-AC-8	LCM INVTS HLDGS II LLC 8.250 2031		12/20/2023	Undefined		26,037	25,000	825
50187T-AH-9	LGI HOMES INC 8.750 2028		12/20/2023	Undefined		26,428	25,000	176
53190F-AA-3	LIFE TIME INC 5.750 2026		12/20/2023	Undefined		24,752	25,000	619
53219L-AS-8	LIFEPOINT HEALTH INC 4.375 2027		12/20/2023	Undefined		22,903	25,000	380
531968-AA-3	LIGHT & WONDER INTL INC 7.500 2031		12/20/2023	Undefined		26,045	25,000	609
55916A-AB-0	MAGIC MERGECO INC 7.875 2029		12/22/2023	Undefined		16,315	25,000	279
571676-AT-2	MARS INC 4.550% 2028		04/17/2023	JP MORGAN		199,858	200,000	0
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC 5.625		12/20/2023	Undefined		24,419	25,000	488
57763R-AC-1	MAUSER PACKAGING SOLUTIONS 9.250 2		12/22/2023	Undefined		24,569	25,000	430
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HLD 7.8		12/20/2023	Undefined		25,374	25,000	684
57779E-AA-6	MAXIM CRANE 11.500 2028		12/29/2023	Undefined		25,882	25,000	950
04822F-AC-8	MCCP 2023-1A B VAR 2036		10/12/2023	Undefined		1,750,000	1,750,000	0
58768R-AC-4	MERCEDES-BENZ 2023-A A3 4.740 2027		08/16/2023	Undefined		172,826	175,000	23
30303M-8Q-8	META PLATFORMS INC 5.600% 2053		05/01/2023	MORGAN STANLEY		658,172	660,000	0
55305B-AV-3	MI HOMES INC 3.950 2030		12/20/2023	Undefined		22,188	25,000	343
595620-AY-1	MIDAMERICAN ENERGY CO 5.850 2054		09/05/2023	MITSUBISHI UFJ SECURITIES (USA)		319,629	320,000	0
59565X-AC-4	MIDCONTINENT COMMUNICATIONS 5.375		12/20/2023	Undefined		24,175	25,000	467
61766E-BE-4	MORGAN STANLEY 2016 A4 3.325 2049		07/20/2023	WELLS FARGO		234,326	250,000	531
617446-8Q-5	MORGAN STANLEY VAR 2026		09/25/2023	VARIOUS		842,001	895,000	4,505
62482B-AA-0	MOZART DEBT MERGER 3.870 2029		12/20/2023	Undefined		22,766	25,000	213
553283-AD-4	MPH ACQUISITION HLDGS LLC 5.500 20		12/20/2023	Undefined		22,478	25,000	416
55342U-AJ-3	MPT OPER PARTNERSHIP 4.625 2029		12/20/2023	Undefined		36,795	50,000	893
63861C-AE-9	NATIONSTAR MTG HLDGS INC 5.750 203		12/20/2023	Undefined		23,194	25,000	140
63861C-AA-7	NATIONSTAR MTG HLDGS INC 6.000 202		12/20/2023	Undefined		24,751	25,000	646
63938C-AK-4	NAVIENT CORP 5.000 2027		12/20/2023	Undefined		24,010	25,000	330
62886E-BA-5	NCR CORP NEW 5.125 2029		12/20/2023	Undefined		23,333	25,000	231
644274-AH-5	NEW ENTERPRISE S&L 5.250 2028		12/20/2023	Undefined		23,777	25,000	565
65336Y-AN-3	NEXSTAR BROADCASTING INC 4.750 202		12/20/2023	Undefined		22,799	25,000	162
65343H-AA-9	NEXSTAR ESCROW INC 5.625 2027		12/20/2023	Undefined		24,035	25,000	605
654106-AF-0	NIKE INC 2.375 2026		08/09/2023	VARIOUS		606,814	650,000	2,804
65473P-AN-5	NISOURCE INC 5.250% 2028		03/21/2023	JP MORGAN		179,692	180,000	0
665531-AG-4	NORTHERN OIL & GAS INC 8.125 2028		12/20/2023	Undefined		25,422	25,000	615
665530-AB-7	NORTHERN OIL & GAS INC 8.750 2031		12/29/2023	Undefined		52,265	50,000	115
67066G-AE-4	NVIDIA CORP 3.200 2026		09/25/2023	Undefined		814,780	860,000	4,020
677071-AU-6	OHANA 2007A I 6.000% 2051		02/08/2023	WELLS FARGO		711,745	647,547	13,922
682691-AC-4	ONEMAIN FIN CORP 3.875 2028		12/20/2023	Undefined		21,880	25,000	256
682691-AE-0	ONEMAIN FIN CORP 7.875 2030		12/20/2023	Undefined		25,414	25,000	38
682680-BN-2	ONEOK INC 6.625 2053		08/15/2023	MORGAN STANLEY		296,871	300,000	0
68389X-BC-8	ORACLE CORP 2.950 2025		09/25/2023	VARIOUS		420,942	440,000	2,589
70932M-AD-9	PENNYMAC FINL SVCS INC 7.875 2029		12/20/2023	Undefined		25,593	25,000	49
716973-AB-8	PFIZER INV ENTERPRISES 4.450 2026		09/07/2023	VARIOUS		707,310	715,000	4,483
693982-AA-8	PGA 23RSRT A 7.524% 2033		04/11/2023	WELLS		299,249	300,000	0
693475-BQ-7	PNC FINL SVCS GROUP INC VAR 2026		09/25/2023	SELECT ONE		419,384	420,000	2,827
693475-BU-8	PNC FINL SVCS GROUP INC VAR 2034		10/23/2023	VARIOUS		300,707	300,000	0
737446-AQ-7	POST HLDGS INC 4.625 2030		12/20/2023	Undefined		23,004	25,000	209
69354N-AE-6	PRA GROUP INC 8.375 2028		12/20/2023	Undefined		47,665	50,000	1,617
74112B-AM-7	PRESTIGE BRANDS INC 3.750 2031		12/20/2023	Undefined		43,675	50,000	411
74165H-AB-4	PRIME HEALTHCARE SVCS INC 7.250 20		12/29/2023	Undefined		49,134	50,000	539
743815-AE-2	PROVIDENCE SVC CORP 5.875 2025		12/20/2023	Undefined		24,934	25,000	143
75079L-AB-7	RAIN CARBON INC 12.250 2029		12/20/2023	Undefined		24,936	25,000	1,046

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
75103A-AA-3	RAISING CANES RESTAURANTS LLC 9.37		12/20/2023	Undefined		26,335	25,000	273
75281A-BJ-7	RANGE RES CORP 8.250 2029		12/20/2023	Undefined		25,950	25,000	888
75887N-BA-6	REGT6 2016-1A CR2		06/05/2023	BANK AME		1,935,000	2,000,000	18,912
76774L-AB-3	RITCHIE BROS HLDGS INC 6.750 2028		12/20/2023	Undefined		25,724	25,000	445
76774L-AC-1	RITCHIE BROS HLDGS INC 7.750 2031		12/22/2023	Undefined		26,502	25,000	522
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC 4.950		12/20/2023	Undefined		23,690	25,000	533
80287F-AB-8	SANTANDER 2022-7 A2 5.810 2026		07/27/2023	Undefined		423,494	423,759	821
78436T-AB-2	SANTANDER 2023-A A2 6.270 2026		10/25/2023	Undefined		199,993	200,000	0
810064-AA-3	SCOTT 23SFS A 5.910% 2028		03/01/2023	GOLMAN S		400,000	400,000	1,051
816196-AT-6	SELECT MED CORP 6.250 2026		12/20/2023	Undefined		24,967	25,000	543
81744Y-AB-2	SEQUOIA 2013-4 A2 VAR 2043		04/01/2023	HILLTOP		53,401	64,001	95
81761L-AA-0	SERVICE PPTYS TR 7.500 2025		12/20/2023	Undefined		25,344	25,000	495
82281E-BR-7	SHELLPOINT 2016-1 2A3 3.000 2031		06/01/2023	CITIGROU		193,504	207,511	356
82873M-AA-1	SIMMONS FOODS INC 4.625 2029		12/20/2023	Undefined		42,875	50,000	700
828807-CS-4	SIMON PPTY GROUP 3.375 2024		07/12/2023	VARIOUS		310,809	320,000	2,611
828807-DC-8	SIMON PPTY GROUP 3.375 2027		09/25/2023	Undefined		426,637	460,000	3,675
82967N-BJ-6	SIRIUS XM RADIO INC 4.000 2028		12/20/2023	Undefined		22,915	25,000	431
83001A-AD-4	SIX FLAGS ENTMT CORP 7.250 2031		12/20/2023	Undefined		24,960	25,000	176
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC 8.87		12/29/2023	Undefined		52,600	50,000	425
85205T-AN-0	SPIRIT AEROSYSTEMS INC 9.375 2029		12/20/2023	Undefined		27,244	25,000	130
85571B-AU-9	STARWOOD PPTY TR INC 3.625 2026		12/20/2023	Undefined		23,516	25,000	390
