

ANNUAL STATEMENT

For the Year Ended DECEMBER 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

AultCare Insurance Company

|                                       |                                                                         |                                                                                                          |                                                                                          |            |                      |           |
|---------------------------------------|-------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------|------------|----------------------|-----------|
| NAIC Group Code                       | 4805                                                                    | 4805                                                                                                     | NAIC Company Code                                                                        | 77216      | Employer's ID Number | 341624818 |
|                                       | (Current Period)                                                        | (Prior Period)                                                                                           |                                                                                          |            |                      |           |
| Organized under the Laws of           | Ohio                                                                    |                                                                                                          | State of Domicile or Port of Entry                                                       | OH         |                      |           |
| Country of Domicile                   | United States of America                                                |                                                                                                          |                                                                                          |            |                      |           |
| Licensed as business type:            | Life, Accident & Health[X]<br>Dental Service Corporation[ ]<br>Other[ ] | Property/Casualty[ ]<br>Vision Service Corporation[ ]<br>Is HMO Federally Qualified? Yes[X] No[ ] N/A[ ] | Hospital, Medical & Dental Service or Indemnity[ ]<br>Health Maintenance Organization[ ] |            |                      |           |
| Incorporated/Organized                | 08/15/1989                                                              |                                                                                                          | Commenced Business                                                                       | 11/01/1989 |                      |           |
| Statutory Home Office                 | 2600 Sixth Street SW                                                    |                                                                                                          | Canton, OH, 44710                                                                        |            |                      |           |
|                                       | (Street and Number)                                                     |                                                                                                          | (City or Town, State, Country and Zip Code)                                              |            |                      |           |
| Main Administrative Office            | 2600 Sixth Street SW                                                    |                                                                                                          |                                                                                          |            |                      |           |
|                                       | (Street and Number)                                                     |                                                                                                          |                                                                                          |            |                      |           |
|                                       | Canton, OH, 44710                                                       |                                                                                                          | (330)363-3325                                                                            |            |                      |           |
|                                       | (City or Town, State, Country and Zip Code)                             |                                                                                                          | (Area Code) (Telephone Number)                                                           |            |                      |           |
| Mail Address                          | 2600 Sixth Street SW                                                    |                                                                                                          | Canton, OH, 44710                                                                        |            |                      |           |
|                                       | (Street and Number or P.O. Box)                                         |                                                                                                          | (City or Town, State, Country and Zip Code)                                              |            |                      |           |
| Primary Location of Books and Records | 2600 Sixth Street SW                                                    |                                                                                                          |                                                                                          |            |                      |           |
|                                       | (Street and Number)                                                     |                                                                                                          |                                                                                          |            |                      |           |
|                                       | Canton, OH, 44710                                                       |                                                                                                          | (330)363-4057                                                                            |            |                      |           |
|                                       | (City or Town, State, Country and Zip Code)                             |                                                                                                          | (Area Code) (Telephone Number)                                                           |            |                      |           |
| Internet Website Address              | www.aultcare.com                                                        |                                                                                                          |                                                                                          |            |                      |           |
| Statutory Statement Contact           | Andrea Reagan                                                           |                                                                                                          | (330)363-3325                                                                            |            |                      |           |
|                                       | (Name)                                                                  |                                                                                                          | (Area Code)(Telephone Number)(Extension)                                                 |            |                      |           |
|                                       | areagan@aultcare.com                                                    |                                                                                                          | (330)363-5012                                                                            |            |                      |           |
|                                       | (E-Mail Address)                                                        |                                                                                                          | (Fax Number)                                                                             |            |                      |           |

OFFICERS

| Name             | Title                    |
|------------------|--------------------------|
| James R. Savage  | President                |
| Joseph J. Feltes | Secretary                |
| Mark D. Wright   | Treasurer                |
| Rick L. Haines   | Executive Vice President |

OTHERS

DIRECTORS OR TRUSTEES (continued)

|                            |                            |
|----------------------------|----------------------------|
| Michael E. Hanke           | Gregory A. Haban M.D.      |
| James R. Savage            | Rick L. Haines             |
| Michael A. Rich M.D.       | Mark D. Wright             |
| John B. Humphrey Jr., M.D. | Darryl J. Dillenback       |
| Joseph J. Feltes Esq.      | Barbara Hammontree-Bennett |
| Todd Hawke                 | John Westerbeck M.D.       |

State ofOhio

County ofStarkss

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

|                |                  |                |
|----------------|------------------|----------------|
| (Signature)    | (Signature)      | (Signature)    |
| Mark D. Wright | Joseph J. Feltes | Todd Hawke     |
| (Printed Name) | (Printed Name)   | (Printed Name) |
| 1.             | 2.               | 3.             |
| President      | Secretary        | Treasurer      |
| (Title)        | (Title)          | (Title)        |

Subscribed and sworn to before me this  
day of, 2024

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

Yes[X] No[ ]

(Notary Public Signature)

**DIRECTORS OR TRUSTEES (continued) (continued)**

Richard V. Maggiore  
Robert Mullen J.D.

Nihad Boutros M.D.

SUMMARY INVESTMENT SCHEDULE

| Investment Categories |                                                                                         | Gross<br>Investment Holdings |                                      | Admitted Assets as Reported<br>in the Annual Statement |                                                          |                                 |                                      |
|-----------------------|-----------------------------------------------------------------------------------------|------------------------------|--------------------------------------|--------------------------------------------------------|----------------------------------------------------------|---------------------------------|--------------------------------------|
|                       |                                                                                         | 1                            | 2                                    | 3                                                      | 4                                                        | 5                               | 6                                    |
|                       |                                                                                         | Amount                       | Percentage<br>of Column 1<br>Line 13 | Amount                                                 | Securities<br>Lending<br>Reinvested<br>Collateral Amount | Total<br>(Col. 3 + 4)<br>Amount | Percentage<br>of Column 5<br>Line 13 |
| 1.                    | Long-Term Bonds (Schedule D, Part 1):                                                   |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.01                  | U.S. governments .....                                                                  | 21,557,434                   | 26.569                               | 21,557,434                                             |                                                          | 21,557,434                      | 26.569                               |
| 1.02                  | All other governments .....                                                             |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.03                  | U.S. states, territories and possessions, etc.<br>guaranteed .....                      |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.04                  | U.S. political subdivisions of states, territories and<br>possessions, guaranteed ..... |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.05                  | U.S. special revenue and special assessment<br>obligations, etc. non-guaranteed .....   |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.06                  | Industrial and miscellaneous .....                                                      | 17,410,493                   | 21.458                               | 17,410,493                                             |                                                          | 17,410,493                      | 21.458                               |
| 1.07                  | Hybrid securities .....                                                                 |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.08                  | Parent, subsidiaries and affiliates .....                                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.09                  | SVO identified funds .....                                                              |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.10                  | Unaffiliated bank loans .....                                                           |                              |                                      |                                                        |                                                          |                                 |                                      |
| 1.11                  | Unaffiliated certificates of deposit .....                                              | 5,951,557                    | 7.335                                | 5,951,557                                              |                                                          | 5,951,557                       | 7.335                                |
| 1.12                  | Total long-term bonds .....                                                             | 44,919,485                   | 55.362                               | 44,919,485                                             |                                                          | 44,919,485                      | 55.362                               |
| 2.                    | Preferred stocks (Schedule D, Part 2, Section 1):                                       |                              |                                      |                                                        |                                                          |                                 |                                      |
| 2.01                  | Industrial and miscellaneous (Unaffiliated) .....                                       |                              |                                      |                                                        |                                                          |                                 |                                      |
| 2.02                  | Parent, subsidiaries and affiliates .....                                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 2.03                  | Total preferred stocks .....                                                            |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.                    | Common stocks (Schedule D, Part 2, Section 2):                                          |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.01                  | Industrial and miscellaneous Publicly traded<br>(Unaffiliated) .....                    |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.02                  | Industrial and miscellaneous Other (Unaffiliated) .....                                 |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.03                  | Parent, subsidiaries and affiliates Publicly traded .....                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.04                  | Parent, subsidiaries and affiliates Other .....                                         |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.05                  | Mutual Funds .....                                                                      | 16,993,683                   | 20.944                               | 16,993,683                                             |                                                          | 16,993,683                      | 20.944                               |
| 3.06                  | Unit investment trusts .....                                                            |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.07                  | Closed-end funds .....                                                                  |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.08                  | Exchange traded funds .....                                                             |                              |                                      |                                                        |                                                          |                                 |                                      |
| 3.09                  | Total common stocks .....                                                               | 16,993,683                   | 20.944                               | 16,993,683                                             |                                                          | 16,993,683                      | 20.944                               |
| 4.                    | Mortgage loans (Schedule B):                                                            |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.01                  | Farm mortgages .....                                                                    |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.02                  | Residential mortgages .....                                                             |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.03                  | Commercial mortgages .....                                                              |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.04                  | Mezzanine real estate loans .....                                                       |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.05                  | Total valuation allowance .....                                                         |                              |                                      |                                                        |                                                          |                                 |                                      |
| 4.06                  | Total mortgage loans .....                                                              |                              |                                      |                                                        |                                                          |                                 |                                      |
| 5.                    | Real estate (Schedule A):                                                               |                              |                                      |                                                        |                                                          |                                 |                                      |
| 5.01                  | Properties occupied by company .....                                                    |                              |                                      |                                                        |                                                          |                                 |                                      |
| 5.02                  | Properties held for production of income .....                                          |                              |                                      |                                                        |                                                          |                                 |                                      |
| 5.03                  | Properties held for sale .....                                                          |                              |                                      |                                                        |                                                          |                                 |                                      |
| 5.04                  | Total real estate .....                                                                 |                              |                                      |                                                        |                                                          |                                 |                                      |
| 6.                    | Cash, cash equivalents and short-term investments:                                      |                              |                                      |                                                        |                                                          |                                 |                                      |
| 6.01                  | Cash (Schedule E, Part 1) .....                                                         | 8,915,117                    | 10.988                               | 8,915,117                                              |                                                          | 8,915,117                       | 10.988                               |
| 6.02                  | Cash equivalents (Schedule E, Part 2) .....                                             |                              |                                      |                                                        |                                                          |                                 |                                      |
| 6.03                  | Short-term investments (Schedule DA) .....                                              |                              |                                      |                                                        |                                                          |                                 |                                      |
| 6.04                  | Total Cash, cash equivalents and short-term<br>investments .....                        | 8,915,117                    | 10.988                               | 8,915,117                                              |                                                          | 8,915,117                       | 10.988                               |
| 7.                    | Contract loans .....                                                                    |                              |                                      |                                                        |                                                          |                                 |                                      |
| 8.                    | Derivatives (Schedule DB) .....                                                         |                              |                                      |                                                        |                                                          |                                 |                                      |
| 9.                    | Other invested assets (Schedule BA) .....                                               | 10,308,995                   | 12.706                               | 10,308,995                                             |                                                          | 10,308,995                      | 12.706                               |
| 10.                   | Receivables for securities .....                                                        |                              |                                      |                                                        |                                                          |                                 |                                      |
| 11.                   | Securities Lending (Schedule DL, Part 1) .....                                          |                              |                                      |                                                        | X X X                                                    | X X X                           | X X X                                |
| 12.                   | Other invested assets (Page 2, Line 11) .....                                           |                              |                                      |                                                        |                                                          |                                 |                                      |
| 13.                   | Total invested assets .....                                                             | 81,137,279                   | 100.000                              | 81,137,279                                             |                                                          | 81,137,279                      | 100.000                              |

SCHEDULE A - VERIFICATION BETWEEN YEARS  
Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS  
Mortgage Loans

|      |                                                                                                                                         |      |       |
|------|-----------------------------------------------------------------------------------------------------------------------------------------|------|-------|
| 1.   | Book value/recorded investment excluding accrued interest, December 31 of prior year .....                                              |      | ..... |
| 2.   | Cost of acquired:                                                                                                                       |      |       |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 7) .....                                                                             |      |       |
| 2.2  | Additional investment made after acquisition (Part 2, Column 8) .....                                                                   |      |       |
| 3.   | Capitalized deferred interest and other:                                                                                                |      |       |
| 3.1  | TOTALS, Part 1, Column 12 .....                                                                                                         |      |       |
| 3.2  | TOTALS, Part 3, Column 11 .....                                                                                                         |      |       |
| 4.   | Accrual of discount .....                                                                                                               |      |       |
| 5.   | Unrealized valuation increase/(decrease):                                                                                               |      |       |
| 5.1  | TOTALS, Part 1, Column 9 .....                                                                                                          |      |       |
| 5.2  | TOTALS, Part 3, Column 8 .....                                                                                                          |      |       |
| 6.   | TOTAL gain (loss) on disposals, Part 3, Column 18 .....                                                                                 |      |       |
| 7.   | Deduct amounts received on disposals, Part 3, Column 15 .....                                                                           | NONE |       |
| 8.   | Deduct amortization of premium and mortgage interest .....                                                                              |      |       |
| 9.   | TOTAL foreign exchange change in book value/recorded interest:                                                                          |      |       |
| 9.1  | TOTALS, Part 1, Column 13 .....                                                                                                         |      |       |
| 9.2  | TOTALS, Part 3, Column 13 .....                                                                                                         |      |       |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                                                       |      |       |
| 10.1 | TOTALS, Part 1, Column 11 .....                                                                                                         |      |       |
| 10.2 | TOTALS, Part 3, Column 10 .....                                                                                                         |      |       |
| 11.  | Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) ..... |      |       |
| 12.  | TOTAL valuation allowance .....                                                                                                         |      |       |
| 13.  | Subtotal (Line 11 plus Line 12) .....                                                                                                   |      |       |
| 14.  | Deduct total nonadmitted amounts .....                                                                                                  |      |       |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....                                               |      |       |

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

|      |                                                                                                            |             |                  |
|------|------------------------------------------------------------------------------------------------------------|-------------|------------------|
| 1.   | Book/adjusted carrying value, December 31 of prior year .....                                              |             | ..... 12,219,868 |
| 2.   | Cost of acquired:                                                                                          |             |                  |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 8) .....                                                |             |                  |
| 2.2  | Additional investment made after acquisition (Part 2, Column 9) .....                                      |             |                  |
| 3.   | Capitalized deferred interest and other:                                                                   |             |                  |
| 3.1  | TOTALS, Part 1, Column 16 .....                                                                            |             |                  |
| 3.2  | TOTALS, Part 3, Column 12 .....                                                                            |             |                  |
| 4.   | Accrual of discount .....                                                                                  |             |                  |
| 5.   | Unrealized valuation increase/(decrease):                                                                  |             |                  |
| 5.1  | TOTALS, Part 1, Column 13 .....                                                                            | (1,910,874) |                  |
| 5.2  | TOTALS, Part 3, Column 9 .....                                                                             |             | (1,910,874)      |
| 6.   | TOTAL gain (loss) on disposals, Part 3, Column 19 .....                                                    |             |                  |
| 7.   | Deduct amounts received on disposals, Part 3, Column 16 .....                                              |             |                  |
| 8.   | Deduct amortization of premium and depreciation .....                                                      |             |                  |
| 9.   | TOTAL foreign exchange change in book/adjusted carrying value:                                             |             |                  |
| 9.1  | TOTALS, Part 1, Column 17 .....                                                                            |             |                  |
| 9.2  | TOTALS, Part 3, Column 14 .....                                                                            |             |                  |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                          |             |                  |
| 10.1 | TOTALS, Part 1, Column 15 .....                                                                            |             |                  |
| 10.2 | TOTALS, Part 3, Column 11 .....                                                                            |             |                  |
| 11.  | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) ..... |             | ..... 10,308,995 |
| 12.  | Deduct total nonadmitted amounts .....                                                                     |             |                  |
| 13.  | Statement value at end of current period (Line 11 minus Line 12) .....                                     |             | ..... 10,308,995 |

SCHEDULE D - VERIFICATION BETWEEN YEARS  
Bonds and Stocks

|     |                                                                                                                        |           |                  |
|-----|------------------------------------------------------------------------------------------------------------------------|-----------|------------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                                                          |           | ..... 51,785,081 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7 .....                                                              |           | ..... 16,953,025 |
| 3.  | Accrual of Discount .....                                                                                              |           | ..... 111,438    |
| 4.  | Unrealized valuation increase/(decrease):                                                                              |           |                  |
| 4.1 | Part 1, Column 12 .....                                                                                                |           |                  |
| 4.2 | Part 2, Section 1, Column 15 .....                                                                                     |           |                  |
| 4.3 | Part 2, Section 2, Column 13 .....                                                                                     | 1,809,993 |                  |
| 4.4 | Part 4, Column 11 .....                                                                                                |           | ..... 1,809,993  |
| 5.  | TOTAL gain (loss) on disposals, Part 4, Column 19 .....                                                                |           | ..... (131,107)  |
| 6.  | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....                                       |           | ..... 8,296,499  |
| 7.  | Deduct amortization of premium .....                                                                                   |           | ..... 318,763    |
| 8.  | TOTAL foreign exchange change in book/adjusted carrying value:                                                         |           |                  |
| 8.1 | Part 1, Column 15 .....                                                                                                |           |                  |
| 8.2 | Part 2, Section 1, Column 19 .....                                                                                     |           |                  |
| 8.3 | Part 2, Section 2, Column 16 .....                                                                                     |           |                  |
| 8.4 | Part 4, Column 15 .....                                                                                                |           |                  |
| 9.  | Deduct current year's other-than-temporary impairment recognized:                                                      |           |                  |
| 9.1 | Part 1, Column 14 .....                                                                                                |           |                  |
| 9.2 | Part 2, Section 1, Column 17 .....                                                                                     |           |                  |
| 9.3 | Part 2, Section 2, Column 14 .....                                                                                     |           |                  |
| 9.4 | Part 4, Column 13 .....                                                                                                |           |                  |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 ..... |           |                  |
| 11. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) .....             |           | ..... 61,913,168 |
| 12. | Deduct total nonadmitted amounts .....                                                                                 |           |                  |
| 13. | Statement value at end of current period (Line 11 minus Line 12) .....                                                 |           | ..... 61,913,168 |

SCHEDULE D - SUMMARY BY COUNTRY  
Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description                                            |                                  | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of<br>Bonds |
|--------------------------------------------------------|----------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| BONDS                                                  | 1. United States .....           | 21,557,434                           | 20,566,523      | 21,653,651       | 21,575,000                 |
| Governments                                            | 2. Canada .....                  |                                      |                 |                  |                            |
| (Including all obligations guaranteed                  | 3. Other Countries .....         |                                      |                 |                  |                            |
| by governments)                                        | 4. TOTALS .....                  | 21,557,434                           | 20,566,523      | 21,653,651       | 21,575,000                 |
| U.S. States, Territories and Possessions (Direct and   | 5. TOTALS .....                  |                                      |                 |                  |                            |
| guaranteed)                                            |                                  |                                      |                 |                  |                            |
| U.S. Political Subdivisions of States, Territories and | 6. TOTALS .....                  |                                      |                 |                  |                            |
| Possessions (Direct and guaranteed)                    |                                  |                                      |                 |                  |                            |
| U.S. Special revenue and special assessment            |                                  |                                      |                 |                  |                            |
| obligations and all non-guaranteed obligations of      | 7. TOTALS .....                  |                                      |                 |                  |                            |
| agencies and authorities of governments and their      |                                  |                                      |                 |                  |                            |
| political subdivisions                                 |                                  |                                      |                 |                  |                            |
| Industrial and Miscellaneous,                          | 8. United States .....           | 23,362,050                           | 22,779,566      | 23,782,802       | 23,190,000                 |
| SVO Identified Funds, Unaffiliated Bank Loans,         | 9. Canada .....                  |                                      |                 |                  |                            |
| Unaffiliated Certificates of Deposit and               | 10. Other Countries .....        |                                      |                 |                  |                            |
| Hybrid Securities (unaffiliated)                       | 11. TOTALS .....                 | 23,362,050                           | 22,779,566      | 23,782,802       | 23,190,000                 |
| Parent, Subsidiaries and Affiliates                    | 12. TOTALS .....                 |                                      |                 |                  |                            |
|                                                        | 13. TOTAL Bonds .....            | 44,919,485                           | 43,346,090      | 45,436,454       | 44,765,000                 |
| PREFERRED STOCKS                                       | 14. United States .....          |                                      |                 |                  |                            |
| Industrial and Miscellaneous (unaffiliated)            | 15. Canada .....                 |                                      |                 |                  |                            |
|                                                        | 16. Other Countries .....        |                                      |                 |                  |                            |
|                                                        | 17. TOTALS .....                 |                                      |                 |                  |                            |
| Parent, Subsidiaries and Affiliates                    | 18. TOTALS .....                 |                                      |                 |                  |                            |
|                                                        | 19. TOTAL Preferred Stocks ..... |                                      |                 |                  |                            |
| COMMON STOCKS                                          | 20. United States .....          | 16,993,683                           | 16,993,683      | 15,799,690       |                            |
| Industrial and Miscellaneous (unaffiliated),           | 21. Canada .....                 |                                      |                 |                  |                            |
| Mutual Funds, Unit Investment Trusts, Closed-          | 22. Other Countries .....        |                                      |                 |                  |                            |
| End Funds and Exchange Traded funds                    | 23. TOTALS .....                 | 16,993,683                           | 16,993,683      | 15,799,690       |                            |
| Parent, Subsidiaries and Affiliates                    | 24. TOTALS .....                 |                                      |                 |                  |                            |
|                                                        | 25. TOTAL Common Stocks .....    | 16,993,683                           | 16,993,683      | 15,799,690       |                            |
|                                                        | 26. TOTAL Stocks .....           | 16,993,683                           | 16,993,683      | 15,799,690       |                            |
|                                                        | 27. TOTAL Bonds and Stocks ..... | 61,913,168                           | 60,339,773      | 61,236,144       |                            |

SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation |                                                                                 | 1<br>1 Year<br>or<br>Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over<br>20 Years | 6<br>No<br>Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7<br>as a % of<br>Line 12.7 | 9<br>Total<br>From Column 7<br>Prior Year | 10<br>% From<br>Column 8<br>Prior Year | 11<br>Total<br>Publicly<br>Traded | 12<br>Total<br>Privately<br>Placed (a) |
|------------------|---------------------------------------------------------------------------------|---------------------------|----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------|-----------------------------|----------------------------|-----------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------|----------------------------------------|
| 1.               | U.S. Governments                                                                |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 1.1              | NAIC 1                                                                          | 3,200,934                 | 11,798,292                             | 6,558,209                                |                                           |                       | X X X                       | 21,557,434                 | 47.99                                   | 19,457,725                                | 47.77                                  | 21,557,434                        |                                        |
| 1.2              | NAIC 2                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 1.3              | NAIC 3                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 1.4              | NAIC 4                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 1.5              | NAIC 5                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 1.6              | NAIC 6                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 1.7              | TOTALS                                                                          | 3,200,934                 | 11,798,292                             | 6,558,209                                |                                           |                       | X X X                       | 21,557,434                 | 47.99                                   | 19,457,725                                | 47.77                                  | 21,557,434                        |                                        |
| 2.               | All Other Governments                                                           |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 2.1              | NAIC 1                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 2.2              | NAIC 2                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 2.3              | NAIC 3                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 2.4              | NAIC 4                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 2.5              | NAIC 5                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 2.6              | NAIC 6                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 2.7              | TOTALS                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.               | U.S. States, Territories and Possessions, etc.,<br>Guaranteed                   |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 3.1              | NAIC 1                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.2              | NAIC 2                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.3              | NAIC 3                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.4              | NAIC 4                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.5              | NAIC 5                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.6              | NAIC 6                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 3.7              | TOTALS                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.               | U.S. Political Subdivisions of States, Territories &<br>Possessions, Guaranteed |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 4.1              | NAIC 1                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.2              | NAIC 2                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.3              | NAIC 3                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.4              | NAIC 4                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.5              | NAIC 5                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.6              | NAIC 6                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 4.7              | TOTALS                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.               | U.S. Special Revenue & Special Assessment Obligations<br>etc., Non-Guaranteed   |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 5.1              | NAIC 1                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.2              | NAIC 2                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.3              | NAIC 3                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.4              | NAIC 4                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.5              | NAIC 5                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.6              | NAIC 6                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |
| 5.7              | TOTALS                                                                          |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                         |                                           |                                        |                                   |                                        |

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

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

| NAIC Designation |                                             | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over<br>20 Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 12.7 | 9<br>Total From<br>Column 7 Prior Year | 10<br>% From Column 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|------------------|---------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-------------------------------------|--------------------------------|-------------------------------------|
| 6.               | Industrial and Miscellaneous (unaffiliated) |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                     |                                |                                     |
| 6.1              | NAIC 1                                      |                        | 7,983,812                           | 860,734                               |                                        |                       | X X X                    | 8,844,546                  | 19.69                                | 10,592,803                             | 26.00                               | 8,844,546                      |                                     |
| 6.2              | NAIC 2                                      | 354,854                | 7,519,752                           | 691,341                               |                                        |                       | X X X                    | 8,565,947                  | 19.07                                | 6,707,498                              | 16.47                               | 8,565,947                      |                                     |
| 6.3              | NAIC 3                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 6.4              | NAIC 4                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 6.5              | NAIC 5                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 6.6              | NAIC 6                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 6.7              | TOTALS                                      | 354,854                | 15,503,564                          | 1,552,075                             |                                        |                       | X X X                    | 17,410,493                 | 38.76                                | 17,300,301                             | 42.47                               | 17,410,493                     |                                     |
| 7.               | Hybrid Securities                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                     |                                |                                     |
| 7.1              | NAIC 1                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 7.2              | NAIC 2                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 7.3              | NAIC 3                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 7.4              | NAIC 4                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 7.5              | NAIC 5                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 7.6              | NAIC 6                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 7.7              | TOTALS                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 8.               | Parent, Subsidiaries and Affiliates         |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                     |                                |                                     |
| 8.1              | NAIC 1                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 8.2              | NAIC 2                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 8.3              | NAIC 3                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 8.4              | NAIC 4                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 8.5              | NAIC 5                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 8.6              | NAIC 6                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 8.7              | TOTALS                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 9.               | SVO Identified Funds                        |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                     |                                |                                     |
| 9.1              | NAIC 1                                      | X X X                  | X X X                               | X X X                                 | X X X                                  | X X X                 |                          |                            |                                      |                                        |                                     |                                |                                     |
| 9.2              | NAIC 2                                      | X X X                  | X X X                               | X X X                                 | X X X                                  | X X X                 |                          |                            |                                      |                                        |                                     |                                |                                     |
| 9.3              | NAIC 3                                      | X X X                  | X X X                               | X X X                                 | X X X                                  | X X X                 |                          |                            |                                      |                                        |                                     |                                |                                     |
| 9.4              | NAIC 4                                      | X X X                  | X X X                               | X X X                                 | X X X                                  | X X X                 |                          |                            |                                      |                                        |                                     |                                |                                     |
| 9.5              | NAIC 5                                      | X X X                  | X X X                               | X X X                                 | X X X                                  | X X X                 |                          |                            |                                      |                                        |                                     |                                |                                     |
| 9.6              | NAIC 6                                      | X X X                  | X X X                               | X X X                                 | X X X                                  | X X X                 |                          |                            |                                      |                                        |                                     |                                |                                     |
| 9.7              | TOTALS                                      | X X X                  | X X X                               | X X X                                 | X X X                                  | X X X                 |                          |                            |                                      |                                        |                                     |                                |                                     |
| 10.              | Unaffiliated Bank Loans                     |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                     |                                |                                     |
| 10.1             | NAIC 1                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 10.2             | NAIC 2                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 10.3             | NAIC 3                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 10.4             | NAIC 4                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 10.5             | NAIC 5                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 10.6             | NAIC 6                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 10.7             | TOTALS                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 11.              | Unaffiliated Certificates of Deposit        |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                     |                                |                                     |
| 11.1             | NAIC 1                                      | 1,399,952              | 4,551,605                           |                                       |                                        |                       | X X X                    | 5,951,557                  | 13.25                                | 3,977,221                              | 9.76                                | 5,951,557                      |                                     |
| 11.2             | NAIC 2                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 11.3             | NAIC 3                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 11.4             | NAIC 4                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 11.5             | NAIC 5                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 11.6             | NAIC 6                                      |                        |                                     |                                       |                                        |                       | X X X                    |                            |                                      |                                        |                                     |                                |                                     |
| 11.7             | TOTALS                                      | 1,399,952              | 4,551,605                           |                                       |                                        |                       | X X X                    | 5,951,557                  | 13.25                                | 3,977,221                              | 9.76                                | 5,951,557                      |                                     |