85571B-AW-5	STARWOOD PPTY TR INC 3.750 2024		12/20/2023	Undefined		24,502	25,000	443
857477-CG-6	STATE STREET CORP 6.123 2034		11/16/2023	VARIOUS		300,649	300,000	0
857691-AG-4	STATION CASINOS LLC 4.500 2028		12/20/2023	Undefined		23,501	25,000	391
86745G-AF-0	SUNNOVA ENERGY CORP 5.875 2026		12/20/2023	Undefined		20,250	25,000	445
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP 6.000		12/20/2023	Undefined		23,250	25,000	708
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP 7.500		12/20/2023	Undefined		25,292	25,000	411
87612E-BD-7	TARGET CORP SR NT 3.500 2024		06/14/2023	SELECT ONE		225,759	230,000	3,645
87901J-AJ-4	TEGNA INC 4.625 2028		12/20/2023	Undefined		23,063	25,000	305
88033G-DM-9	TENET HEALTHCARE CORP 4.250 2029		12/20/2023	Undefined		46,134	50,000	112
88033G-CZ-1	TENET HEALTHCARE CORP 4.875 2026		12/20/2023	Undefined		24,692	25,000	572
88033G-DB-3	TENET HEALTHCARE CORP 5.125 2027		12/20/2023	Undefined		24,420	25,000	174
88167Q-AD-8	TESLA 2023-B A4 6.220 2027		09/20/2023	CITIGROU		199,981	200,000	0
891941-AB-2	TOYOTA 2023-B A2A 5.280 2026		07/28/2023	Undefined		308,680	310,000	591
893647-BE-6	TRANSDIGM INC 6.250 2026		12/20/2023	Undefined		49,948	50,000	825
893647-BT-3	TRANSDIGM INC 7.125 2031		12/20/2023	Undefined		25,960	25,000	109
896288-AA-5	TRINET GROUP INC 3.500 2029		12/20/2023	Undefined		22,371	25,000	265
896288-AC-1	TRINET GROUP INC 7.125 2031		12/20/2023	Undefined		25,783	25,000	614
89788M-AA-0	TRUIST FINL CORP 1.200 2025		06/02/2023	SELECT ONE		385,192	425,000	1,800
898813-AV-2	TUCSON ELECTRIC POWER CO 5.500% 20		02/13/2023	VARIOUS		984,707	985,000	0
906548-CW-0	UNION ELECTRIC CO 5.450% 2053		06/01/2023	JP MORGAN		511,940	500,000	7,569
911365-BP-8	UNITED RENTALS NORTH AMER INC 3.75		12/20/2023	Undefined		44,062	50,000	807
913229-AC-4	UNITED WHSL MTG LLC 5.750 2027		12/20/2023	Undefined		24,313	25,000	20
91327T-AA-9	UNITI GROUP LP 10.500 2028		12/29/2023	Undefined		50,477	50,000	1,451
914906-AV-4	UNIVISION COMMUNICATIONS INC 4.500		12/20/2023	Undefined		44,520	50,000	306
914906-AY-8	UNIVISION COMMUNICATIONS INC 8.000		12/20/2023	Undefined		25,480	25,000	739
91159H-JH-4	US BANCORP VAR 2026		08/09/2023	Undefined		501,620	500,000	8,018
912920-AK-1	US WEST COMMUNICATIONS INC 7.250 2		12/20/2023	Undefined		24,383	25,000	478
91740P-AC-2	USA COMPRESSION PARTNERS LP 6.875		12/20/2023	Undefined		24,855	25,000	377
92328M-AA-1	VENTURE GLOBAL CALCASIEU 3.875 202		12/20/2023	Undefined		22,354	25,000	336
92328M-AB-9	VENTURE GLOBAL CALCASIEU 4.125 203		12/20/2023	Undefined		21,780	25,000	358
92328M-AE-3	VENTURE GLOBAL CALCASIEU 6.250 203		12/20/2023	Undefined		24,808	25,000	673
92332Y-AA-9	VENTURE GLOBAL LNG INC 8.125 2028		12/20/2023	Undefined		50,062	50,000	214
92332Y-AB-7	VENTURE GLOBAL LNG INC 8.375 2031		12/20/2023	Undefined		49,569	50,000	221
92332Y-AC-5	VENTURE GLOBAL LNG INC 9.500 2029		12/29/2023	Undefined		52,333	50,000	798

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
92339G-AB-9	VERDANT 2023-1 A2 6.240 2031		08/10/2023	WELLS		199,992	200,000	0
92348K-AA-1	VERIZON 2021-1 A 0.500 2027		07/11/2023	Undefined		152,869	160,000	47
92348K-AZ-6	VERIZON 2022-6 A 3.670 2029		12/20/2023	Undefined		244,444	250,000	0
92343V-EN-0	VERIZON COMM 3.376 2025		09/07/2023	SELECT ONE		349,105	360,000	4,130
925930-AG-4	VIBR 2023-16A A2 VAR 2036		05/12/2023	BNP PARI		500,000	500,000	0
925930-AJ-8	VIBR 2023-16A B VAR 2036		05/12/2023	BNP PARI		500,000	500,000	0
516806-AG-1	VITAL ENERGY INC 0.125 2028		12/20/2023	Undefined		25,523	25,000	1,090
516806-AH-9	VITAL ENERGY INC 7.750 2029		12/20/2023	Undefined		23,187	25,000	753
516806-AJ-5	VITAL ENERGY INC 9.750 2030		12/29/2023	Undefined		51,376	50,000	941
92857W-BZ-2	VODAFONE GROUP PLC 5.750% 2063		02/07/2023	MERRILL		733,814	740,000	0
254687-FV-3	WALT DISNEY CO 1.750 2026		09/07/2023	VARIOUS		370,667	400,000	1,858
254687-DD-5	WALT DISNEY CO 3.700 2025		07/26/2023	VARIOUS		282,565	290,000	2,291
55903V-BB-8	WARNERMEDIA HOLDINGS 4.054 2029		05/01/2023	EXCHANGED		102,058	110,000	0
55903V-BE-2	WARNERMEDIA HOLDINGS 5.141 2052		05/01/2023	EXCHANGED		190,733	240,000	0
94989H-AM-2	WELLS FARGO 2015-NXS1 A4 2.874 204		09/01/2023	DEUTSCHE		211,380	220,000	0
95002V-AA-7	WELLS FARGO 2020-4 A1 VAR 2050		07/27/2023	CITIGROU		856,419	1,003,861	2,510
95000U-2F-9	WELLS FARGO VAR 2027		12/01/2023	Undefined		325,795	350,000	4,478
95081Q-AP-9	WESCO DISTR INC 7.250 2028		12/20/2023	Undefined		25,713	25,000	25
96950G-AE-2	WILLIAMS SCOTSMAN INTL INC 4.625 2		12/20/2023	Undefined		23,619	25,000	401
988498-AR-2	YUM BRANDS INC 5.375 2032		12/20/2023	Undefined		24,380	25,000	295
98919V-AA-3	ZAYO GROUP HLDGS INC 4.000 2027		12/20/2023	Undefined		38,494	50,000	606
98980B-AA-1	ZIPRECRUITER INC 5.000 2030		12/20/2023	Undefined		43,660	50,000	1,076
07317Q-AJ-4	BAYTEX ENERGY CORP 8.500 2030		12/29/2023	Undefined		51,304	50,000	643
68245X-AJ-8	BC UNLIMITED LIAB 4.375 2028		12/20/2023	Undefined		23,906	25,000	106
097751-BT-7	BOMBARDIER INC 7.875 2027		12/20/2023	Undefined		50,164	50,000	711
11283Y-AB-6	BROOKFIELD RESIDENTIAL PPTYS 6.250		12/20/2023	Undefined		24,294	25,000	412
13648T-AC-1	CANADIAN PACIFIC RAIL 2.875 2029		04/21/2023	SELECT ONE		271,926	300,000	0
296006-AA-7	ERO COPPER CORP 6.500 2030		12/20/2023	Undefined		44,490	50,000	1,128
36485M-AK-5	GARDA WORLD SEC CORP 4.625 2027		12/20/2023	Undefined		23,870	25,000	401
36485M-AM-1	GARDA WORLD SEC CORP 7.750 2028		12/20/2023	Undefined		25,724	25,000	673
575385-AE-9	MASONITE INTL CORP 3.500 2030		12/20/2023	Undefined		21,313	25,000	304
66977W-AP-4	NOVA CHEMICALS CORP 5.000 2025		12/20/2023	Undefined		49,047	50,000	340
67077M-BA-5	NUTRIEN LTD 4.900% 2028		03/23/2023	VARIOUS		249,888	250,000	0
67077M-BB-3	NUTRIEN LTD 5.800% 2053		03/23/2023	VARIOUS		299,296	300,000	0
68306M-AA-7	ONTARIO GAMING GTA LTD 8.000 2030		12/20/2023	Undefined		25,851	25,000	772
683715-AC-0	OPEN TEXT CORP 3.875 2028		12/20/2023	Undefined		23,038	25,000	336
92660F-AN-4	VIDEOTRON LTD 3.625 2029		12/20/2023	Undefined		22,719	25,000	13
33851M-AA-0	FLAGSTAR 2021-9 A1 VAR 2041		01/12/2023	Undefined		435,642	503,269	35