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

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

| NAIC Designation |                                                   | 1<br>1 Year<br>or<br>Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over<br>20 Years | 6<br>No<br>Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7<br>as a % of<br>Line 12.7 | 9<br>Total<br>From Column 7<br>Prior Year | 10<br>% From<br>Column 8<br>Prior Year | 11<br>Total<br>Publicly<br>Traded | 12<br>Total<br>Privately<br>Placed (a) |
|------------------|---------------------------------------------------|---------------------------|----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------|-----------------------------|----------------------------|-----------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------|----------------------------------------|
| 12.              | Total Bonds Current Year                          |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 12.1             | NAIC 1                                            | (d)..... 4,600,886        | ..... 24,333,709                       | ..... 7,418,943                          |                                           |                       |                             | ..... 36,353,538           | ..... 80.93                             | ..... X X X                               | ..... X X X                            | ..... 36,353,538                  |                                        |
| 12.2             | NAIC 2                                            | (d)..... 354,854          | ..... 7,519,752                        | ..... 691,341                            |                                           |                       |                             | ..... 8,565,947            | ..... 19.07                             | ..... X X X                               | ..... X X X                            | ..... 8,565,947                   |                                        |
| 12.3             | NAIC 3                                            | (d).....                  |                                        |                                          |                                           |                       |                             |                            |                                         | ..... X X X                               | ..... X X X                            |                                   |                                        |
| 12.4             | NAIC 4                                            | (d).....                  |                                        |                                          |                                           |                       |                             |                            |                                         | ..... X X X                               | ..... X X X                            |                                   |                                        |
| 12.5             | NAIC 5                                            | (d).....                  |                                        |                                          |                                           |                       |                             | (c).....                   |                                         | ..... X X X                               | ..... X X X                            |                                   |                                        |
| 12.6             | NAIC 6                                            | (d).....                  |                                        |                                          |                                           |                       |                             | (c).....                   |                                         | ..... X X X                               | ..... X X X                            |                                   |                                        |
| 12.7             | TOTALS                                            | ..... 4,955,740           | ..... 31,853,461                       | ..... 8,110,284                          |                                           |                       |                             | (b).... 44,919,485         | ..... 100.00                            | ..... X X X                               | ..... X X X                            | ..... 44,919,485                  |                                        |
| 12.8             | Line 12.7 as a % of Column 7                      | ..... 11.03               | ..... 70.91                            | ..... 18.06                              |                                           |                       |                             | ..... 100.00               | ..... X X X                             | ..... X X X                               | ..... X X X                            | ..... 100.00                      |                                        |
| 13.              | Total Bonds Prior Year                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 13.1             | NAIC 1                                            | ..... 4,475,799           | ..... 22,730,234                       | ..... 6,821,715                          |                                           |                       |                             | ..... X X X                | ..... X X X                             | ..... 34,027,748                          | ..... 83.53                            | ..... 34,027,748                  |                                        |
| 13.2             | NAIC 2                                            |                           | ..... 6,427,144                        | ..... 280,354                            |                                           |                       |                             | ..... X X X                | ..... X X X                             | ..... 6,707,498                           | ..... 16.47                            | ..... 6,707,498                   |                                        |
| 13.3             | NAIC 3                                            |                           |                                        |                                          |                                           |                       |                             | ..... X X X                | ..... X X X                             |                                           |                                        |                                   |                                        |
| 13.4             | NAIC 4                                            |                           |                                        |                                          |                                           |                       |                             | ..... X X X                | ..... X X X                             |                                           |                                        |                                   |                                        |
| 13.5             | NAIC 5                                            |                           |                                        |                                          |                                           |                       |                             | ..... X X X                | ..... X X X                             | (c).....                                  |                                        |                                   |                                        |
| 13.6             | NAIC 6                                            |                           |                                        |                                          |                                           |                       |                             | ..... X X X                | ..... X X X                             | (c).....                                  |                                        |                                   |                                        |
| 13.7             | TOTALS                                            | ..... 4,475,799           | ..... 29,157,378                       | ..... 7,102,068                          |                                           |                       |                             | ..... X X X                | ..... X X X                             | (b).... 40,735,246                        | ..... 100.00                           | ..... 40,735,246                  |                                        |
| 13.8             | Line 13.7 as a % of Col. 9                        | ..... 10.99               | ..... 71.58                            | ..... 17.43                              |                                           |                       |                             | ..... X X X                | ..... X X X                             | ..... 100.00                              | ..... X X X                            | ..... 100.00                      |                                        |
| 14.              | Total Publicly Traded Bonds                       |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 14.1             | NAIC 1                                            | ..... 4,600,886           | ..... 24,333,709                       | ..... 7,418,943                          |                                           |                       |                             | ..... 36,353,538           | ..... 80.93                             | ..... 34,027,748                          | ..... 83.53                            | ..... 36,353,538                  | ..... X X X                            |
| 14.2             | NAIC 2                                            | ..... 354,854             | ..... 7,519,752                        | ..... 691,341                            |                                           |                       |                             | ..... 8,565,947            | ..... 19.07                             | ..... 6,707,498                           | ..... 16.47                            | ..... 8,565,947                   | ..... X X X                            |
| 14.3             | NAIC 3                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   | ..... X X X                            |
| 14.4             | NAIC 4                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   | ..... X X X                            |
| 14.5             | NAIC 5                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   | ..... X X X                            |
| 14.6             | NAIC 6                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   | ..... X X X                            |
| 14.7             | TOTALS                                            | ..... 4,955,740           | ..... 31,853,461                       | ..... 8,110,284                          |                                           |                       |                             | ..... 44,919,485           | ..... 100.00                            | ..... 40,735,246                          | ..... 100.00                           | ..... 44,919,485                  | ..... X X X                            |
| 14.8             | Line 14.7 as a % of Col. 7                        | ..... 11.03               | ..... 70.91                            | ..... 18.06                              |                                           |                       |                             | ..... 100.00               | ..... X X X                             | ..... X X X                               | ..... X X X                            | ..... 100.00                      | ..... X X X                            |
| 14.9             | Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | ..... 11.03               | ..... 70.91                            | ..... 18.06                              |                                           |                       |                             | ..... 100.00               | ..... X X X                             | ..... X X X                               | ..... X X X                            | ..... 100.00                      | ..... X X X                            |
| 15.              | Total Privately Placed Bonds                      |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        |                                   |                                        |
| 15.1             | NAIC 1                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | ..... X X X                       |                                        |
| 15.2             | NAIC 2                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | ..... X X X                       |                                        |
| 15.3             | NAIC 3                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | ..... X X X                       |                                        |
| 15.4             | NAIC 4                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | ..... X X X                       |                                        |
| 15.5             | NAIC 5                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | ..... X X X                       |                                        |
| 15.6             | NAIC 6                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | ..... X X X                       |                                        |
| 15.7             | TOTALS                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                         |                                           |                                        | ..... X X X                       |                                        |
| 15.8             | Line 15.7 as a % of Col. 7                        |                           |                                        |                                          |                                           |                       |                             |                            | ..... X X X                             | ..... X X X                               | ..... X X X                            | ..... X X X                       |                                        |
| 15.9             | Line 15.7 as a % of Line 12.7, Col. 7, Section 12 |                           |                                        |                                          |                                           |                       |                             |                            | ..... X X X                             | ..... X X X                               | ..... X X X                            | ..... X X X                       |                                        |

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

SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type |                                                                                   | 1<br>1 Year<br>or<br>Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over<br>20 Years | 6<br>No<br>Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7<br>as a % of<br>Line 12.09 | 9<br>Total<br>From Column 7<br>Prior Year | 10<br>% From<br>Column 8<br>Prior Year | 11<br>Total<br>Publicly<br>Traded | 12<br>Total<br>Privately<br>Placed |
|----------------------|-----------------------------------------------------------------------------------|---------------------------|----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------|-----------------------------|----------------------------|------------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------|------------------------------------|
| 801S                 | 1. U.S. Governments                                                               |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 1.01 Issuer Obligations                                                           | 3,200,934                 | 11,798,292                             | 6,558,209                                |                                           |                       | X X X                       | 21,557,434                 | 47.99                                    | 19,457,725                                | 47.77                                  | 21,557,434                        |                                    |
|                      | 1.02 Residential Mortgage-Backed Securities                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 1.03 Commercial Mortgage-Backed Securities                                        |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 1.04 Other Loan-Backed and Structured Securities                                  |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 1.05 TOTALS                                                                       | 3,200,934                 | 11,798,292                             | 6,558,209                                |                                           |                       | X X X                       | 21,557,434                 | 47.99                                    | 19,457,725                                | 47.77                                  | 21,557,434                        |                                    |
|                      | 2. All Other Governments                                                          |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 2.01 Issuer Obligations                                                           |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 2.02 Residential Mortgage-Backed Securities                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 2.03 Commercial Mortgage-Backed Securities                                        |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 2.04 Other Loan-Backed and Structured Securities                                  |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 2.05 TOTALS                                                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 3. U.S. States, Territories and Possessions, Guaranteed                           |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 3.01 Issuer Obligations                                                           |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 3.02 Residential Mortgage-Backed Securities                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 3.03 Commercial Mortgage-Backed Securities                                        |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 3.04 Other Loan-Backed and Structured Securities                                  |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 3.05 TOTALS                                                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 4.01 Issuer Obligations                                                           |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 4.02 Residential Mortgage-Backed Securities                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 4.03 Commercial Mortgage-Backed Securities                                        |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 4.04 Other Loan-Backed and Structured Securities                                  |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 4.05 TOTALS                                                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 5.01 Issuer Obligations                                                           |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 5.02 Residential Mortgage-Backed Securities                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 5.03 Commercial Mortgage-Backed Securities                                        |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 5.04 Other Loan-Backed and Structured Securities                                  |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 5.05 TOTALS                                                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 6. Industrial and Miscellaneous                                                   |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 6.01 Issuer Obligations                                                           | 354,854                   | 15,503,564                             | 1,552,075                                |                                           |                       | X X X                       | 17,410,493                 | 38.76                                    | 17,300,301                                | 42.47                                  | 17,410,493                        |                                    |
|                      | 6.02 Residential Mortgage-Backed Securities                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 6.03 Commercial Mortgage-Backed Securities                                        |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 6.04 Other Loan-Backed and Structured Securities                                  |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 6.05 TOTALS                                                                       | 354,854                   | 15,503,564                             | 1,552,075                                |                                           |                       | X X X                       | 17,410,493                 | 38.76                                    | 17,300,301                                | 42.47                                  | 17,410,493                        |                                    |
|                      | 7. Hybrid Securities                                                              |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 7.01 Issuer Obligations                                                           |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 7.02 Residential Mortgage-Backed Securities                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 7.03 Commercial Mortgage-Backed Securities                                        |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 7.04 Other Loan-Backed and Structured Securities                                  |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 7.05 TOTALS                                                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 8. Parent, Subsidiaries and Affiliates                                            |                           |                                        |                                          |                                           |                       |                             |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 8.01 Issuer Obligations                                                           |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 8.02 Residential Mortgage-Backed Securities                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 8.03 Commercial Mortgage-Backed Securities                                        |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 8.04 Other Loan-Backed and Structured Securities                                  |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 8.05 Affiliated Bank Loans - Issued                                               |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 8.06 Affiliated Bank Loans - Acquired                                             |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |
|                      | 8.07 TOTALS                                                                       |                           |                                        |                                          |                                           |                       | X X X                       |                            |                                          |                                           |                                        |                                   |                                    |