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						57,803,452	59,572,913	319,143
2509999997. Total - Bonds - Part 3						93,168,902	101,831,333	432,143
2509999998. Total - Bonds - Part 5						3,089,473	3,134,860	3,751
2509999999. Total - Bonds						96,258,375	104,966,193	435,894
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						325,910	XXX	5,691
4509999999. Total - Preferred Stocks						325,910	XXX	5,691
313360-ZZ-5	FEDERAL HOME LOAN BANK CINCINNATI		12/28/2023	FEDERAL HOME LOAN BANK	2,768.000	276,800		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						276,800	XXX	0
62848D-10-7	MUZINICH BDC		08/22/2023	Undefined	668.370	718,706		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						718,706	XXX	0
5989999997. Total - Common Stocks - Part 3						995,506	XXX	0
5989999998. Total - Common Stocks - Part 5						206,754	XXX	0
5989999999. Total - Common Stocks						1,202,260	XXX	0
5999999999. Total - Preferred and Common Stocks						1,528,170	XXX	5,691
6009999999 - Totals						97,786,545	XXX	441,585

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
560459-5E-5	MAINE MUN BD BK MUN BD BK 2 GO		11/01/2023	CALLED @ 100.0000000		140,000	140,000	141,179	140,289	0	(81)	0	(81)	0	140,208	0	(208)	(208)	7,130	11/01/2025
917542-QR-6	ST OF UT 4.554 2024		07/03/2023	CALLED @ 100.0000000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,594	07/01/2024
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						175,000	175,000	176,179	175,289	0	(81)	0	(81)	0	175,208	0	(208)	(208)	8,724	XXX
54627R-AR-1	LOUISIANA LOC GOVT 5.081% 2031		12/04/2023	JP MORGAN		36,362	36,362	36,362	0	0	0	0	0	0	36,362	0	0	0	1,242	06/01/2031
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						36,362	36,362	36,362	0	0	0	0	0	0	36,362	0	0	0	1,242	XXX
3137FP-J5-5	FHLMC 2.606 2027		12/26/2023	PRINCIPAL RECEIPT		67,742	67,742	69,093	68,390	0	(648)	0	(648)	0	67,742	0	0	0	987	07/25/2025
31394Y-H9-8	FHLMC 2793 5.000 2034		12/15/2023	PRINCIPAL RECEIPT		12,903	12,903	11,564	12,864	0	38	0	38	0	12,903	0	0	0	377	05/15/2034
3137B4-FT-8	FHLMC 3.500 2032		12/15/2023	PRINCIPAL RECEIPT		11,463	11,463	11,110	0	0	353	0	353	0	11,463	0	0	0	66	06/15/2032
3137A4-K5-5	FHLMC 4.000 2030		12/15/2023	PRINCIPAL RECEIPT		12,614	12,614	12,137	0	0	477	0	477	0	12,614	0	0	0	64	12/15/2030
31395M-DU-0	FHLMC 5.000 2035		12/15/2023	PRINCIPAL RECEIPT		7,026	7,026	6,847	7,019	0	7	0	7	0	7,026	0	0	0	193	02/15/2035
3128MJ-5B-2	FHLMC G08841 3.500 2048		12/15/2023	PRINCIPAL RECEIPT		19,071	19,071	18,747	18,768	0	303	0	303	0	19,071	0	0	0	366	10/01/2048
3128ME-2L-4	FHLMC G15979 3.000 2031		12/15/2023	PRINCIPAL RECEIPT		15,876	15,876	15,072	0	0	804	0	804	0	15,876	0	0	0	59	11/01/2031
31307M-4Q-6	FHLMC J31731 3.000 2030		12/15/2023	PRINCIPAL RECEIPT		37,540	37,540	35,856	0	0	61	0	61	0	35,917	0	1,622	1,622	244	05/01/2030
3132Y3-3P-7	FHLMC Q59805 4.500 2048		12/15/2023	PRINCIPAL RECEIPT		26,456	26,456	27,506	27,447	0	(991)	0	(991)	0	26,456	0	0	0	689	11/01/2048
3133LP-TY-3	FHLMC RD5067 1.500 2031		12/26/2023	PRINCIPAL RECEIPT		4,470	4,470	3,960	0	0	510	0	510	0	4,470	0	0	0	6	09/01/2031
3132CJ-BL-6	FHLMC SA0043 4.000 2033		12/26/2023	PRINCIPAL RECEIPT		8,147	8,147	7,863	0	0	284	0	284	0	8,147	0	0	0	56	04/01/2033
3132DV-3Y-9	FHLMC SD8015 2.500 2049		12/26/2023	PRINCIPAL RECEIPT		40,808	40,808	40,453	40,473	0	305	0	305	0	40,778	0	30	30	528	10/01/2049
3132DV-4L-6	FHLMC SD8027 4.500 2049		12/26/2023	PRINCIPAL RECEIPT		10,489	10,489	11,027	10,999	0	(476)	0	(476)	0	10,524	0	(35)	(35)	220	10/01/2049
3137BP-HM-4	FHLMC VAR 2052		12/15/2023	PRINCIPAL RECEIPT		35,952	35,952	35,245	0	0	708	0	708	0	35,952	0	0	0	201	06/15/2052
3131XD-MP-7	FHLMC ZK9366 3.000 2033		12/26/2023	PRINCIPAL RECEIPT		12,263	12,263	11,404	0	0	858	0	858	0	12,263	0	0	0	60	04/01/2033
3132A8-MY-2	FHLMC ZS7575 2.500 2031		12/26/2023	PRINCIPAL RECEIPT		17,489	17,489	16,221	0	0	31	0	31	0	16,251	0	1,237	1,237	89	11/01/2031
3132A8-SY-6	FHLMC ZS7735 2.000 2032		12/26/2023	PRINCIPAL RECEIPT		4,724	4,724	4,281	0	0	443	0	443	0	4,724	0	0	0	15	01/01/2032
3132A8-4K-2	FHLMC ZS8026 3.500 2033		12/26/2023	PRINCIPAL RECEIPT		4,475	4,475	4,223	0	0	252	0	252	0	4,475	0	0	0	24	05/01/2033
3132A9-SS-7	FHLMC ZS8629 2.500 2031		12/26/2023	PRINCIPAL RECEIPT		27,623	27,623	25,949	0	0	55	0	55	0	26,003	0	1,620	1,620	196	11/01/2031
3132AD-WV-6	FHLMC ZT1560 3.000 2030		12/26/2023	PRINCIPAL RECEIPT		30,310	30,310	29,131	0	0	49	0	49	0	29,180	0	1,130	1,130	258	03/01/2030
3132AE-F6-8	FHLMC ZT1989 3.500 2033		12/26/2023	PRINCIPAL RECEIPT		32,340	32,340	31,264	0	0	30	0	30	0	31,294	0	1,046	1,046	331	01/01/2033
3136A5-LA-2	FNMA 2012-35 2.000 2041		12/26/2023	PRINCIPAL RECEIPT		2,891	2,891	2,566	0	0	325	0	325	0	2,891	0	0	0	6	11/25/2041
31394U-KE-1	FNMA 5.000 2035		12/26/2023	PRINCIPAL RECEIPT		13,281	13,281	12,403	13,224	0	57	0	57	0	13,281	0	0	0	348	11/25/2035
31412U-Y6-1	FNMA 935533 4.500 2039		12/26/2023	PRINCIPAL RECEIPT		2,994	2,993	3,054	3,011	0	(17)	0	(17)	0	2,994	0	0	0	67	08/01/2039
31416B-NK-0	FNMA 995094 4.500 2035		12/26/2023	PRINCIPAL RECEIPT		5,066	5,066	5,406	5,123	0	(57)	0	(57)	0	5,066	0	0	0	112	11/01/2035
31417G-ZP-4	FNMA AB9749 3.000 2043		12/26/2023	PRINCIPAL RECEIPT		48,989	48,989	48,591	48,687	0	302	0	302	0	48,989	0	0	0	771	06/01/2043
31417M-QQ-9	FNMA AC3162 4.500 2024		12/26/2023	PRINCIPAL RECEIPT		13,273	13,273	13,746	13,288	0	(15)	0	(15)	0	13,273	0	0	0	327	10/01/2024
31417S-AA-8	FNMA AC5400 4.500 2039		12/26/2023	PRINCIPAL RECEIPT		2,530	2,530	2,564	2,536	0	(6)	0	(6)	0	2,530	0	0	0	60	10/01/2039
31418S-CJ-6	FNMA AD4572 5.000 2040		12/26/2023	PRINCIPAL RECEIPT		2,826	2,826	2,939	2,852	0	(26)	0	(26)	0	2,826	0	0	0	77	05/01/2040
31418T-D5-3	FNMA AD5523 4.500 2040		12/26/2023	PRINCIPAL RECEIPT		8,716	8,716	8,853	8,747	0	(32)	0	(32)	0	8,716	0	0	0	236	06/01/2040
31419C-D3-4	FNMA AE1921 4.000 2040		12/26/2023	PRINCIPAL RECEIPT		1,291	1,291	1,327	1,296	0	(5)	0	(5)	0	1,291	0	0	0	29	09/01/2040
31419G-CY-8	FNMA AE5486 3.500 2025		12/26/2023	PRINCIPAL RECEIPT		42,894	42,894	41,929	0	0	113	0	113	0	42,042	0	852	852	373	10/01/2025