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

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

| Distribution by Type |                                                     | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 12.09 | 9<br>Total From<br>Column 7 Prior Year | 10<br>% From Column 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed |
|----------------------|-----------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|----------------------------|---------------------------------------|----------------------------------------|-------------------------------------|--------------------------------|---------------------------------|
| 9.                   | SVO Identified Funds                                |                        |                                     |                                       |                                        |                    |                          |                            |                                       |                                        |                                     |                                |                                 |
| 9.01                 | Exchange Traded Funds Identified by the SVO         | X X X                  | X X X                               | X X X                                 | X X X                                  | X X X              |                          |                            |                                       |                                        |                                     |                                |                                 |
| 10.                  | Unaffiliated Bank Loans                             |                        |                                     |                                       |                                        |                    |                          |                            |                                       |                                        |                                     |                                |                                 |
| 10.01                | Unaffiliated Bank Loans - Issued                    |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     |                                |                                 |
| 10.02                | Unaffiliated Bank Loans - Acquired                  |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     |                                |                                 |
| 10.03                | TOTALS                                              |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     |                                |                                 |
| 11.                  | Unaffiliated Certificates of Deposit                |                        |                                     |                                       |                                        |                    |                          |                            |                                       |                                        |                                     |                                |                                 |
| 11.01                | TOTALS                                              | 1,399,952              | 4,551,605                           |                                       |                                        |                    | X X X                    | 5,951,557                  | 13.25                                 | 3,977,221                              | 9.76                                | 5,951,557                      |                                 |
| 12.                  | Total Bonds Current Year                            |                        |                                     |                                       |                                        |                    |                          |                            |                                       |                                        |                                     |                                |                                 |
| 12.01                | Issuer Obligations                                  | 3,555,788              | 27,301,855                          | 8,110,284                             |                                        |                    | X X X                    | 38,967,927                 | 86.75                                 | X X X                                  | X X X                               | 38,967,927                     |                                 |
| 12.02                | Residential Mortgage-Backed Securities              |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       | X X X                                  | X X X                               |                                |                                 |
| 12.03                | Commercial Mortgage-Backed Securities               |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       | X X X                                  | X X X                               |                                |                                 |
| 12.04                | Other Loan-Backed and Structured Securities         |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       | X X X                                  | X X X                               |                                |                                 |
| 12.05                | SVO Identified Funds                                | X X X                  | X X X                               | X X X                                 | X X X                                  | X X X              |                          |                            |                                       | X X X                                  | X X X                               |                                |                                 |
| 12.06                | Affiliated Bank Loans                               |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       | X X X                                  | X X X                               |                                |                                 |
| 12.07                | Unaffiliated Bank Loans                             |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       | X X X                                  | X X X                               |                                |                                 |
| 12.08                | Unaffiliated Certificates of Deposit                | 1,399,952              | 4,551,605                           |                                       |                                        |                    | X X X                    | 5,951,557                  | 13.25                                 | X X X                                  | X X X                               | 5,951,557                      |                                 |
| 12.09                | TOTALS                                              | 4,955,740              | 31,853,461                          | 8,110,284                             |                                        |                    |                          | 44,919,485                 | 100.00                                | X X X                                  | X X X                               | 44,919,485                     |                                 |
| 12.10                | Lines 12.09 as a % Col. 7                           | 11.03                  | 70.91                               | 18.06                                 |                                        |                    |                          | 100.00                     | X X X                                 | X X X                                  | X X X                               | 100.00                         |                                 |
| 13.                  | Total Bonds Prior Year                              |                        |                                     |                                       |                                        |                    |                          |                            |                                       |                                        |                                     |                                |                                 |
| 13.01                | Issuer Obligations                                  | 3,250,799              | 26,405,158                          | 7,102,068                             |                                        |                    | X X X                    | X X X                      | X X X                                 | 36,758,025                             | 90.24                               | 36,758,025                     |                                 |
| 13.02                | Residential Mortgage-Backed Securities              |                        |                                     |                                       |                                        |                    | X X X                    | X X X                      | X X X                                 |                                        |                                     |                                |                                 |
| 13.03                | Commercial Mortgage-Backed Securities               |                        |                                     |                                       |                                        |                    | X X X                    | X X X                      | X X X                                 |                                        |                                     |                                |                                 |
| 13.04                | Other Loan-Backed and Structured Securities         |                        |                                     |                                       |                                        |                    | X X X                    | X X X                      | X X X                                 |                                        |                                     |                                |                                 |
| 13.05                | SVO Identified Funds                                | X X X                  | X X X                               | X X X                                 | X X X                                  | X X X              |                          | X X X                      | X X X                                 |                                        |                                     |                                |                                 |
| 13.06                | Affiliated Bank Loans                               |                        |                                     |                                       |                                        |                    | X X X                    | X X X                      | X X X                                 |                                        |                                     |                                |                                 |
| 13.07                | Unaffiliated Bank Loans                             |                        |                                     |                                       |                                        |                    | X X X                    | X X X                      | X X X                                 |                                        |                                     |                                |                                 |
| 13.08                | Unaffiliated Certificates of Deposit                | 1,225,000              | 2,752,221                           |                                       |                                        |                    | X X X                    | X X X                      | X X X                                 | 3,977,221                              | 9.76                                | 3,977,221                      |                                 |
| 13.09                | TOTALS                                              | 4,475,799              | 29,157,378                          | 7,102,068                             |                                        |                    |                          | X X X                      | X X X                                 | 40,735,246                             | 100.00                              | 40,735,246                     |                                 |
| 13.10                | Line 13.09 as a % of Col. 9                         | 10.99                  | 71.58                               | 17.43                                 |                                        |                    |                          | X X X                      | X X X                                 | 100.00                                 | X X X                               | 100.00                         |                                 |
| 14.                  | Total Publicly Traded Bonds                         |                        |                                     |                                       |                                        |                    |                          |                            |                                       |                                        |                                     |                                |                                 |
| 14.01                | Issuer Obligations                                  | 3,555,788              | 27,301,855                          | 8,110,284                             |                                        |                    | X X X                    | 38,967,927                 | 86.75                                 | 36,758,025                             | 90.24                               | 38,967,927                     | X X X                           |
| 14.02                | Residential Mortgage-Backed Securities              |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     |                                | X X X                           |
| 14.03                | Commercial Mortgage-Backed Securities               |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     |                                | X X X                           |
| 14.04                | Other Loan-Backed and Structured Securities         |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     |                                | X X X                           |
| 14.05                | SVO Identified Funds                                | X X X                  | X X X                               | X X X                                 | X X X                                  | X X X              |                          |                            |                                       |                                        |                                     |                                | X X X                           |
| 14.06                | Affiliated Bank Loans                               |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     |                                | X X X                           |
| 14.07                | Unaffiliated Bank Loans                             |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     |                                | X X X                           |
| 14.08                | Unaffiliated Certificates of Deposit                | 1,399,952              | 4,551,605                           |                                       |                                        |                    | X X X                    | 5,951,557                  | 13.25                                 | 3,977,221                              | 9.76                                | 5,951,557                      | X X X                           |
| 14.09                | TOTALS                                              | 4,955,740              | 31,853,461                          | 8,110,284                             |                                        |                    |                          | 44,919,485                 | 100.00                                | 40,735,246                             | 100.00                              | 44,919,485                     | X X X                           |
| 14.10                | Line 14.09 as a % of Col. 7                         | 11.03                  | 70.91                               | 18.06                                 |                                        |                    |                          | 100.00                     | X X X                                 | X X X                                  | X X X                               | 100.00                         | X X X                           |
| 14.11                | Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 11.03                  | 70.91                               | 18.06                                 |                                        |                    |                          | 100.00                     | X X X                                 | X X X                                  | X X X                               | 100.00                         | X X X                           |
| 15.                  | Total Privately Placed Bonds                        |                        |                                     |                                       |                                        |                    |                          |                            |                                       |                                        |                                     |                                |                                 |
| 15.01                | Issuer Obligations                                  |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     | X X X                          |                                 |
| 15.02                | Residential Mortgage-Backed Securities              |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     | X X X                          |                                 |
| 15.03                | Commercial Mortgage-Backed Securities               |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     | X X X                          |                                 |
| 15.04                | Other Loan-Backed and Structured Securities         |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     | X X X                          |                                 |
| 15.05                | SVO Identified Funds                                | X X X                  | X X X                               | X X X                                 | X X X                                  | X X X              |                          |                            |                                       |                                        |                                     | X X X                          |                                 |
| 15.06                | Affiliated Bank Loans                               |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     | X X X                          |                                 |
| 15.07                | Unaffiliated Bank Loans                             |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     | X X X                          |                                 |
| 15.08                | Unaffiliated Certificates of Deposit                |                        |                                     |                                       |                                        |                    | X X X                    |                            |                                       |                                        |                                     | X X X                          |                                 |
| 15.09                | TOTALS                                              |                        |                                     |                                       |                                        |                    |                          |                            |                                       |                                        |                                     | X X X                          |                                 |
| 15.10                | Line 15.09 as a % of Col. 7                         |                        |                                     |                                       |                                        |                    |                          |                            | X X X                                 | X X X                                  | X X X                               | X X X                          |                                 |
| 15.11                | Line 15.09 as a % of Line 12.09, Col. 7, Section 12 |                        |                                     |                                       |                                        |                    |                          |                            | X X X                                 | X X X                                  | X X X                               | X X X                          |                                 |

SCHEDULE DA - VERIFICATION BETWEEN YEARS  
Short-Term Investments

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

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

SI11 Schedule DB Part A Verification ..... NONE

SI11 Schedule DB Part B Verification ..... NONE

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

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

SI14 Schedule DB Verification ..... NONE

SI15 Schedule E - Part 2 - Verification ..... NONE

E01 Schedule A - Part 1 Real Estate Owned ..... NONE

E02 Schedule A - Part 2 Real Estate Acquired ..... NONE

E03 Schedule A - Part 3 Real Estate Disposed ..... NONE

E04 Schedule B Part 1 - Mortgage Loans Owned ..... NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired ..... NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed ..... NONE

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<br>Identification                                   | Name or<br>Description                    | Code | City     | State | Name of<br>Vendor or<br>General<br>Partner | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative Symbol | Date<br>Originally<br>Acquired | Type<br>and<br>Strategy | Actual<br>Cost | Fair<br>Value | Book/<br>Adjusted<br>Carrying<br>Value Less<br>Encumbrances | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Depreciation) or<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total<br>Foreign<br>Exchange<br>Change in<br>B./A. C. V. | Investment<br>Income | Commitment<br>for Additional<br>Investment | Percentage<br>of<br>Ownership |
| Capital Notes - Unaffiliated                              |                                           |      |          |       |                                            |                                                                                               |                                |                         |                |               |                                                             |                                                    |                                                                     |                                                                        |                                                  |                                                          |                      |                                            |                               |
|                                                           | Canton Regional Chamber Health Fund Trust |      | Canton   | OH    | AultCare Insurance Company                 |                                                                                               | 12/01/2017                     |                         | 1,500,000      |               |                                                             |                                                    |                                                                     |                                                                        |                                                  |                                                          |                      |                                            |                               |
| 3399999 Subtotal - Capital Notes - Unaffiliated           |                                           |      |          |       |                                            |                                                                                               |                                |                         | 1,500,000      |               |                                                             |                                                    |                                                                     |                                                                        |                                                  |                                                          |                      |                                            | X X X                         |
| Any Other Class of Assets - Affiliated                    |                                           |      |          |       |                                            |                                                                                               |                                |                         |                |               |                                                             |                                                    |                                                                     |                                                                        |                                                  |                                                          |                      |                                            |                               |
|                                                           | West Tusc Property Management             |      | Canton   | OH    | Aultman Health Foundation                  |                                                                                               | 05/17/2004                     |                         | 12,508,792     |               | 8,703,934                                                   | (1,924,146)                                        |                                                                     |                                                                        |                                                  |                                                          |                      |                                            | 49,300                        |
|                                                           | McKinley Life Insurance Agency            |      | Canton   | OH    | AultCare Insurance Company                 |                                                                                               | 01/01/2003                     |                         | 118,962        |               | 105,061                                                     | 13,272                                             |                                                                     |                                                                        |                                                  |                                                          |                      |                                            | 100.000                       |
| 5999999 Subtotal - Any Other Class of Assets - Affiliated |                                           |      |          |       |                                            |                                                                                               |                                |                         | 12,627,754     |               | 8,808,995                                                   | (1,910,874)                                        |                                                                     |                                                                        |                                                  |                                                          |                      |                                            | X X X                         |
| 6099999 Subtotal - Unaffiliated                           |                                           |      |          |       |                                            |                                                                                               |                                |                         | 1,500,000      |               |                                                             |                                                    |                                                                     |                                                                        |                                                  |                                                          |                      |                                            | X X X                         |
| 6199999 Subtotal - Affiliated                             |                                           |      |          |       |                                            |                                                                                               |                                |                         | 12,627,754     |               | 8,808,995                                                   | (1,910,874)                                        |                                                                     |                                                                        |                                                  |                                                          |                      |                                            | X X X                         |
| 6299999 Totals                                            |                                           |      |          |       |                                            |                                                                                               |                                |                         | 14,127,754     |               | 8,808,995                                                   | (1,910,874)                                        |                                                                     |                                                                        |                                                  |                                                          |                      |                                            | X X X                         |

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

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

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



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

| 1                                     | 2                                    | Codes |                                 |              | 6                                                                                              | 7              | Fair Value                                 |               | 10           | 11                                     | Change in Book/Adjusted Carrying Value             |                                                   |                                                                               |                                                        | Interest   |                      |              |                                          |                                      | Dates      |                                           |
|---------------------------------------|--------------------------------------|-------|---------------------------------|--------------|------------------------------------------------------------------------------------------------|----------------|--------------------------------------------|---------------|--------------|----------------------------------------|----------------------------------------------------|---------------------------------------------------|-------------------------------------------------------------------------------|--------------------------------------------------------|------------|----------------------|--------------|------------------------------------------|--------------------------------------|------------|-------------------------------------------|
|                                       |                                      | 3     | 4                               | 5            |                                                                                                |                | 8                                          | 9             |              |                                        | 12                                                 | 13                                                | 14                                                                            | 15                                                     | 16         | 17                   | 18           | 19                                       | 20                                   | 21         | 22                                        |
|                                       |                                      |       |                                 |              |                                                                                                |                |                                            |               |              |                                        |                                                    |                                                   |                                                                               |                                                        |            |                      |              |                                          |                                      |            |                                           |
| CUSIP                                 | Description                          | Code  | F<br>O<br>R<br>E<br>I<br>G<br>N | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrative<br>Symbol | Actual<br>Cost | Rate<br>Used to<br>Obtain<br>Fair<br>Value | Fair<br>Value | Par<br>Value | Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate<br>of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount<br>Due and<br>Accrued | Amount<br>Received<br>During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| U.S. Governments - Issuer Obligations |                                      |       |                                 |              |                                                                                                |                |                                            |               |              |                                        |                                                    |                                                   |                                                                               |                                                        |            |                      |              |                                          |                                      |            |                                           |
| 3130AFFX0                             | FHLB 3.25% 11/16/2028                |       |                                 |              | 1.A                                                                                            | 620,130        |                                            | 97.0510       | 509,518      | 525,000                                |                                                    | (11,126)                                          |                                                                               |                                                        | 3.250      | 1.006                | MN           | 2,109                                    | 17,063                               | 06/04/2020 | 11/16/2028                                |
| 3135GOV75                             | FNMA 1.75% 07/02/2024                |       |                                 |              | 1.A                                                                                            | 475,080        |                                            | 98.3189       | 442,435      | 450,000                                |                                                    | (6,268)                                           |                                                                               |                                                        | 1.750      | 0.351                | JJ           | 3,895                                    | 7,875                                | 06/23/2020 | 07/02/2024                                |
| 9128282A7                             | U.S. TREASURY NOTES 1.500% 8/15/2026 |       |                                 |              | 1.A                                                                                            | 244,140        |                                            | 93.5938       | 233,984      | 250,000                                |                                                    | 248,329                                           |                                                                               |                                                        | 1.500      | 1.761                | FA           | 1,406                                    | 3,750                                | 11/01/2016 | 08/15/2026                                |
| 9128282A7                             | U.S. TREASURY NOTES 1.500% 8/15/2026 |       |                                 |              | 1.A                                                                                            | 414,225        |                                            | 93.5938       | 421,172      | 450,000                                |                                                    | 439,384                                           |                                                                               |                                                        | 1.500      | 2.431                | FA           | 2,531                                    | 6,750                                | 01/04/2017 | 08/15/2026                                |
| 9128282A7                             | U.S. TREASURY NOTES 1.500% 8/15/2026 |       |                                 |              | 1.A                                                                                            | 235,166        |                                            | 93.5938       | 233,984      | 250,000                                |                                                    | 245,371                                           |                                                                               |                                                        | 1.500      | 2.228                | FA           | 1,406                                    | 3,750                                | 08/02/2017 | 08/15/2026                                |
| 9128282A7                             | U.S. TREASURY NOTES 1.500% 8/15/2026 |       |                                 |              | 1.A                                                                                            | 235,830        |                                            | 93.5938       | 233,984      | 250,000                                |                                                    | 245,524                                           |                                                                               |                                                        | 1.500      | 2.204                | FA           | 1,406                                    | 3,750                                | 09/18/2017 | 08/15/2026                                |
| 912828K74                             | U.S. TREASURY NOTES 2.000% 8/15/2025 |       |                                 |              | 1.A                                                                                            | 766,613        |                                            | 96.2344       | 721,758      | 750,000                                |                                                    | 753,284                                           |                                                                               |                                                        | 2.000      | 1.726                | FA           | 5,625                                    | 15,000                               | 11/01/2016 | 08/15/2025                                |
| 912828K74                             | U.S. TREASURY NOTES 2.000% 8/15/2025 |       |                                 |              | 1.A                                                                                            | 187,578        |                                            | 96.2344       | 192,469      | 200,000                                |                                                    | 196,819                                           |                                                                               |                                                        | 2.000      | 3.006                | FA           | 1,500                                    | 4,000                                | 09/28/2018 | 08/15/2025                                |
| 912828K74                             | U.S. TREASURY NOTES 2.000% 8/15/2025 |       |                                 |              | 1.A                                                                                            | 507,109        |                                            | 96.2344       | 481,172      | 500,000                                |                                                    | 502,154                                           |                                                                               |                                                        | 2.000      | 1.730                | FA           | 3,750                                    | 10,000                               | 12/30/2019 | 08/15/2025                                |
| 912828G38                             | U.S. TREASURY NT 2.25% 11/15/2024    |       |                                 |              | 1.A                                                                                            | 492,500        |                                            | 97.7344       | 488,672      | 500,000                                |                                                    | 499,070                                           |                                                                               |                                                        | 2.250      | 2.465                | MN           | 1,422                                    | 11,250                               | 03/10/2017 | 11/15/2024                                |
| 912828G38                             | U.S. TREASURY NT 2.25% 11/15/2024    |       |                                 |              | 1.A                                                                                            | 252,007        |                                            | 97.7344       | 244,336      | 250,000                                |                                                    | 250,202                                           |                                                                               |                                                        | 2.250      | 2.155                | MN           | 711                                      | 5,625                                | 07/08/2015 | 11/15/2024                                |
| 912828G38                             | U.S. TREASURY NT 2.25% 11/15/2024    |       |                                 |              | 1.A                                                                                            | 498,359        |                                            | 97.7344       | 488,672      | 500,000                                |                                                    | 499,822                                           |                                                                               |                                                        | 2.250      | 2.290                | MN           | 1,422                                    | 11,250                               | 11/10/2015 | 11/15/2024                                |
| 91282CBL4                             | US TREASURY 1.125% 02/15/2031        |       |                                 |              | 1.A                                                                                            | 493,711        |                                            | 83.5469       | 417,734      | 500,000                                |                                                    | 495,192                                           |                                                                               |                                                        | 1.125      | 1.266                | FA           | 2,109                                    | 5,625                                | 08/30/2021 | 02/15/2031                                |
| 912828Z94                             | US TREASURY 1.5% 02/15/2030          |       |                                 |              | 1.A                                                                                            | 458,789        |                                            | 87.1875       | 435,938      | 500,000                                |                                                    | 465,911                                           |                                                                               |                                                        | 1.500      | 2.715                | FA           | 2,813                                    | 7,500                                | 07/28/2022 | 02/15/2030                                |
| 912828Z94                             | US TREASURY 1.5% 02/15/2030          |       |                                 |              | 1.A                                                                                            | 614,484        |                                            | 87.1875       | 523,125      | 600,000                                |                                                    | 610,650                                           |                                                                               |                                                        | 1.500      | 1.199                | FA           | 3,375                                    | 9,000                                | 08/30/2021 | 02/15/2030                                |
| 912828P46                             | US TREASURY 1.625% 02/15/2026        |       |                                 |              | 1.A                                                                                            | 1,700,313      |                                            | 94.7813       | 1,516,500    | 1,600,000                              |                                                    | 1,641,719                                         |                                                                               |                                                        | 1.625      | 0.395                | FA           | 9,750                                    | 26,000                               | 12/16/2020 | 02/15/2026                                |
| 912828YQ7                             | US TREASURY 1.625% 10/31/2026        |       |                                 |              | 1.A                                                                                            | 1,066,016      |                                            | 93.6250       | 936,250      | 1,000,000                              |                                                    | 1,032,122                                         |                                                                               |                                                        | 1.625      | 0.483                | AO           | 2,723                                    | 16,250                               | 12/16/2020 | 10/31/2026                                |
| 9128282R0                             | US TREASURY 2.25% 08/15/2027         |       |                                 |              | 1.A                                                                                            | 493,691        |                                            | 94.3125       | 471,563      | 500,000                                |                                                    | 497,490                                           |                                                                               |                                                        | 2.250      | 2.395                | FA           | 4,219                                    | 11,250                               | 12/13/2017 | 08/15/2027                                |
| 9128282R0                             | US TREASURY 2.25% 08/15/2027         |       |                                 |              | 1.A                                                                                            | 537,617        |                                            | 94.3125       | 471,563      | 500,000                                |                                                    | 521,446                                           |                                                                               |                                                        | 2.250      | 1.043                | FA           | 4,219                                    | 11,250                               | 03/01/2021 | 08/15/2027                                |
| 9128286Z8                             | US TREASURY NB 1.75% 06/30/2024      |       |                                 |              | 1.A                                                                                            | 200,711        |                                            | 98.3125       | 196,625      | 200,000                                |                                                    | 200,084                                           |                                                                               |                                                        | 1.750      | 1.665                | JD           |                                          | 3,500                                | 12/13/2019 | 06/30/2024                                |
| 912828J27                             | US TREASURY NB 2.0% 02/15/2025       |       |                                 |              | 1.A                                                                                            | 241,367        |                                            | 97.0313       | 242,578      | 250,000                                |                                                    | 248,287                                           |                                                                               |                                                        | 2.000      | 2.618                | FA           | 1,875                                    | 5,000                                | 01/30/2019 | 02/15/2025                                |
| 912828V80                             | US TREASURY NB 2.25% 01/31/2024      |       |                                 |              | 1.A                                                                                            | 306,750        |                                            | 99.7344       | 299,203      | 300,000                                |                                                    | 300,140                                           |                                                                               |                                                        | 2.250      | 1.735                | JJ           | 2,806                                    | 6,750                                | 07/03/2019 | 01/31/2024                                |
| 912828V80                             | US TREASURY NB 2.25% 01/31/2024      |       |                                 |              | 1.A                                                                                            | 494,824        |                                            | 99.7344       | 498,672      | 500,000                                |                                                    | 499,672                                           |                                                                               |                                                        | 2.250      | 2.954                | JJ           | 4,677                                    | 11,250                               | 07/28/2022 | 01/31/2024                                |
| 9128283F5                             | US TREASURY NB 2.25% 11/15/2027      |       |                                 |              | 1.A                                                                                            | 570,117        |                                            | 94.0469       | 564,281      | 600,000                                |                                                    | 586,640                                           |                                                                               |                                                        | 2.250      | 2.861                | MN           | 1,706                                    | 13,500                               | 07/17/2018 | 11/15/2027                                |
| 9128286T2                             | US TREASURY NB 2.375% 05/15/2029     |       |                                 |              | 1.A                                                                                            | 430,281        |                                            | 92.7813       | 371,125      | 400,000                                |                                                    | 417,280                                           |                                                                               |                                                        | 2.375      | 1.534                | MN           | 1,201                                    | 9,500                                | 08/15/2019 | 05/15/2029                                |
| 9128286T2                             | US TREASURY NB 2.375% 05/15/2029     |       |                                 |              | 1.A                                                                                            | 530,078        |                                            | 92.7813       | 463,906      | 500,000                                |                                                    | 517,603                                           |                                                                               |                                                        | 2.375      | 1.687                | MN           | 1,501                                    | 11,875                               | 11/01/2019 | 05/15/2029                                |
| 91282CER8                             | US TREASURY NB 2.5% 05/31/2024       |       |                                 |              | 1.A                                                                                            | 494,180        |                                            | 98.8594       | 494,297      | 500,000                                |                                                    | 498,716                                           |                                                                               |                                                        | 2.500      | 3.122                | MN           | 1,042                                    | 12,500                               | 06/17/2022 | 05/31/2024                                |
| 9128283V0                             | US TREASURY NB 2.50% 01/31/2025      |       |                                 |              | 1.A                                                                                            | 972,539        |                                            | 97.6563       | 976,563      | 1,000,000                              |                                                    | 982,260                                           |                                                                               |                                                        | 2.500      | 4.176                | JJ           | 10,394                                   | 12,500                               | 05/15/2023 | 01/31/2025                                |
| 9128283W8                             | US TREASURY NB 2.75% 02/15/2028      |       |                                 |              | 1.A                                                                                            | 195,953        |                                            | 95.5938       | 191,188      | 200,000                                |                                                    | 198,153                                           |                                                                               |                                                        | 2.750      | 2.989                | FA           | 2,063                                    | 5,500                                | 04/24/2018 | 02/15/2028                                |
| 9128283Z1                             | US TREASURY NB 2.75% 02/28/2025      |       |                                 |              | 1.A                                                                                            | 498,320        |                                            | 97.8438       | 498,219      | 500,000                                |                                                    | 499,232                                           |                                                                               |                                                        | 2.750      | 2.883                | FA           | 4,634                                    | 13,750                               | 07/28/2022 | 02/28/2025                                |
| 91282CEP2                             | US TREASURY NB 2.875% 05/15/2032     |       |                                 |              | 1.A                                                                                            | 1,009,492      |                                            | 92.8125       | 928,125      | 1,000,000                              |                                                    | 1,008,268                                         |                                                                               |                                                        | 2.875      | 2.763                | MN           | 3,633                                    | 28,750                               | 07/27/2022 | 05/15/2032                                |
| 91282CEP2                             | US TREASURY NB 2.875% 05/15/2032     |       |                                 |              | 1.A                                                                                            | 499,258        |                                            | 92.8125       | 464,063      | 500,000                                |                                                    | 499,352                                           |                                                                               |                                                        | 2.875      | 2.892                | MN           | 1,817                                    | 14,375                               | 08/17/2022 | 05/15/2032                                |
| 91282CEP2                             | US TREASURY NB 2.875% 05/15/2032     |       |                                 |              | 1.A                                                                                            | 227,051        |                                            | 92.8125       | 232,031      | 250,000                                |                                                    | 229,403                                           |                                                                               |                                                        | 2.875      | 4.044                | MN           | 908                                      | 7,188                                | 11/01/2022 | 05/15/2032                                |
| 91282CEP2                             | US TREASURY NB 2.875% 05/15/2032     |       |                                 |              | 1.A                                                                                            | 231,426        |                                            | 92.8125       | 232,031      | 250,000                                |                                                    | 233,286                                           |                                                                               |                                                        | 2.875      | 3.815                | MN           | 908                                      | 7,188                                | 11/15/2022 | 05/15/2032                                |
| 91282CEP2                             | US TREASURY NB 2.875% 05/15/2032     |       |                                 |              | 1.A                                                                                            | 368,719        |                                            | 92.8125       | 371,250      | 400,000                                |                                                    | 371,530                                           |                                                                               |                                                        | 2.875      | 3.878                | MN           | 1,453                                    | 11,500                               | 12/30/2022 | 05/15/2032                                |
| 9128284V9                             | US TREASURY NB 2.875% 08/15/2028     |       |                                 |              | 1.A                                                                                            | 107,098        |                                            | 95.7188       | 95,719       | 100,000                                |                                                    | 103,775                                           |                                                                               |                                                        | 2.875      | 2.017                | FA           | 1,078                                    | 2,875                                | 07/08/2019 | 08/15/2028                                |
| 9128284V9                             | US TREASURY NB 2.875% 08/15/2028     |       |                                 |              | 1.A                                                                                            | 970,313        |                                            | 95.7188       | 957,188      | 1,000,000                              |                                                    | 973,587                                           |                                                                               |                                                        | 2.875      | 3.497                | FA           | 10,781                                   | 14,375                               | 05/15/2023 | 08/15/2028                                |
| 91282CGS4                             | US TREASURY NB 3.625% 03/31/2030     |       |                                 |              | 1.A                                                                                            | 504,414        |                                            | 98.5469       | 492,734      | 500,000                                |                                                    | 504,086                                           |                                                                               |                                                        | 3.625      | 3.478                | MS           | 4,556                                    | 9,063                                | 05/15/2023 | 03/31/2030                                |
| 91282CHT1                             | US TREASURY NB 3.875% 08/15/2033     |       |                                 |              | 1.A                                                                                            | 949,219        |                                            | 100.0313      | 1,000,313    | 1,000,000                              |                                                    | 949,933                                           |                                                                               |                                                        | 3.875      | 4.521                | FA           | 14,531                                   |                                      | 11/15/2023 | 08/15/2033                                |
| 91282CFV8                             | US TREASURY NB 4.125% 11/15/2032     |       |                                 |              | 1.A                                                                                            | 256,162        |                                            | 101.7969      | 254,492      | 250,000                                |                                                    | 255,715                                           |                                                                               |                                                        | 4.125      | 3.818                | MN           | 1,303                                    | 10,313                               | 02/15/2023 | 11/15/2032                                |
| 91282CFP1                             | US TREASURY NB 4.25% 10/15/2025      |       |                                 |              | 1.A                                                                                            | 756,826        |                                            | 99.8281       | 748,711      | 750,000                                |                                                    | 755,138                                           |                                                                               |                                                        | 4.250      | 3.848                | AO           | 6,706                                    | 15,938                               | 05/15/2023 | 10/15/2025                                |
| 91282CFP1                             | US TREASURY NB 4.25% 10/15/2025      |       |                                 |              | 1.A                                                                                            | 246,816        |                                            | 99.8281       | 245,570      | 250,000                                |                                                    | 247,419                                           |                                                                               |                                                        | 4.250      | 4.855                | AO           | 2,235                                    | 5,313                                | 08/03/2023 | 10/15/2025                                |
| 9128284N7                             | US TREASURY NB 2.875% 05/15/2028     |       |                                 |              | 1.A                                                                                            | 197,172        |                                            | 95.9375       | 191,875      | 200,000                                |                                                    | 198,634                                           |                                                                               |                                                        | 2.875      | 3.042                | MN           | 727                                      | 5,750                                |            |                                           |