3138A9-CX-0	FNMA AH7285 4.000 2041		12/26/2023	PRINCIPAL RECEIPT		5,251	5,252	5,159	5,229	0	22	0	22	0	5,251	0	0	0	107	03/01/2041
3138AD-HM-0	FNMA AI0235 3.500 2026		12/26/2023	PRINCIPAL RECEIPT		5,077	5,077	5,116	5,078	0	(2)	0	(2)	0	5,077	0	0	0	82	05/01/2026
3138WJ-RM-2	FNMA AS8591 2.000 2032		12/26/2023	PRINCIPAL RECEIPT		9,973	9,973	9,141	0	0	22	0	22	0	9,162	0	810	810	41	01/01/2032
3138WK-4Y-8	FNMA AS9838 3.000 2032		12/26/2023	PRINCIPAL RECEIPT		6,094	6,094	5,770	0	0	7	0	7	0	5,777	0	317	317	37	06/01/2032
3140HC-CG-9	FNMA BJ9970 4.000 2048		12/26/2023	PRINCIPAL RECEIPT		29,241	29,490	30,058	30,020	0	(778)	0	(778)	0	29,241	0	0	0	885	05/01/2048
3140J5-LM-9	FNMA BM1231 3.500 2031		12/26/2023	PRINCIPAL RECEIPT		25,965	25,965	25,230	0	0	24	0	24	0	25,254	0	711	711	261	11/01/2031
3140JG-LW-3	FNMA BN0340 4.500 2048		12/26/2023	PRINCIPAL RECEIPT		20,318	20,318	20,946	20,912	0	(517)	0	(517)	0	20,395	0	(77)	(77)	1,259	12/01/2048
3140Q9-H8-9	FNMA CA2054 4.500 2048		12/26/2023	PRINCIPAL RECEIPT		27,690	27,690	28,785	28,707	0	(1,017)	0	(1,017)	0	27,690	0	0	0	746	07/01/2048
3140X5-Q7-1	FNMA FM2277 3.000 2035		12/26/2023	PRINCIPAL RECEIPT		6,552	6,552	6,007	0	0	545	0	545	0	6,552	0	0	0	25	01/01/2035
3140X6-WN-7	FNMA FM3352 3.500 2033		12/26/2023	PRINCIPAL RECEIPT		17,950	17,950	17,453	0	0	13	0	13	0	17,467	0	483	483	185	05/01/2033
3140XB-MU-1	FNMA FM7570 3.000 2033		12/26/2023	PRINCIPAL RECEIPT		28,073	28,073	26,788	0	0	29	0	29	0	26,816	0	1,257	1,257	205	04/01/2033
3140XH-VF-1	FNMA FS2413 4.000 2035		12/26/2023	PRINCIPAL RECEIPT		18,358	18,358	17,824	0	0	10	0	10	0	17,834	0	524	524	187	03/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3140XL-MD-7	FNMA FS4855 5.500 2033		12/26/2023	PRINCIPAL RECEIPT		35,392	35,392	35,735	0	0	(9)	0	(9)	0	35,726	0	(334)	(334)	571	05/01/2033
3140XM-B7-0	FNMA FS5461 3.500 2032		12/26/2023	PRINCIPAL RECEIPT		17,509	17,509	16,656	0	0	16	0	16	0	16,672	0	837	837	125	12/01/2032
31417Y-TU-1	FNMA MA0562 4.500 2040		12/26/2023	PRINCIPAL RECEIPT		4,444	4,444	4,640	4,505	0	(61)	0	(61)	0	4,444	0	0	0	128	11/01/2040
31417Y-W3-7	FNMA MA0665 4.000 2041		12/26/2023	PRINCIPAL RECEIPT		11,240	11,240	11,297	11,259	0	(19)	0	(19)	0	11,240	0	0	0	239	02/01/2041
31418C-ET-7	FNMA MA2845 2.000 2031		12/26/2023	PRINCIPAL RECEIPT		33,148	33,148	30,538	0	0	72	0	72	0	30,609	0	2,539	2,539	165	12/01/2031
31418C-XM-1	FNMA MA3383 3.500 2048		12/26/2023	PRINCIPAL RECEIPT		4,468	4,468	4,648	4,640	0	(172)	0	(172)	0	4,468	0	0	0	83	06/01/2048
31418C-Z9-8	FNMA MA3467 4.000 2048		12/26/2023	PRINCIPAL RECEIPT		20,251	20,251	20,530	20,512	0	(260)	0	(260)	0	20,251	0	0	0	429	09/01/2048
31418D-ET-5	FNMA MA3745 3.500 2049		12/26/2023	PRINCIPAL RECEIPT		27,562	27,562	28,388	28,341	0	(779)	0	(779)	0	27,562	0	0	0	504	08/01/2049
31418D-FQ-0	FNMA MA3774 3.000 2049		12/26/2023	PRINCIPAL RECEIPT		29,129	29,072	29,511	29,487	0	(358)	0	(358)	0	29,129	0	0	0	474	09/01/2049
31418D-Q8-8	FNMA MA4078 2.500 2050		12/26/2023	PRINCIPAL RECEIPT		8,557	8,557	8,946	8,929	0	(371)	0	(371)	0	8,557	0	0	0	116	07/01/2050
31418D-SQ-6	FNMA MA4126 2.000 2030		12/26/2023	PRINCIPAL RECEIPT		23,680	23,680	21,971	0	0	65	0	65	0	22,036	0	1,644	1,644	137	09/01/2030
31418D-UH-3	FNMA MA4183 2.500 2050		12/26/2023	PRINCIPAL RECEIPT		79,444	79,444	82,596	82,517	0	(3,073)	0	(3,073)	0	79,444	0	0	0	1,082	11/01/2050
31418D-2L-5	FNMA MA4378 2.000 2051		12/26/2023	PRINCIPAL RECEIPT		92,714	92,714	93,427	93,411	0	(697)	0	(697)	0	92,714	0	0	0	1,027	07/01/2051
31418D-4J-8	FNMA MA4424 1.500 2031		12/26/2023	PRINCIPAL RECEIPT		24,703	24,703	22,495	0	0	77	0	77	0	22,572	0	2,131	2,131	107	09/01/2031
31418D-5J-7	FNMA MA4448 1.500 2031		12/26/2023	PRINCIPAL RECEIPT		2,281	2,281	2,024	0	0	257	0	257	0	2,281	0	0	0	6	10/01/2031
3132DV-6U-4	FNMA SD8083 2.500 2050		12/26/2023	PRINCIPAL RECEIPT		9,159	9,965	10,382	10,364	0	(1,182)	0	(1,182)	0	9,182	0	(23)	(23)	132	08/01/2050
3132DV-7J-8	FNMA SD8097 2.000 2050		12/26/2023	PRINCIPAL RECEIPT		19,102	19,102	19,102	19,102	0	0	0	0	0	19,102	0	0	0	201	08/01/2050
38384C-JK-6	GNMA 5.500 2043		12/20/2023	PRINCIPAL RECEIPT		2,903	2,903	2,865	0	0	38	0	38	0	2,903	0	0	0	27	05/20/2043
38378K-QE-2	GNMA 2.039 2046		12/18/2023	PRINCIPAL RECEIPT		16,153	12,263	12,452	12,693	0	3,459	0	3,459	0	16,153	0	0	0	191	10/16/2046
38374F-3P-7	GNMA 5.000 2034		12/18/2023	PRINCIPAL RECEIPT		22,012	25,902	23,659	25,517	0	(3,505)	0	(3,505)	0	22,012	0	0	0	654	04/16/2034
3137AX-3T-8	FHLMC 4142 1.500 2032		12/15/2023	PRINCIPAL RECEIPT		4,970	4,970	4,462	0	0	509	0	509	0	4,970	0	0	0	9	12/15/2032
3136AE-GW-1	FNMA 1.250 2043		12/26/2023	PRINCIPAL RECEIPT		4,993	4,993	4,300	0	0	693	0	693	0	4,993	0	0	0	5	03/25/2043
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,278,888	1,279,886	1,261,232	725,947	0	(2,850)	0	(2,850)	0	1,260,564	0	18,321	18,321	17,867	XXX
05377R-CU-6	AESOP 172 A 2024		04/30/2023	PRINCIPAL RECEIPT		100,000	100,000	100,078	100,051	0	(6)	0	(6)	0	100,045	0	(45)	(45)	495	03/20/2024
008414-AA-2	AGATE BAY 2013-1 A1 VAR 2043		12/26/2023	PRINCIPAL RECEIPT		9,912	9,912	10,063	10,050	0	(134)	0	(134)	0	9,916	0	(5)	(5)	211	07/25/2043
00842C-AC-9	AGATE BAY 2015-7 A3 3.500 2045		12/26/2023	PRINCIPAL RECEIPT		37,843	37,843	33,113	33,113	0	52	0	52	0	33,165	0	4,678	4,678	583	10/25/2045
00909D-AA-1	AIR CANADA 2020-2 A 5.250 2030		10/03/2023	PRINCIPAL RECEIPT		94,277	94,277	91,261	91,274	0	205	0	205	0	91,479	0	2,798	2,798	3,712	04/01/2029
01166V-AA-7	ALASKA AIRLINES 2020-1B A 4.800 20		08/28/2023	PRINCIPAL RECEIPT		39,194	39,194	39,274	39,249	0	(4)	0	(4)	0	39,245	0	(51)	(51)	1,411	08/15/2027
63681#-AA-8	AMAZON.COM INC 2.654 2042		12/10/2023	PRINCIPAL RECEIPT		14,255	14,255	14,255	14,255	0	0	0	0	0	14,255	0	0	0	207	10/10/2042
02379*-AA-7	AMERICAN AIRLINES INC 3.530 2026		12/15/2023	PRINCIPAL RECEIPT		41,250	41,250	41,250	41,250	0	0	0	0	0	41,250	0	0	0	1,092	06/15/2026
02380#-AA-0	AMERICAN AIRLINES INC 3.530 2027		10/01/2023	PRINCIPAL RECEIPT		17,356	17,356	17,356	17,356	0	(8,591)	0	(8,591)	0	8,765	0	8,591	8,591	459	10/01/2024
02379#-AA-3	AMERICAN AIRLINES INC 3.930 2024		12/15/2023	PRINCIPAL RECEIPT		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,326	06/15/2024