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<br>Identification | Description                              | Code  | F<br>O<br>R<br>E<br>I<br>G<br>N | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrative<br>Symbol | Actual<br>Cost | Rate<br>Used to<br>Obtain<br>Fair<br>Value | Fair<br>Value | Par<br>Value | Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate<br>of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount<br>Due and<br>Accrued | Amount<br>Received<br>During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 05348EAV1               | AVALONBAY COMMUNITIES 3.45% 06/01/2025   |       |                                 |              | 1 G FE                                                                                         | 143,556        | 97.7687                                    | 146,653       | 150,000      | 146,402                                |                                                    | 2,383                                             |                                                                               |                                                        | 3.450      | 5.226                | JD           | 431                                      | 5,175                                | 10/17/2022 | 06/01/2025                                |
| 06051GHT9               | BANK OF AMERICA CORP 3.559% 04/23/2027   |       |                                 |              | 1 G FE                                                                                         | 121,008        | 96.2638                                    | 105,890       | 110,000      | 116,331                                |                                                    | (1,841)                                           |                                                                               |                                                        | 3.559      | 1.762                | AO           | 739                                      | 3,915                                | 06/02/2021 | 04/23/2027                                |
| 06051GHT9               | BANK OF AMERICA CORP 3.559% 04/23/2027   |       |                                 |              | 1 G FE                                                                                         | 37,416         | 96.2638                                    | 33,692        | 35,000       | 36,532                                 |                                                    | (442)                                             |                                                                               |                                                        | 3.559      | 2.181                | AO           | 235                                      | 1,246                                | 12/21/2021 | 04/23/2027                                |
| 06051GHT9               | BANK OF AMERICA CORP 3.559% 04/23/2027   |       |                                 |              | 1 G FE                                                                                         | 72,560         | 96.2638                                    | 72,198        | 75,000       | 73,232                                 |                                                    | 486                                               |                                                                               |                                                        | 3.559      | 4.329                | AO           | 504                                      | 2,669                                | 08/05/2022 | 04/23/2027                                |
| 06051GHG7               | BANK OF AMERICA CORP SERIES MTN          |       |                                 | 1.5          | 1 G FE                                                                                         | 90,685         | 95.4640                                    | 90,691        | 95,000       | 91,106                                 |                                                    | 421                                               |                                                                               |                                                        | 3.970      | 4.874                | MS           | 1,215                                    | 1,886                                | 05/04/2023 | 03/05/2029                                |
| 06406RBL0               | BANK OF NY MELLON CORP 5.802% 10/25/20   |       |                                 |              | 1 F FE                                                                                         | 135,474        | 103.3984                                   | 139,588       | 135,000      | 135,381                                |                                                    | (69)                                              |                                                                               |                                                        | 5.802      | 5.732                | AO           | 1,436                                    | 7,833                                | 10/25/2022 | 10/25/2028                                |
| 06406FAC7               | BANK OF NY MELLON CORP 2.8% 05/04/2026   |       |                                 |              | 1 F FE                                                                                         | 115,773        | 95.5989                                    | 100,379       | 105,000      | 109,779                                |                                                    | (2,013)                                           |                                                                               |                                                        | 2.800      | 0.833                | MN           | 466                                      | 2,940                                | 12/28/2020 | 05/04/2026                                |
| 075887BW8               | BECTON DICKINSON 3.7%                    |       |                                 | 1            | 2 B FE                                                                                         | 131,457        | 96.9196                                    | 135,687       | 140,000      | 131,927                                |                                                    | 469                                               |                                                                               |                                                        | 3.700      | 5.569                | JD           | 360                                      | 2,590                                | 10/10/2023 | 06/06/2027                                |
| 084670BS6               | BERKSHIRE HATHAWAY INC 3.125% 03/15/2026 |       |                                 |              | 1 C FE                                                                                         | 53,003         | 97.1349                                    | 48,567        | 50,000       | 51,613                                 |                                                    | (713)                                             |                                                                               |                                                        | 3.125      | 1.629                | MS           | 460                                      | 1,563                                | 01/12/2022 | 03/15/2026                                |
| 08658EAA5               | BESTFOODS 6.625% 04/15/2028              |       |                                 |              | 1 E FE                                                                                         | 113,585        | 109.1185                                   | 109,119       | 100,000      | 110,194                                |                                                    | (2,139)                                           |                                                                               |                                                        | 6.625      | 4.012                | AO           | 1,399                                    | 6,625                                | 05/20/2022 | 04/15/2028                                |
| 08658EAA5               | BESTFOODS 6.625% 04/15/2028              |       |                                 |              | 1 E FE                                                                                         | 56,474         | 109.1185                                   | 54,559        | 50,000       | 54,901                                 |                                                    | (1,026)                                           |                                                                               |                                                        | 6.625      | 4.107                | AO           | 699                                      | 3,313                                | 06/09/2022 | 04/15/2028                                |
| 08658EAA5               | BESTFOODS 6.625% 04/15/2028              |       |                                 |              | 1 E FE                                                                                         | 69,290         | 109.1185                                   | 65,471        | 60,000       | 67,205                                 |                                                    | (1,529)                                           |                                                                               |                                                        | 6.625      | 3.578                | AO           | 839                                      | 3,975                                | 08/15/2022 | 04/15/2028                                |
| 110122AB4               | BRISTOL-MYERS SQUIBB CO 6.8% 11/15/2026  |       |                                 |              | 1 F FE                                                                                         | 73,951         | 105.8065                                   | 58,194        | 55,000       | 63,953                                 |                                                    | (3,056)                                           |                                                                               |                                                        | 6.800      | 1.033                | MN           | 478                                      | 3,740                                | 09/04/2020 | 11/15/2026                                |
| 110122AB4               | BRISTOL-MYERS SQUIBB CO 6.8% 11/15/2026  |       |                                 |              | 1 F FE                                                                                         | 40,031         | 105.8065                                   | 31,742        | 30,000       | 34,831                                 |                                                    | (1,647)                                           |                                                                               |                                                        | 6.800      | 1.089                | MN           | 261                                      | 2,040                                | 10/19/2020 | 11/15/2026                                |
| 110122AB4               | BRISTOL-MYERS SQUIBB CO 6.8% 11/15/2026  |       |                                 |              | 1 F FE                                                                                         | 54,018         | 105.8065                                   | 42,323        | 40,000       | 46,907                                 |                                                    | (2,372)                                           |                                                                               |                                                        | 6.800      | 0.715                | MN           | 348                                      | 2,720                                | 12/22/2020 | 11/15/2026                                |
| 11135FAN1               | BROADCOM INC 3.459% 09/15/2026           |       |                                 |              | 2 C FE                                                                                         | 49,644         | 96.5123                                    | 43,431        | 45,000       | 47,273                                 |                                                    | (817)                                             |                                                                               |                                                        | 3.459      | 1.545                | MS           | 458                                      | 1,557                                | 01/15/2021 | 09/15/2026                                |
| 11135FAN1               | BROADCOM INC 3.459% 09/15/2026           |       |                                 |              | 2 C FE                                                                                         | 86,817         | 96.5123                                    | 77,210        | 80,000       | 83,710                                 |                                                    | (1,329)                                           |                                                                               |                                                        | 3.459      | 1.697                | MS           | 815                                      | 2,767                                | 08/18/2021 | 09/15/2026                                |
| 11135FAN1               | BROADCOM INC 3.459% 09/15/2026           |       |                                 |              | 2 C FE                                                                                         | 26,638         | 96.5123                                    | 24,128        | 25,000       | 25,956                                 |                                                    | (341)                                             |                                                                               |                                                        | 3.459      | 2.000                | MS           | 255                                      | 865                                  | 12/21/2021 | 09/15/2026                                |
| 12189TAA2               | BURLINGTON NORTHERN SANTA FE 7% 12/15/20 |       |                                 |              | 1 G FE                                                                                         | 32,492         | 104.4083                                   | 26,102        | 25,000       | 27,979                                 |                                                    | (1,505)                                           |                                                                               |                                                        | 7.000      | 0.843                | JD           | 78                                       | 1,750                                | 12/18/2020 | 12/15/2025                                |
| 12189TAA2               | BURLINGTON NORTHERN SANTA FE 7% 12/15/20 |       |                                 |              | 1 G FE                                                                                         | 78,839         | 104.4083                                   | 62,645        | 60,000       | 66,835                                 |                                                    | (3,439)                                           |                                                                               |                                                        | 7.000      | 1.096                | JD           | 187                                      | 4,200                                | 06/15/2020 | 12/15/2025                                |
| 134429BA6               | CAMPBELL SOUP CO 3.3% 03/19/2025         |       |                                 |              | 2 C FE                                                                                         | 130,812        | 97.6226                                    | 117,147       | 120,000      | 123,246                                |                                                    | (2,638)                                           |                                                                               |                                                        | 3.300      | 1.056                | MS           | 1,122                                    | 3,960                                | 02/04/2021 | 03/19/2025                                |
| 14040HCE3               | CAPITAL ONE FIN CORP 3.65% 05/11/2027    |       |                                 |              | 2 B FE                                                                                         | 28,851         | 95.4600                                    | 28,638        | 30,000       | 29,199                                 |                                                    | 216                                               |                                                                               |                                                        | 3.650      | 4.514                | MN           | 152                                      | 1,095                                | 05/09/2022 | 05/11/2027                                |
| 14040HCN3               | CAPITAL ONE FINANCIAL CORP V/R           |       |                                 | 2.5          | 2 B FE                                                                                         | 141,212        | 88.9538                                    | 146,774       | 165,000      | 142,860                                |                                                    | 1,648                                             |                                                                               |                                                        | 3.273      | 5.899                | MS           | 1,800                                    | 2,700                                | 06/07/2023 | 03/01/2030                                |
| 808513AX3               | CHARLES SCHWAB CORP 3.85% 05/21/2025     |       |                                 |              | 1 G FE                                                                                         | 113,239        | 98.2005                                    | 98,201        | 100,000      | 103,798                                |                                                    | (2,700)                                           |                                                                               |                                                        | 3.850      | 1.086                | MN           | 428                                      | 3,850                                | 06/11/2020 | 05/21/2025                                |
| 808513AX3               | CHARLES SCHWAB CORP 3.85% 05/21/2025     |       |                                 |              | 1 G FE                                                                                         | 28,354         | 98.2005                                    | 24,550        | 25,000       | 26,030                                 |                                                    | (734)                                             |                                                                               |                                                        | 3.850      | 0.859                | MN           | 107                                      | 963                                  | 10/19/2020 | 05/21/2025                                |
| 17252MAN0               | CINTAS CORP 3.7% 04/01/2027              |       |                                 |              | 1 G FE                                                                                         | 137,878        | 97.8663                                    | 137,013       | 140,000      | 138,440                                |                                                    | 438                                               |                                                                               |                                                        | 3.700      | 4.068                | AO           | 1,295                                    | 5,180                                | 09/09/2022 | 04/01/2027                                |
| 172967MF5               | CITIGROUP INC 3.352% 04/24/2025          |       |                                 |              | 2 A FE                                                                                         | 108,532        | 99.3019                                    | 99,302        | 100,000      | 102,414                                |                                                    | (1,807)                                           |                                                                               |                                                        | 3.352      | 1.489                | AO           | 624                                      | 3,352                                | 07/16/2020 | 04/24/2025                                |
| 172967KG5               | CITIGROUP INC 3.7% 01/12/2026            |       |                                 |              | 2 A FE                                                                                         | 16,570         | 97.4461                                    | 14,617        | 15,000       | 15,736                                 |                                                    | (356)                                             |                                                                               |                                                        | 3.700      | 1.245                | JJ           | 261                                      | 555                                  | 08/18/2021 | 01/12/2026                                |
| 172967KG5               | CITIGROUP INC 3.7% 01/12/2026            |       |                                 |              | 2 A FE                                                                                         | 55,510         | 97.4461                                    | 48,723        | 50,000       | 52,058                                 |                                                    | (989)                                             |                                                                               |                                                        | 3.700      | 1.631                | JJ           | 868                                      | 1,850                                | 06/04/2020 | 01/12/2026                                |
| 172967KG5               | CITIGROUP INC 3.7% 01/12/2026            |       |                                 |              | 2 A FE                                                                                         | 28,278         | 97.4461                                    | 24,362        | 25,000       | 26,329                                 |                                                    | (644)                                             |                                                                               |                                                        | 3.700      | 1.047                | JJ           | 434                                      | 925                                  | 12/08/2020 | 01/12/2026                                |
| 172967AM3               | CITIGROUP INC 6.875% 06/01/2025          |       |                                 |              | 2 A FE                                                                                         | 67,226         | 100.9578                                   | 55,527        | 55,000       | 59,403                                 |                                                    | (3,065)                                           |                                                                               |                                                        | 6.875      | 1.160                | JD           | 315                                      | 3,781                                | 06/02/2021 | 06/01/2025                                |
| 19416QCE8               | COLGATE PALMOLIVE CO 6.45% 06/16/2028    |       |                                 |              | 1 D FE                                                                                         | 50,927         | 107.3362                                   | 42,934        | 40,000       | 47,705                                 |                                                    | (1,640)                                           |                                                                               |                                                        | 6.450      | 1.921                | JD           | 108                                      | 2,580                                | 01/05/2022 | 06/16/2028                                |
| 20030NCS8               | COMCAST CORP 3.95% 10/15/2025            |       |                                 |              | 1 G FE                                                                                         | 86,569         | 98.7064                                    | 74,030        | 75,000       | 79,007                                 |                                                    | (2,212)                                           |                                                                               |                                                        | 3.950      | 0.931                | AO           | 625                                      | 2,963                                | 07/14/2020 | 10/15/2025                                |
| 20030NCS8               | COMCAST CORP 3.95% 10/15/2025            |       |                                 |              | 1 G FE                                                                                         | 34,322         | 98.7064                                    | 29,612        | 30,000       | 31,618                                 |                                                    | (893)                                             |                                                                               |                                                        | 3.950      | 0.904                | AO           | 250                                      | 1,185                                | 12/09/2020 | 10/15/2025                                |
| 20030NCS8               | COMCAST CORP 3.95% 10/15/2025            |       |                                 |              | 1 G FE                                                                                         | 22,958         | 98.7064                                    | 19,741        | 20,000       | 21,113                                 |                                                    | (615)                                             |                                                                               |                                                        | 3.950      | 0.811                | AO           | 167                                      | 790                                  | 12/18/2020 | 10/15/2025                                |
| 20030NCS8               | COMCAST CORP 3.95% 10/15/2025            |       |                                 |              | 1 G FE                                                                                         | 78,686         | 98.7064                                    | 69,094        | 70,000       | 73,607                                 |                                                    | (1,988)                                           |                                                                               |                                                        | 3.950      | 1.034                | AO           | 584                                      | 2,765                                | 06/02/2021 | 10/15/2025                                |
| 209111FJ7               | CONSOLIDATED EDISON CO 2.9% 12/01/2026   |       |                                 |              | 1 G FE                                                                                         | 75,196         | 94.3197                                    | 66,024        | 70,000       | 72,707                                 |                                                    | (901)                                             |                                                                               |                                                        | 2.900      | 1.539                | JD           | 169                                      | 2,030                                | 03/10/2021 | 12/01/2026                                |
| 209111FJ7               | CONSOLIDATED EDISON CO 2.9% 12/01/2026   |       |                                 | 1            | 1 G FE                                                                                         | 37,961         | 94.3197                                    | 38,671        | 41,000       | 38,414                                 |                                                    | 453                                               |                                                                               |                                                        | 2.900      | 5.260                | JD           | 99                                       | 595                                  | 06/07/2023 | 12/01/2026                                |
| 126408HB2               | CSX CORP 3.4% 08/01/2024                 |       |                                 |              | 2 A FE                                                                                         | 139,590        | 98.7669                                    | 128,397       | 130,000      | 131,922                                |                                                    | (3,274)                                           |                                                                               |                                                        | 3.400      | 0.853                | FA           | 1,842                                    | 4,420                                | 08/19/2021 | 08/01/2024                                |
| 126408HB2               | CSX CORP 3.4% 08/01/2024                 |       |                                 |              | 2 A FE                                                                                         | 54,941         | 98.7669                                    | 49,383        | 50,000       | 50,776                                 |                                                    | (1,322)                                           |                                                                               |                                                        | 3.400      | 0.729                | FA           | 708                                      | 1,700                                | 10/26/2020 | 08/01/2024                                |
| 126408HB2               | CSX CORP 3.4% 08/01                      |       |                                 |              |                                                                                                |                |                                            |               |              |                                        |                                                    |                                                   |                                                                               |                                                        |            |                      |              |                                          |                                      |            |                                           |