Q0458*-AF-6	AQUASURE FINANCE 4.320 2034		07/30/2023	PRINCIPAL RECEIPT		12,070	12,070	12,070	12,070	0	(5,975)	0	(5,975)	0	6,095	0	5,975	5,975	391	01/12/2034
04248N-AA-1	ARMYHW 2005 1A 5.524 2050		12/15/2023	PRINCIPAL RECEIPT		9,347	9,347	9,811	0	0	(5)	0	(5)	0	9,806	0	(460)	(460)	389	06/15/2050
04774#-AA-0	ATL FALCONS STADIUM CO 3.590 2042		09/05/2023	Sink PMT @ 100.0000000		9,506	9,506	9,506	9,506	0	0	0	0	0	9,506	0	0	0	257	09/01/2042
04774#-AB-8	ATL FALCONS STADIUM CO 3.590 2042		09/05/2023	Sink PMT @ 100.0000000		6,790	6,790	6,790	6,790	0	0	0	0	0	6,790	0	0	0	183	09/01/2042
05523#-AA-1	BAE SYSTEMS PLC 3.390 2042		12/15/2023	PRINCIPAL RECEIPT		15,453	15,453	15,453	15,453	0	0	0	0	0	15,453	0	0	0	287	09/30/2042
115637-AM-2	BROWN-FORMAN CORP		01/17/2023	MATURITY		765,000	765,000	728,883	764,790	0	210	0	210	0	765,000	0	0	0	8,606	01/15/2023
14315W-AF-7	CARMAX 2019-4 B 2.320 2025		12/18/2023	PRINCIPAL RECEIPT		160,000	160,000	159,946	159,986	0	14	0	14	0	160,000	0	0	0	3,712	07/15/2025
14317J-AD-9	CARMAX 2021-4 A3 0.560 2026		12/15/2023	PRINCIPAL RECEIPT		26,361	26,361	25,221	0	0	821	0	821	0	26,042	0	319	319	30	09/15/2026
142921-AB-1	CARMAX 2023-2 A2A 5.500 2026		12/15/2023	PRINCIPAL RECEIPT		27,325	27,325	27,336	0	0	(2)	0	(2)	0	27,334	0	(9)	(9)	834	06/15/2026
150890-AR-5	CELANESE US HOLDINGS 5.900 2024		08/25/2023	CALLED @ 99.9920000		299,976	300,000	300,346	300,266	0	(111)	0	(111)	0	300,155	0	(179)	(179)	19,716	07/05/2024
12530M-AE-5	CF HIPPOLYTA		12/15/2023	PRINCIPAL RECEIPT		3,385	3,385	3,384	3,384	0	1	0	1	0	3,385	0	0	0	9	03/15/2061
16159P-AG-4	CHASE 2023-1 A4 VAR 2054		12/26/2023	PRINCIPAL RECEIPT		5,207	5,207	5,135	0	0	72	0	72	0	5,207	0	0	0	39	06/25/2054
172967-GL-9	CITIGROUP INC		03/01/2023	MATURITY		900,000	900,000	858,375	899,090	0	910	0	910	0	900,000	0	0	0	15,188	03/01/2023
17331K-AB-5	CITZN 231 A2A 6.130% 2026		12/15/2023	PRINCIPAL RECEIPT		20,394	20,394	20,394	0	0	0	0	0	0	20,394	0	1	1	576	07/15/2026
22537C-AA-7	CREDIT ACCEP 2021-2 A 0.960 2030		12/15/2023	PRINCIPAL RECEIPT		219,694	219,694	219,694	219,694	0	0	0	0	0	219,694	0	0	0	1,261	02/15/2030
24380@-AB-4	DEER DISTRICT LLC		06/01/2023	PRINCIPAL RECEIPT		9,150	9,150	9,150	9,150	0	(9,058)	0	(9,058)	0	92	0	9,058	9,058	231	06/01/2044
24703W-AB-5	DELL 2022-1 A2 2.110 2027		11/24/2023	PRINCIPAL RECEIPT		178,272	178,272	178,266	178,267	0	0	0	0	0	178,267	0	4	4	1,532	08/23/2027

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PAS		12/11/2023	PRINCIPAL RECEIPT		7,474	7,474	7,488	7,486	0	(1)	0	(1)	0	7,484	0	(10)	(10)	112	06/10/2028
29252V-AA-3	ENCINA EQUIP 2022-1 A1 0.000 2027		12/15/2023	PRINCIPAL RECEIPT		263,629	263,629	263,628	263,628	0	0	0	0	0	263,628	0	1	1	5,024	08/16/2027
314353-AA-1	FEDEX CORP 2020-1 AA 1.875 2035		08/22/2023	SELECT ONE		40,104	40,104	40,104	40,104	0	0	0	0	0	40,104	0	0	0	564	02/20/2034
33852D-AB-7	FLAGSTAR 2021-1 A2 VAR 2051		12/26/2023	VARIOUS		379,193	459,298	374,596	354,409	0	187	0	187	0	374,829	0	4,364	4,364	1,855	02/27/2051
30288*-AA-8	FLNG LIQUEFACTION 2 LLC		10/02/2023	PRINCIPAL RECEIPT		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	1,464	03/31/2038
34532N-AC-9	FORD 2021-A A3 0.300 2025		12/15/2023	PRINCIPAL RECEIPT		109,610	109,610	109,601	109,603	0	7	0	7	0	109,610	0	0	0	171	08/15/2025
345286-AC-2	FORD 2022-A A3 1.290 2026		12/15/2023	PRINCIPAL RECEIPT		76,231	76,231	72,980	0	0	370	0	370	0	73,350	0	2,882	2,882	422	06/15/2026
36267V-AC-7	GE HEALTHCARE HOLDING LLC 5.600% 2		06/08/2023	EXCHANGED		449,006	450,000	449,006	449,049	0	135	0	135	0	449,184	0	(178)	(178)	12,110	11/15/2025
36260R-AB-5	GOLD SACH 2020-PJ6 A2 VAR 2051		12/26/2023	PRINCIPAL RECEIPT		19,377	19,377	16,083	0	0	25	0	25	0	16,108	0	3,269	3,269	177	05/25/2051
36264D-AB-2	GOLD SACH 2021-PJ2 A2 2.500 2051		12/26/2023	PRINCIPAL RECEIPT		31,090	31,090	32,378	31,920	0	(788)	0	(788)	0	31,132	0	(41)	(41)	458	06/01/2051
38174B-AL-9	GOLUB 2015-22A AR VAR 2031		10/20/2023	PRINCIPAL RECEIPT		117,286	117,286	117,286	117,286	0	0	0	0	0	117,286	0	0	0	6,433	01/20/2031
39808C-A*-6	GRIDIRON FUNDING 5.640 2027		09/12/2023	PRINCIPAL RECEIPT		1,928	1,928	1,928	1,928	0	0	0	0	0	1,928	0	0	0	54	06/30/2027
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING		04/25/2023	MATURITY		500,000	500,000	525,995	502,326	0	(2,326)	0	(2,326)	0	500,000	0	0	0	8,500	04/25/2023
39808P-AL-0	GWOLF 2015-1A A1R VAR 2031		10/25/2023	PRINCIPAL RECEIPT		71,646	71,646	71,646	71,646	0	0	0	0	0	71,646	0	0	0	4,483	01/25/2031
41284U-AE-4	HARLEY DAVID 2020-A A4 1.930 2027		09/15/2023	PRINCIPAL RECEIPT		500,000	500,000	490,781	490,948	0	1,168	0	1,168	0	492,117	0	7,883	7,883	5,991	04/15/2027
41284Y-AD-8	HDMOT 2022-A A3 2023		12/15/2023	PRINCIPAL RECEIPT		69,678	69,678	67,761	67,776	0	384	0	384	0	68,159	0	1,518	1,518	1,913	02/16/2027
43283B-AA-1	HILTON GRAND 2022-1D A 3.610 2034		12/20/2023	PRINCIPAL RECEIPT		61,089	61,089	61,082	61,082	0	0	0	0	0	61,082	0	6	6	1,075	06/20/2034
43283G-AA-0	HILTON GRAND 2022-2 A 4.300 2037		12/26/2023	PRINCIPAL RECEIPT		35,098	35,098	35,091	35,091	0	0	0	0	0	35,092	0	6	6	862	01/26/2037
43815G-AC-3	HONDA 2021-4 A3 0.880 2026		12/21/2023	PRINCIPAL RECEIPT		40,965	40,965	40,957	40,959	0	2	0	2	0	40,961	0	5	5	286	01/21/2026
43815N-AD-6	HONDA AUTO RECIEVABLES OWN TR		01/18/2023	PRINCIPAL RECEIPT		204,040	204,040	203,998	204,021	0	0	0	0	0	204,022	0	19	19	315	08/15/2025
45082#-AA-0	IBERIA 2019-1 3.870 2033		12/20/2023	PRINCIPAL RECEIPT		26,533	26,533	26,533	26,533	0	0	0	0	0	26,533	0	0	0	645	05/20/2033
477164-AA-5	JETBLUE AIRWAYS CORP 4.000% 2031		11/15/2023	Sink PMT @ 100.0000000		32,718	32,718	30,101	0	0	102	0	102	0	30,203	0	2,516	2,516	982	11/15/2032
47787N-AD-1	JOHN DEERE 2020-B 0.720 2027		12/15/2023	PRINCIPAL RECEIPT		52,542	52,542	51,522	0	0	69	0	69	0	51,592	0	951	951	110	06/15/2027
46641Y-AJ-2	JP MORGAN 2014-2 2A2 VAR 2029		12/26/2023	PRINCIPAL RECEIPT		56,174	56,174	53,558	0	0	88	0	88	0	53,646	0	2,527	2,527	455	06/25/2029
46643K-AA-9	JP MORGAN 2014-5 A1 VAR 2029		12/26/2023	PRINCIPAL RECEIPT		35,731	35,731	36,078	35,546	0	171	0	171	0	35,717	0	14	14	528	10/01/2029
46651X-AQ-5	JP MORGAN 2020-1 A7 3.500 2050		12/26/2023	PRINCIPAL RECEIPT		9,125	9,125	9,545	10,207	0	(1,082)	0	(1,082)	0	9,125	0	0	0	141	07/25/2050
46652V-AG-0	JP MORGAN 2021-4 A4 VAR 2051		12/26/2023	PRINCIPAL RECEIPT		46,569	46,569	41,213	41,216	0	62	0	62	0	41,278	0	5,291	5,291	633	08/25/2051
46656Q-BL-5	JP MORGAN 2023-4 2A2 5.500 2053		12/26/2023	PRINCIPAL RECEIPT		31,049	31,049	30,584	0	0	1	0	1	0	30,585	0	464	464	430	11/25/2053
465986-AK-3	JPMMT 2023-10 A6 6.000 2054		12/27/2023	PRINCIPAL RECEIPT		38,597	38,597	38,061	0	0	537	0	537	0	38,597	0	0	0	911	05/26/2054
485170-BD-5	KANSAS CITY SOUTHERN		04/21/2023	EXCHANGED		271,926	300,000	299,873	299,909	0	4	0	4	0	299,913	0	(27,987)	(27,987)	3,990	11/15/2029
526057-BW-3	LENNAR CORP		11/29/2023	CALLED @ 100.0000000		235,000	235,000	247,408	238,383	0	(3,222)	0	(3,222)	0	235,161	0	(161)	(161)	10,947	12/15/2023
84611#-AF-8	LIFE STORAGE INC 3.670 2028		07/20/2023	CALLED @ 100.0000000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,598	07/21/2028
55903V-AJ-2	MAGALLANES INC 4.054% 03/15/25		05/01/2023	EXCHANGED		102,058	110,000	110,000	110,000	0	0	0	0	0	110,000	0	(7,942)	(7,942)	2,230	03/15/2029
55903V-AQ-6	MAGALLANES INC 5.141% 2052		05/01/2023	EXCHANGED		190,733	240,000	240,000	240,000	0	0	0	0	0	240,000	0	(49,267)	(49,267)	6,169	03/15/2052
56607F-AA-3	MARBLE POINT VAR 2030		10/19/2023	PRINCIPAL RECEIPT		151,906	151,906	151,906	151,906	0	0	0	0	0	151,906	0	0	0	7,307	12/18/2030
00392#-AA-0	MICROSOFT CORP 3.930 2039		12/21/2023	PRINCIPAL RECEIPT		59,286	59,286	59,286	59,286	0	0	0	0	0	59,286	0	0	0	1,280	08/15/2039
55389T-AA-9	MVW 2021-1W A 1.140 2041		12/20/2023	PRINCIPAL RECEIPT		62,592	62,592	62,575	62,568	0	24	0	24	0	62,592	0	0	0	347	01/20/2041
647551-B*-0	NEW MOUNTAIN FINANCE CORPORATION		01/31/2023	MATURITY		550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	12,276	01/30/2023
66859W-AA-0	NORTHWOODS 2017-16A A 6.896 2030		11/16/2023	PRINCIPAL RECEIPT		134,074	134,074	134,074	134,074	0	0	0	0	0	134,074	0	0	0	7,195	11/15/2030
67115Y-AB-2	OCCU 2022-1 A2 5.420 2026		12/15/2023	PRINCIPAL RECEIPT		203,641	203,641	203,641	203,641	0	0	0	0	0	203,641	0	0	0	7,412	03/15/2026
484915-AA-1	OGS 22A A 5.486% 2034		08/02/2023	PRINCIPAL RECEIPT		36,993	36,993	36,986	36,986	0	0	0	0	0	36,986	0	7	7	1,426	08/01/2034
677071-AU-6	OHANA 2007A I 6.000% 2051		10/03/2023	Sink PMT @ 100.0000000		8,507	8,507	9,350	0	0	(5)	0	(5)	0	9,345	0	(838)	(838)	385	10/01/2051
71710T-AA-6	PG&E 2021-A A1 1.460 2033		07/19/2023	PRINCIPAL RECEIPT		25,522	25,522	25,522	25,522	0	0	0	0	0	25,522	0	0	0	280	07/15/2033
78391Y-B#-4	RYMAN HEALTHCARE LTD 2034		03/23/2023	CALLED @ 110.6866710		1,106,867	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	128,375	04/28/2034
80287F-AB-8	SANTANDER 2022-7 A2 5.810 2026		12/15/2023	VARIOUS		342,316	342,448	342,234	0	0	7	0	7	0	342,241	0	74	74	2,248	01/15/2026
80287U-AB-5	SANTANDER 2022-B A2 2.840 2025		12/20/2023	PRINCIPAL RECEIPT		164,153	164,153	164,140	164,143	0	2	0	2	0	164,145	0	8	8	2,589	05/20/2025
81745M-AA-9	SEQUOIA 2013-2 A VAR 2043		12/26/2023	PRINCIPAL RECEIPT		4,076	4,325	4,111	4,232	0	(156)	0	(156)	0	4,076	0	0	0	41	02/25/2043
81744Y-AB-2	SEQUOIA 2013-4 A2 VAR 2043		12/26/2023	VARIOUS		26,500	26,500	25,484	21,838	0	15	0	15	0	25,507	0	993	993	321	04/25/2043
81748W-AA-4	SEQUOIA 2021-4 A1 VAR 2051		12/26/2023	PRINCIPAL RECEIPT		34,229	34,229	34,839	34,822	0	(593)	0	(593)	0	34,229	0	0	0	496	06/25/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82281E-BR-7	SHELLPOINT 2016-1 2A3 3.000 2031		12/26/2023	VARIOUS		36,405	35,446	34,658	21,097	0	1,762	0	1,762	0	36,405	0	0	0	386	10/25/2031
82436#-AA-6	SHERWIN WILLIAMS 4.319 2037		12/26/2023	PRINCIPAL RECEIPT		6,194	6,203	6,265	6,248	0	(34)	0	(34)	0	6,214	0	(19)	(19)	148	03/15/2037
83610J-AA-4	SOUND POINT CLO LTD		10/17/2023	PRINCIPAL RECEIPT		127,879	127,879	127,879	127,879	0	0	0	0	0	127,879	0	0	0	7,659	04/15/2031
85815C-AA-7	STEELE CREEK 2018-1A A 6.580 2031		10/17/2023	PRINCIPAL RECEIPT		81,505	81,505	81,505	81,505	0	0	0	0	0	81,505	0	0	0	4,710	04/15/2031
87272H-AA-8	TEACHERS I&A 2017-2A A 6.720 2031		10/17/2023	PRINCIPAL RECEIPT		151,113	151,113	151,113	151,113	0	0	0	0	0	151,113	0	0	0	7,077	01/16/2031
88161F-AC-0	TESLA 2021-A A3 0.560 2025		09/21/2023	PRINCIPAL RECEIPT		500,000	500,000	482,891	483,279	0	4,210	0	4,210	0	487,489	0	12,511	12,511	1,671	03/20/2025
89179Y-AR-4	TOWD POINT 2021-1 A1 VAR 2061		12/26/2023	PRINCIPAL RECEIPT		46,701	46,701	47,473	47,459	0	(6)	0	(6)	0	47,453	0	(751)	(751)	546	11/25/2061
891941-AB-2	TOYOTA 2023-B A2A 5.280 2026		12/15/2023	PRINCIPAL RECEIPT		17,157	17,157	17,084	0	0	9	0	9	0	17,093	0	64	64	377	05/15/2026
90349G-BF-1	UBS BARCLAYS COML MTG TR		04/14/2023	PRINCIPAL RECEIPT		320,179	320,179	333,462	332,318	0	(37)	0	(37)	0	332,280	0	(12,101)	(12,101)	1,611	04/10/2046
48259*-AA-5	VEYRON NE BEVERAGE 3.120 2035		12/15/2023	PRINCIPAL RECEIPT		8,142	8,142	8,142	8,142	0	0	0	0	0	8,142	0	0	0	138	12/31/2035
95002F-AE-4	WELLS FARGO 2019-4 A5 3.500 2049		12/26/2023	PRINCIPAL RECEIPT		21,667	21,667	22,221	22,571	0	(904)	0	(904)	0	21,667	0	0	0	356	09/26/2049
95002V-AA-7	WELLS FARGO 2020-4 A1 VAR 2050		12/26/2023	PRINCIPAL RECEIPT		39,195	39,195	33,438	0	0	19	0	19	0	33,458	0	5,738	5,738	193	07/25/2050
949930-AD-3	WELLS FARGO 2022-2 A4 2.500 2051		12/26/2023	PRINCIPAL RECEIPT		14,359	14,359	12,632	12,638	0	20	0	20	0	12,658	0	1,701	1,701	201	12/15/2051
98163N-AC-0	WOLS 2022-A A3 2025		12/15/2023	PRINCIPAL RECEIPT		16,616	16,616	16,614	16,615	0	1	0	1	0	16,615	0	1	1	478	02/18/2025
12559Y-AB-1	CIM TRUST 2020-J1 A2 VAR 2050		12/26/2023	PRINCIPAL RECEIPT		16,356	16,356	16,765	16,236	0	103	0	103	0	16,339	0	17	17	201	07/25/2050
82281E-AA-5	SHELLPOINT 2016-1 1A1 3.500 2046		12/26/2023	PRINCIPAL RECEIPT		7,654	7,653	7,833	7,820	0	(167)	0	(167)	0	7,654	0	0	0	174	11/25/2046
95002T-AA-2	WELLS FARGO 2020-3 A1 VAR 2050		12/26/2023	PRINCIPAL RECEIPT		22,248	22,248	22,978	22,950	0	(702)	0	(702)	0	22,248	0	0	0	351	06/25/2050
97651L-AC-5	WINWATER 2015-4 A3 3.500 2045		12/20/2023	PRINCIPAL RECEIPT		9,151	9,151	9,420	9,406	0	(255)	0	(255)	0	9,151	0	0	0	240	06/20/2045