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<br>Identification | Description | Code | F<br>O<br>R<br>E<br>I<br>G<br>N | Bond<br>CHAR |            |         | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrative<br>Symbol | Actual<br>Cost |                                        |         |    |    |          |       |    |       |       |            |            |
| 337738AT5 | FISERV INC 3.2% 07/01/2026               |                         |             |      | 2.B FE                          | 125.364      | 96.3520    | 110.805 | 115.000                                                                                        | 120.213        |                                        | (2,037) |    |    | 3.200    | 1.350 | JJ | 1,840 | 3.680 | 06/09/2021 | 07/01/2026 |
| 341081GK7 | FLORIDA POWER AND LIGHT 5.05% 04/01/2028 |                         |             | 1    | 1.E FE                          | 104.859      | 102.2954   | 107.410 | 105.000                                                                                        | 104.877        |                                        | 17      |    |    | 5.050    | 5.079 | AO | 1,326 | 3.064 | 03/03/2023 | 04/01/2028 |
| 354613AK7 | FRANKLIN RES INC 2.85% 03/30/2025        |                         |             |      | 1.F FE                          | 52.741       | 97.1626    | 54.411  | 56.000                                                                                         | 55.304         |                                        | 532     |    |    | 2.850    | 3.875 | MS | 399   | 1.596 | 10/05/2018 | 03/30/2025 |
| 369550BL1 | GENERAL DYNAMICS CORP                    |                         |             | 1    | 1.G FE                          | 96.059       | 97.4273    | 97.427  | 100.000                                                                                        | 96.598         |                                        | 539     |    |    | 3.500    | 4.638 | AO | 875   | 1.750 | 06/06/2023 | 04/01/2027 |
| 369550BL1 | GENERAL DYNAMICS CORP                    |                         |             | 1    | 1.G FE                          | 144.140      | 97.4273    | 146.141 | 150.000                                                                                        | 144.941        |                                        | 802     |    |    | 3.500    | 4.628 | AO | 1,313 | 2.625 | 06/06/2023 | 04/01/2027 |
| 370334CG7 | GENERAL MILLS INC 4.2%                   |                         |             |      | 2.B FE                          | 146.328      | 98.6416    | 147.962 | 150.000                                                                                        | 146.940        |                                        | 612     |    |    | 4.200    | 4.729 | AO | 1,295 | 6.300 | 01/06/2023 | 04/17/2028 |
| 372460AB1 | GENUINE PARTS CO. 1.75% 02/01/2025       |                         |             |      | 2.B FE                          | 166.514      | 96.2449    | 168.429 | 175.000                                                                                        | 171.519        |                                        | 3,093   |    |    | 1.750    | 3.638 | FA | 1,276 | 3.063 | 05/10/2022 | 02/01/2025 |
| 372460AB1 | GENUINE PARTS CO. 1.75% 02/01/2025       |                         |             |      | 2.B FE                          | 80.718       | 96.2449    | 81.808  | 85.000                                                                                         | 83.060         |                                        | 1,719   |    |    | 1.750    | 3.922 | FA | 620   | 1.488 | 08/15/2022 | 02/01/2025 |
| 38141GWB6 | GOLDMAN SACHS GROUP INC 3.85% 01/26/202  |                         |             |      | 2.A FE                          | 122.438      | 97.0119    | 106.713 | 110.000                                                                                        | 116.914        |                                        | (2,175) |    |    | 3.850    | 1.738 | JJ | 1,823 | 4.235 | 06/02/2021 | 01/26/2027 |
| 38141GWB6 | GOLDMAN SACHS GROUP INC 3.85% 01/26/202  |                         |             |      | 2.A FE                          | 159.986      | 97.0119    | 145.518 | 150.000                                                                                        | 156.232        |                                        | (1,933) |    |    | 3.850    | 2.436 | JJ | 2,486 | 5.775 | 01/12/2022 | 01/26/2027 |
| 416515BE3 | HARTFORD FINANCIAL SVCS GRP INC          |                         |             | 1    | 2.A FE                          | 119.791      | 90.8502    | 122.648 | 135.000                                                                                        | 119.914        |                                        | 123     |    |    | 2.800    | 5.107 | FA | 1,386 |       | 12/12/2023 | 08/19/2029 |
| 427866BH0 | HERSHEY CO 4.25% 05/04/2028-2028         |                         |             | 1    | 1.F FE                          | 50.441       | 99.8695    | 49.935  | 50.000                                                                                         | 50.385         |                                        | (55)    |    |    | 4.250    | 4.053 | MN | 336   | 1.063 | 05/03/2023 | 05/04/2028 |
| 437076BM3 | HOME DEPOT INC 3% 04/01/2026             |                         |             |      | 1.F FE                          | 130.315      | 96.9857    | 116.383 | 120.000                                                                                        | 124.665        |                                        | (2,032) |    |    | 3.000    | 1.242 | AO | 900   | 3.600 | 03/05/2021 | 04/01/2026 |
| 459200AM3 | IBM CORP 7% 10/30/2025                   |                         |             |      | 1.G FE                          | 124.804      | 104.1119   | 104.112 | 100.000                                                                                        | 110.896        |                                        | (5,862) |    |    | 7.000    | 0.987 | AO | 1,167 | 7.000 | 08/06/2021 | 10/30/2025 |
| 459200AM3 | IBM CORP 7% 10/30/2025                   |                         |             |      | 1.G FE                          | 124.519      | 104.1119   | 104.112 | 100.000                                                                                        | 110.844        |                                        | (5,832) |    |    | 7.000    | 1.014 | AO | 1,167 | 7.000 | 08/18/2021 | 10/30/2025 |
| 452308AX7 | ILLINOIS TOOL WORKS 2.65% 11/15/2026     |                         |             |      | 1.E FE                          | 164.773      | 95.3539    | 166.869 | 175.000                                                                                        | 167.344        |                                        | 2,453   |    |    | 2.650    | 4.284 | MN | 593   | 4.638 | 12/09/2022 | 11/15/2026 |
| 461070AM6 | INTERSTATE P&L 3.4% 08/15/2025           |                         |             |      | 2.A FE                          | 78.629       | 97.3448    | 73.009  | 75.000                                                                                         | 76.065         |                                        | (636)   |    |    | 3.400    | 2.500 | FA | 963   | 2.550 | 10/18/2019 | 08/15/2025 |
| 461070AL8 | INTERSTATE P&L 3.25% 12/01/2024          |                         |             |      | 2.A FE                          | 107.948      | 97.9288    | 97.929  | 100.000                                                                                        | 102.121        |                                        | (2,294) |    |    | 3.250    | 0.921 | JD | 271   | 3.250 | 06/08/2021 | 12/01/2024 |
| 24422EUE7 | JOHN DEERE CAPITAL CORP 3.45% 03/13/202  |                         |             |      | 1.F FE                          | 137.413      | 98.4771    | 123.096 | 125.000                                                                                        | 128.868        |                                        | (3,194) |    |    | 3.450    | 0.852 | MS | 1,294 | 4.313 | 04/19/2021 | 03/13/2025 |
| 24422EWV7 | JOHN DEERE CAPITAL CORP 4.9% 03/03/2028  |                         |             |      | 1.F FE                          | 173.938      | 101.7825   | 178.119 | 175.000                                                                                        | 174.083        |                                        | 145     |    |    | 4.900    | 5.039 | MS | 2,811 | 4.288 | 03/07/2023 | 03/03/2028 |
| 46647PAM8 | JP MORGAN CHASE & CO 3.509% 01/23/2029   |                         |             |      | 1.G FE                          | 184.548      | 94.7450    | 189.490 | 200.000                                                                                        | 187.354        |                                        | 2,149   |    |    | 3.509    | 4.936 | JJ | 3,080 | 7.018 | 09/06/2022 | 01/23/2029 |
| 46647PAM8 | JP MORGAN CHASE & CO 3.509% 01/23/2029   |                         |             |      | 1.G FE                          | 37.716       | 94.7450    | 37.898  | 40.000                                                                                         | 37.965         |                                        | 249     |    |    | 3.509    | 4.648 | JJ | 616   | 702   | 04/13/2023 | 01/23/2029 |
| 46647PAM8 | JP MORGAN CHASE & CO 3.509% 01/23/2029   |                         |             | 1.5  | 1.G FE                          | 9.262        | 94.7450    | 9.475   | 10.000                                                                                         | 9.312          |                                        | 50      |    |    | 3.509    | 5.066 | JJ | 154   |       | 07/25/2023 | 01/23/2029 |
| 49326EEH2 | KEYCORP SERIES MTN 4.15% 10/29/2025      |                         |             |      | 2.B FE                          | 54.733       | 97.4557    | 48.728  | 50.000                                                                                         | 51.524         |                                        | (807)   |    |    | 4.150    | 2.433 | AO | 357   | 2.075 | 11/13/2019 | 10/29/2025 |
| 49326EEH2 | KEYCORP SERIES MTN 4.15% 10/29/2025      |                         |             |      | 2.B FE                          | 62.880       | 97.4557    | 53.601  | 55.000                                                                                         | 57.741         |                                        | (1,471) |    |    | 4.150    | 1.379 | AO | 393   | 2.283 | 06/09/2020 | 10/29/2025 |
| 49326EEH2 | KEYCORP SERIES MTN 4.15% 10/29/2025      |                         |             |      | 2.B FE                          | 28.836       | 97.4557    | 24.364  | 25.000                                                                                         | 26.456         |                                        | (786)   |    |    | 4.150    | 0.929 | AO | 179   | 1.038 | 12/09/2020 | 10/29/2025 |
| 49326EEH2 | KEYCORP SERIES MTN 4.15% 10/29/2025      |                         |             |      | 2.B FE                          | 78.823       | 97.4557    | 68.219  | 70.000                                                                                         | 73.895         |                                        | (2,100) |    |    | 4.150    | 1.067 | AO | 500   | 2.905 | 08/18/2021 | 10/29/2025 |
| 49326EEH2 | KEYCORP SERIES MTN 4.15% 10/29/2025      |                         |             |      | 2.B FE                          | 37.594       | 97.4557    | 38.982  | 40.000                                                                                         | 37.852         |                                        | 258     |    |    | 4.150    | 7.338 | AO | 286   | 830   | 10/03/2023 | 10/29/2025 |
| 494368BY8 | KIMBERLY-CLARK CORP 3.95% 11/01/2028     |                         |             |      | 1.F FE                          | 160.701      | 98.5543    | 157.687 | 160.000                                                                                        | 160.551        |                                        | (103)   |    |    | 3.950    | 3.870 | MN | 1,053 | 6.320 | 07/11/2022 | 11/01/2028 |
| 534187BF5 | LINCOLN NATIONAL CORP 3.625% 12/12/2026  |                         |             |      | 2.B FE                          | 194.047      | 97.1014    | 169.927 | 175.000                                                                                        | 185.927        |                                        | (3,603) |    |    | 3.625    | 1.453 | JD | 335   | 6.344 | 09/20/2021 | 12/12/2026 |
| 548661DT1 | LOWES COMPANIES INC 4% 04/15/2025        |                         |             |      | 2.A FE                          | 161.496      | 98.6249    | 147.937 | 150.000                                                                                        | 154.620        |                                        | (3,523) |    |    | 4.000    | 1.575 | AO | 1,267 | 6.000 | 01/11/2022 | 04/15/2025 |
| 55261FAQ7 | M&T BANK CORP 4.553% 08/16/2028          |                         |             |      | 2.A FE                          | 166.764      | 96.5266    | 159.269 | 165.000                                                                                        | 166.391        |                                        | (268)   |    |    | 4.553    | 4.349 | FA | 2,817 | 7.512 | 08/11/2022 | 08/16/2028 |
| 559080AK2 | MAGELLAN MIDSTREAM PARTNERS 5% 03/01/202 |                         |             |      | 2.B FE                          | 82.552       | 99.6987    | 69.789  | 70.000                                                                                         | 75.249         |                                        | (2,368) |    |    | 5.000    | 1.470 | MS | 1,167 | 3.500 | 11/10/2020 | 03/01/2026 |
| 559080AK2 | MAGELLAN MIDSTREAM PARTNERS 5% 03/01/202 |                         |             |      | 2.B FE                          | 34.479       | 99.6987    | 29.910  | 30.000                                                                                         | 32.186         |                                        | (985)   |    |    | 5.000    | 1.565 | MS | 500   | 1.500 | 08/20/2021 | 03/01/2026 |
| 570535AU8 | MARKEL GROUP INC                         |                         |             | 1    | 2.B FE                          | 135.438      | 91.2351    | 136.853 | 150.000                                                                                        | 136.563        |                                        | 1,125   |    |    | 3.350    | 5.181 | MS | 1,452 | 2.513 | 06/06/2023 | 09/17/2029 |
| 570535AR5 | MARKEL GROUP INC 3.5 11/01/2027-2027     |                         |             | 1    | 2.B FE                          | 117.431      | 94.8687    | 118.586 | 125.000                                                                                        | 118.051        |                                        | 619     |    |    | 3.500    | 5.114 | MN | 729   | 2.188 | 08/10/2023 | 11/01/2027 |
| 571903BL6 | MARRIOTT INTERNATIONAL INC               |                         |             | 1    | 2.B FE                          | 120.336      | 100.5728   | 125.716 | 125.000                                                                                        | 120.543        |                                        | 206     |    |    | 4.900    | 5.688 | AO | 1,293 | 3.369 | 09/13/2023 | 04/15/2029 |
| 580135BY6 | MCDONALDS CORP 6.375% 01/08/2028         |                         |             | 1    | 2.A FE                          | 107.699      | 105.8864   | 105.886 | 100.000                                                                                        | 106.660        |                                        | (1,039) |    |    | 6.375    | 4.543 | JJ | 3,064 | 3.188 | 04/14/2023 | 01/08/2028 |
| 58013MFL3 | MCDONALDS CORP SERIES MTN 1.45% 09/01/20 |                         |             |      | 2.A FE                          | 76.610       | 94.6880    | 71.016  | 75.000                                                                                         | 75.522         |                                        | (309)   |    |    | 1.450    | 1.027 | MS | 363   | 1.088 | 06/04/2020 | 09/01/2025 |
| 58013MFL3 | MCDONALDS CORP SERIES MTN 1.45% 09/01/20 |                         |             |      | 2.A FE                          | 51.749       | 94.6880    | 47.344  | 50.000                                                                                         | 50.628         |                                        | (374)   |    |    | 1.450    | 0.690 | MS | 242   | 725   | 12/22/2020 |            |