178772-AA-7	CITYLINE MORTGAGE TRUST		11/13/2023	CALLED @ 100.0000000		1,300,000	1,300,000	1,292,742	1,293,377	0	225	0	225	0	1,293,602	0	6,398	6,398	33,607	11/10/2031
12592P-BE-2	COMM 2014-UBS6 A4 3.378 2047		11/01/2023	PRINCIPAL RECEIPT		37,152	37,152	39,148	39,026	0	(1,874)	0	(1,874)	0	37,152	0	0	0	906	12/10/2047
33851M-AA-0	FLAGSTAR 2021-9 A1 VAR 2041		12/26/2023	VARIOUS		529,427	597,667	523,369	476,832	0	5,962	0	5,962	0	529,453	0	(26)	(26)	1,269	09/25/2041
36248G-AD-2	GOLD SACH 2013-GCJ16 A4 4.271 2046		08/11/2023	PRINCIPAL RECEIPT		200,000	200,000	204,750	204,519	0	(3,063)	0	(3,063)	0	201,455	0	(1,455)	(1,455)	4,906	11/10/2046
46641J-AW-6	JP MORGAN 2014-C18 A5 4.079 2047		12/15/2023	PRINCIPAL RECEIPT		159,186	159,186	171,970	171,163	0	(11,977)	0	(11,977)	0	159,186	0	0	0	5,540	02/15/2047
61772L-AJ-0	MORGAN STANLEY 2021-2 A3 VAR 2051		12/26/2023	PRINCIPAL RECEIPT		35,965	35,965	36,459	36,437	0	(472)	0	(472)	0	35,965	0	0	0	479	05/25/2051
81747K-AA-1	SEQUOIA 2021-1 A1 2.500 2051		12/26/2023	PRINCIPAL RECEIPT		34,981	34,981	36,462	36,483	0	(1,502)	0	(1,502)	0	34,981	0	0	0	462	03/25/2051
90932J-AA-0	UNITED AIRLINE		11/01/2023	PRINCIPAL RECEIPT		40,792	41,579	37,090	37,680	0	3,112	0	3,112	0	40,792	0	0	0	837	11/01/2033
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,906,402	15,034,398	14,799,286	13,975,411	0	(31,984)	0	(31,984)	0	14,810,411	0	(10,873)	(10,873)	426,276	XXX
2509999997. Total - Bonds - Part 4						16,396,652	16,525,646	16,273,059	14,876,647	0	(34,915)	0	(34,915)	0	16,282,545	0	7,240	7,240	454,109	XXX
2509999998. Total - Bonds - Part 5						3,092,156	3,134,860	3,089,473	0	0	214	0	214	0	3,089,686	0	2,470	2,470	38,992	XXX
2509999999. Total - Bonds						19,488,808	19,660,506	19,362,532	14,876,647	0	(34,701)	0	(34,701)	0	19,372,231	0	9,710	9,710	493,101	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						325,000	XXX	325,910	0	0	0	0	0	0	325,910	0	(910)	(910)	7,968	XXX
4509999999. Total - Preferred Stocks						325,000	XXX	325,910	0	0	0	0	0	0	325,910	0	(910)	(910)	7,968	XXX
313360-ZZ-5	FEDERAL HOME LOAN BANK CINCINNATI		03/06/2023	FEDERAL HOME LOAN BANK	563.000	56,300		56,300	56,300	0	0	0	0	0	56,300	0	0	0	0	
74316J-56-5	MUZINICH US HIGH YIELD BOND		12/13/2023	AAM	396,154.987	3,086,047		3,074,097	3,042,470	31,627	0	0	31,627	0	3,074,097	0	11,950	11,950	200,487	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,142,347	XXX	3,130,397	3,098,770	31,627	0	0	31,627	0	3,130,397	0	11,950	11,950	200,487	XXX
5989999997. Total - Common Stocks - Part 4						3,142,347	XXX	3,130,397	3,098,770	31,627	0	0	31,627	0	3,130,397	0	11,950	11,950	200,487	XXX
5989999998. Total - Common Stocks - Part 5						207,964	XXX	206,754	0	0	0	0	0	0	206,754	0	1,211	1,211	6,267	XXX
5989999999. Total - Common Stocks						3,350,311	XXX	3,337,151	3,098,770	31,627	0	0	31,627	0	3,337,151	0	13,161	13,161	206,754	XXX
5999999999. Total - Preferred and Common Stocks						3,675,311	XXX	3,663,061	3,098,770	31,627	0	0	31,627	0	3,663,061	0	12,251	12,251	214,722	XXX
6009999999 - Totals						23,164,119	XXX	23,025,593	17,975,417	31,627	(34,701)	0	(3,074)	0	23,035,292	0	21,961	21,961	707,823	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3133EP-QB-4	FED FARM CREDIT BANK 5.875 2026		07/27/2023	UNDEFINED	12/07/2023	CALLED @ 100.0000000	400,000	399,943	400,000	399,949	0	6	0	6	0	0	51	51	9,139	196
3133EP-SP-1	FED FARM CREDIT BANK 6.000 2028		08/08/2023	UNDEFINED	12/07/2023	CALLED @ 100.0000000	200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	3,967	0
3130AW-CA-6	FED HOME LOAN BANK 5.750 2026		06/15/2023	UNDEFINED	12/15/2023	CALLED @ 100.0000000	150,000	150,000	150,000	150,000	0	0	0	0	0	0	0	0	4,313	0
3130AW-SV-3	FED HOME LOAN BANK 6.000 2026		08/29/2023	UNDEFINED	11/28/2023	CALLED @ 100.0000000	350,000	350,000	350,000	350,000	0	0	0	0	0	0	0	0	5,250	0
0109999999. Subtotal - Bonds - U.S. Governments							1,100,000	1,099,943	1,100,000	1,099,949	0	6	0	6	0	0	51	51	22,669	196
126650-DW-7	CVS HEALTH CORP 5.000 2029		06/01/2023	JP MORGAN	09/25/2023	JP MORGAN	270,000	269,031	262,092	269,077	0	47	0	47	0	0	(6,986)	(6,986)	4,238	0
369604-BQ-5	GENERAL ELECTRIC VAR 2049		08/21/2023	UNDEFINED	09/15/2023	CALLED @ 100.0000000	150,000	150,345	150,000	150,338	0	(7)	0	(7)	0	0	(338)	(338)	3,405	2,480
38141G-YL-2	GOLDMAN SACHS GROUP INC VAR 2024		06/12/2023	UNDEFINED	10/20/2023	UNDEFINED	200,000	195,970	198,854	197,063	0	1,094	0	1,094	0	0	1,791	1,791	920	236
81744Y-AB-2	SEQUOIA 2013-4 A2 VAR 2043		03/23/2023	HILLTOP	04/01/2023	HILLTOP	66,221	55,418	55,418	55,427	0	8	0	8	0	0	(8)	(8)	317	97
82281E-BR-7	SHELLPOINT 2016-1 2A3 3.000 2031		03/17/2023	CITIGROUP	11/01/2023	CITIGROUP	215,750	201,187	199,579	199,906	0	(1,281)	0	(1,281)	0	0	(327)	(327)	1,947	360
89173H-AA-4	TOWD POINT 2017-2 A1 VAR 2057		04/01/2023	CITIGROUP	12/27/2023	CITIGROUP	937,498	924,607	930,822	924,660	0	53	0	53	0	0	6,162	6,162	5,288	358
92348C-AA-9	VERIZON 2020-C A 0.410 2025		06/01/2023	UNDEFINED	11/22/2023	UNDEFINED	195,391	192,972	195,391	193,266	0	294	0	294	0	0	2,125	2,125	208	24
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,034,860	1,989,530	1,992,156	1,989,737	0	208	0	208	0	0	2,419	2,419	16,323	3,555
2509999998. Total - Bonds							3,134,860	3,089,473	3,092,156	3,089,686	0	214	0	214	0	0	2,470	2,470	38,992	3,751
172967-GD-7	CITIGROUP INC		10/04/2023	UNDEFINED	10/30/2023	CALLED @ 1.0000000	325,000.000	325,910	325,000	325,910	0	0	0	0	0	0	(910)	(910)	7,968	5,691
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								325,910	325,000	325,910	0	0	0	0	0	0	(910)	(910)	7,968	5,691
4509999998. Total - Preferred Stocks								325,910	325,000	325,910	0	0	0	0	0	0	(910)	(910)	7,968	5,691
74316J-56-5	MUZINICH US HIGH YIELD BOND		12/01/2023	AAM	12/13/2023	AAM	26,696.300	206,754	207,964	206,754	0	0	0	0	0	0	1,211	1,211	6,267	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								206,754	207,964	206,754	0	0	0	0	0	0	1,211	1,211	6,267	0
5989999998. Total - Common Stocks								206,754	207,964	206,754	0	0	0	0	0	0	1,211	1,211	6,267	0
5999999999. Total - Preferred and Common Stocks								532,664	532,964	532,664	0	0	0	0	0	0	301	301	14,235	5,691
6009999999 - Totals								3,622,137	3,625,120	3,622,350	0	214	0	214	0	0	2,771	2,771	53,227	9,442

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
1999999 - Totals									XXX	XXX

NONE

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
US TREASURY NOTE 0.375 2024			09/27/2023	Undefined	07/15/2024	365,032	0	5,513	0	0	375,000	359,519	650	0	0.375	5.525	JJ	0	221
US TREASURY NOTE 0.375 2024			09/27/2023	Undefined	09/15/2024	270,232	0	3,543	0	0	280,000	266,689	312	0	0.375	5.563	MS	0	35
US TREASURY NOTE 0.750 2023			09/28/2023	Undefined	01/01/2024	780,000	0	16,516	0	0	780,000	763,484	2,925	0	0.750	5.423	JD	1,613	1,771
US TREASURY NOTE 2.000 2024			09/12/2023	Undefined	05/31/2024	739,913	0	11,581	0	0	750,000	728,332	1,292	0	2.000	5.392	MN	7,500	1,426
US TREASURY NOTE 2.125 2024			09/27/2023	Undefined	03/31/2024	861,170	0	11,810	0	0	868,000	849,360	4,687	0	2.125	5.439	MS	9,223	5,817
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,016,347	0	48,963	0	0	3,053,000	2,967,384	9,866	0	XXX	XXX	XXX	18,336	9,270
0109999999. Total - U.S. Government Bonds						3,016,347	0	48,963	0	0	3,053,000	2,967,384	9,866	0	XXX	XXX	XXX	18,336	9,270
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
CONNECTICUT ST 3.130 2024			07/12/2023	Undefined	01/15/2024	289,725	0	3,226	0	0	290,000	286,500	4,186	0	3.130	5.648	JJ	4,539	4,463
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						289,725	0	3,226	0	0	290,000	286,500	4,186	0	XXX	XXX	XXX	4,539	4,463
0509999999. Total - U.S. States, Territories and Possessions Bonds						289,725	0	3,226	0	0	290,000	286,500	4,186	0	XXX	XXX	XXX	4,539	4,463
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
REEDY CREEK IMPT DIST FLA 1.669 2024			07/25/2023	Undefined	06/01/2024	196,826	0	3,222	0	0	200,000	193,604	278	0	1.669	5.644	JD	1,669	501
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						196,826	0	3,222	0	0	200,000	193,604	278	0	XXX	XXX	XXX	1,669	501
0909999999. Total - U.S. Special Revenues Bonds						196,826	0	3,222	0	0	200,000	193,604	278	0	XXX	XXX	XXX	1,669	501
AMAZON.COM INC 0.450 2024			06/02/2023	Undefined	05/12/2024	196,478	0	5,454	0	0	200,000	191,024	123	0	0.450	5.457	MN	450	50
AT&T 0.900 2024			07/13/2023	Undefined	03/25/2024	227,538	0	5,484	0	0	230,000	222,054	552	0	0.900	5.623	MS	1,035	476
BRUNSWICK CORP 0.850 2024			09/28/2023	Undefined	08/18/2024	251,387	0	3,422	0	0	260,000	247,965	816	0	0.850	6.376	FA	0	246
HORMEL FOODS CORP 0.650 2024			06/05/2023	Undefined	06/03/2024	245,234	0	6,274	0	0	250,000	238,960	126	0	0.650	5.335	JD	813	15
IBM 3.000 2024			06/12/2023	Undefined	05/15/2024	272,571	0	3,654	0	0	275,000	268,917	1,054	0	3.000	5.494	MN	4,125	406
WELLS FARGO 3.750 2024			07/13/2023	Undefined	01/24/2024	229,718	0	2,282	0	0	230,000	227,435	3,761	0	3.750	5.758	JJ	4,313	3,445
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,422,926	0	26,570	0	0	1,445,000	1,396,355	6,432	0	XXX	XXX	XXX	10,736	4,638
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,422,926	0	26,570	0	0	1,445,000	1,396,355	6,432	0	XXX	XXX	XXX	10,736	4,638
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						4,925,824	0	81,981	0	0	4,988,000	4,843,843	20,762	0	XXX	XXX	XXX	35,280	18,872
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						4,925,824	0	81,981	0	0	4,988,000	4,843,843	20,762	0	XXX	XXX	XXX	35,280	18,872
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						4,925,824	0	81,981	0	0	XXX	4,843,843	20,762	0	XXX	XXX	XXX	35,280	18,872

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 3,016,347	1B ..$ 0	1C ..$ 0	1D ..$ 683,029	1E ..$ 0	1F ..$ 0	1G ..$ 517,805
1B	2A ...$ 229,718	2B ..$ 478,925	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 DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JP MORGAN CHASE BANK	MADISON, WI					539,991	XXX
FIFTH THIRD BANK	CINCINNATI, OH		4.000	16,767		(695,311)	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH		4.900	27,923		19,334	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	44,690	0	(135,986)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	44,690	0	(135,986)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	44,690	0	(135,986)	XXX

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

1.	January	2,407,347	4.	April	2,597,514	7.	July	691,045	10.	October	(916,820)
2.	February	4,631,435	5.	May	3,133,961	8.	August	241,501	11.	November	448,993
3.	March	3,687,649	6.	June	(1,118,604)	9.	September	(121,640)	12.	December	(135,986)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
38141W-25-7	GS FINANCIAL SQUARE GOVT FUND		05/17/2023	4.700		43		77
99FEDG-OB-7	FEDERATED GOVERNMENT OBLIGATION		06/01/2023	5.200		6,511,720		125,813
99GOLD-SI-3	GS FINANCIAL SQUARE GOVT FUND		05/01/2023	5.200		90,541		75,129
38141W-27-3	GS FINANCIAL SQUARE GOVT FUND		06/16/2023	5.250		2,206,412	6,412	33,561
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						8,808,716	6,412	234,580
996085-25-4	DREYFUS CASH MGMT FUND		12/31/2018	5.513		120,000		
8309999999. Subtotal - All Other Money Market Mutual Funds						120,000	0	0
8609999999 - Total Cash Equivalents						8,928,716	6,412	234,580

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			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	LIFE INSURANCE	0	0	244,149	243,566
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	LIFE INSURANCE	0	0	39,965	42,784
12.	Hawaii HI	B	LIFE INSURANCE	0	0	997,047	989,498
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	ST	LIFE INSURANCE	0	0	120,000	120,000
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	LIFE INSURANCE	0	0	200,000	198,994
30.	New Hampshire NH	B	LIFE INSURANCE	0	0	494,794	540,270
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	LIFE INSURANCE	0	0	227,787	227,867
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	LIFE INSURANCE	0	0	469,646	407,072
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	BENEFIT OF ALL POLICYHOLDERS	590,000	630,551	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	590,000	630,551	2,793,388	2,770,051
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0