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<br>Identification | Description                              | Code  | F<br>O<br>R<br>E<br>I<br>G<br>N | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrative<br>Symbol | Actual<br>Cost | Rate<br>Used to<br>Obtain<br>Fair<br>Value | Fair<br>Value | Par<br>Value | Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate<br>of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount<br>Due and<br>Accrued | Amount<br>Received<br>During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 78016EZQ3               | ROYAL BANK OF CANADA 1.2% 04/27/2026     |       |                                 | 1            | 1.F FE                                                                                         | 205,781        | 92.3261                                    | 207,734       | 225,000      | 213,628                                |                                                    |                                                   | 4,622                                                                         |                                                        | 1,200      | 3.484                | AO           | 480                                      | 2,700                                | 04/08/2022 | 04/27/2026                                |
| 91159HJF8               | RPM INTERNATIONAL INC 3.75%              |       |                                 | 1            | 1.G FE                                                                                         | 147,230        | 98.3922                                    | 147,588       | 150,000      | 147,569                                |                                                    |                                                   | 339                                                                           |                                                        | 4,548      | 4.949                | JJ           | 3,013                                    | 3,411                                | 07/22/2023 | 07/22/2028                                |
| 749685AV5               | RPM INTERNATIONAL INC 3.75%              |       |                                 | 1            | 2.C FE                                                                                         | 62,239         | 96.0806                                    | 62,452        | 65,000       | 62,656                                 |                                                    |                                                   | 416                                                                           |                                                        | 3,750      | 4.979                | MS           | 718                                      | 1,219                                | 04/27/2023 | 03/15/2027                                |
| 91159HJF8               | RPM INTERNATIONAL INC 3.75%              |       |                                 | 1.5          | 1.G FE                                                                                         | 134,757        | 98.3922                                    | 137,749       | 140,000      | 135,125                                |                                                    |                                                   | 368                                                                           |                                                        | 4,548      | 5.420                | JJ           | 2,812                                    |                                      | 08/07/2023 | 07/22/2028                                |
| 749685AV5               | RPM INTERNATIONAL INC 3.75%              |       |                                 | 1            | 2.C FE                                                                                         | 14,366         | 96.0806                                    | 14,412        | 15,000       | 14,468                                 |                                                    |                                                   | 101                                                                           |                                                        | 3,750      | 4.959                | MS           | 166                                      | 281                                  | 04/26/2023 | 03/15/2027                                |
| 749685AX1               | RPM INTERNATIONAL INC 4.55%              |       |                                 | 1            | 2.C FE                                                                                         | 46,584         | 98.5374                                    | 49,269        | 50,000       | 46,702                                 |                                                    |                                                   | 118                                                                           |                                                        | 4,550      | 6.054                | MS           | 758                                      |                                      | 10/10/2023 | 03/01/2029                                |
| 806854AK1               | SCHLUMBERGER INVESTMENT REGD             |       | D                               | 1            | 1.F FE                                                                                         | 149,880        | 101.0215                                   | 151,532       | 150,000      | 149,889                                |                                                    |                                                   | 9                                                                             |                                                        | 4,500      | 4.518                | MN           | 863                                      | 3,375                                | 05/09/2023 | 05/15/2028                                |
| 833034AK7               | SNAP-ON INC 3.25% 03/01/2027             |       |                                 |              | 1.G FE                                                                                         | 189,185        | 96.4254                                    | 183,208       | 190,000      | 189,450                                |                                                    |                                                   | 160                                                                           |                                                        | 3,250      | 3.346                | MS           | 2,058                                    | 6,175                                | 04/27/2022 | 03/01/2027                                |
| 833034AK7               | SNAP-ON INC 3.25% 03/01/2027             |       |                                 |              | 1.G FE                                                                                         | 147,321        | 96.4254                                    | 144,638       | 150,000      | 148,154                                |                                                    |                                                   | 539                                                                           |                                                        | 3,250      | 3.664                | MS           | 1,625                                    | 4,875                                | 06/07/2022 | 03/01/2027                                |
| 84756NAH2               | SPECTRA ENERGY PARTNERS 3.375% 10/15/20  |       |                                 |              | 2.A FE                                                                                         | 128,192        | 96.0868                                    | 134,522       | 140,000      | 131,412                                |                                                    |                                                   | 2,759                                                                         |                                                        | 3,375      | 5.786                | AO           | 998                                      | 4,725                                | 10/26/2022 | 10/15/2026                                |
| 863667AN1               | STRYKER CORP 3.5% 03/15/2026             |       |                                 |              | 2.A FE                                                                                         | 74,164         | 97.4830                                    | 63,364        | 65,000       | 68,668                                 |                                                    |                                                   | (1,639)                                                                       |                                                        | 3,500      | 0.909                | MS           | 670                                      | 2,275                                | 08/07/2020 | 03/15/2026                                |
| 863667AN1               | STRYKER CORP 3.5% 03/15/2026             |       |                                 |              | 2.A FE                                                                                         | 104,533        | 97.4830                                    | 92,609        | 95,000       | 99,667                                 |                                                    |                                                   | (2,075)                                                                       |                                                        | 3,500      | 1.234                | MS           | 979                                      | 3,325                                | 08/18/2021 | 03/15/2026                                |
| 863667AN1               | STRYKER CORP 3.5% 03/15/2026             |       |                                 |              | 2.A FE                                                                                         | 17,009         | 97.4830                                    | 14,622        | 15,000       | 15,833                                 |                                                    |                                                   | (372)                                                                         |                                                        | 3,500      | 0.949                | MS           | 555                                      | 525                                  | 10/19/2020 | 03/15/2026                                |
| 863667AN1               | STRYKER CORP 3.5% 03/15/2026             |       |                                 |              | 2.A FE                                                                                         | 53,599         | 97.4830                                    | 48,742        | 50,000       | 51,910                                 |                                                    |                                                   | (843)                                                                         |                                                        | 3,500      | 1.727                | MS           | 515                                      | 1,750                                | 12/21/2021 | 03/15/2026                                |
| 871829BF3               | SYSCO CORP 3.25% 07/15/2027              |       |                                 |              | 2.B FE                                                                                         | 126,443        | 95.4640                                    | 114,557       | 120,000      | 124,230                                |                                                    |                                                   | (1,137)                                                                       |                                                        | 3,250      | 2.209                | JJ           | 1,798                                    | 3,900                                | 01/11/2022 | 07/15/2027                                |
| 87264ABB0               | T-MOBILE USA 3.5% 04/15/2025             |       |                                 |              | 2.B FE                                                                                         | 252,166        | 97.9275                                    | 235,026       | 240,000      | 244,903                                |                                                    |                                                   | (3,727)                                                                       |                                                        | 3,500      | 1.887                | AO           | 1,773                                    | 8,400                                | 01/11/2022 | 04/15/2025                                |
| 501044DC2               | THE KROGER CO 3.5% 02/01/2026            |       |                                 |              | 2.B FE                                                                                         | 85,088         | 97.2873                                    | 72,965        | 75,000       | 78,914                                 |                                                    |                                                   | (1,851)                                                                       |                                                        | 3,500      | 0.963                | FA           | 1,094                                    | 2,625                                | 08/13/2020 | 02/01/2026                                |
| 501044DC2               | THE KROGER CO 3.5% 02/01/2026            |       |                                 |              | 2.B FE                                                                                         | 28,118         | 97.2873                                    | 24,322        | 25,000       | 26,290                                 |                                                    |                                                   | (610)                                                                         |                                                        | 3,500      | 0.990                | FA           | 365                                      | 875                                  | 12/18/2020 | 02/01/2026                                |
| 501044DC2               | THE KROGER CO 3.5% 02/01/2026            |       |                                 |              | 2.B FE                                                                                         | 110,106        | 97.2873                                    | 97,287        | 100,000      | 104,807                                |                                                    |                                                   | (2,267)                                                                       |                                                        | 3,500      | 1.158                | FA           | 1,458                                    | 3,500                                | 08/19/2021 | 02/01/2026                                |
| 883556DA7               | THERMO FISHER SCIENTIFIC INC 5%          |       |                                 | 1            | 1.G FE                                                                                         | 126,029        | 102.2265                                   | 127,783       | 125,000      | 126,020                                |                                                    |                                                   | (9)                                                                           |                                                        | 5,000      | 4.816                | JJ           | 2,604                                    |                                      | 12/07/2023 | 01/31/2029                                |
| 89114TZT2               | TORONTO-DOMINION BANK SERIES MTN         |       | A                               |              | 1.F FE                                                                                         | 90,265         | 94.3441                                    | 94,344        | 100,000      | 90,878                                 |                                                    |                                                   | 613                                                                           |                                                        | 2,800      | 5.980                | MS           | 863                                      |                                      | 10/03/2023 | 03/10/2027                                |
| 89114TZT2               | TORONTO-DOMINION BANK SERIES MTN         |       | A                               |              | 1.F FE                                                                                         | 116,561        | 94.3441                                    | 117,930       | 125,000      | 116,714                                |                                                    |                                                   | 153                                                                           |                                                        | 2,800      | 5.074                | MS           | 1,079                                    |                                      | 12/08/2023 | 03/10/2027                                |
| 891490AT1               | TOSCO CORP 8.125% 02/15/2030             |       |                                 | 1            | 1.G FE                                                                                         | 143,568        | 117.8578                                   | 147,322       | 125,000      | 143,435                                |                                                    |                                                   | (132)                                                                         |                                                        | 8,125      | 5.273                | FA           | 3,837                                    |                                      | 12/12/2023 | 02/15/2030                                |
| 892367GX7               | TOYOTA MOTOR CREDIT CORP 3% 04/01/2025   |       |                                 |              | 1.E FE                                                                                         | 52,212         | 97.7330                                    | 48,867        | 50,000       | 50,876                                 |                                                    |                                                   | (689)                                                                         |                                                        | 3,000      | 1.578                | AO           | 375                                      | 1,500                                | 01/13/2022 | 04/01/2025                                |
| 893939AE8               | TRAVELERS PPTY 7.75% 04/15/2026          |       |                                 |              | 1.F FE                                                                                         | 39,726         | 106.3762                                   | 31,913        | 30,000       | 33,948                                 |                                                    |                                                   | (1,674)                                                                       |                                                        | 7,750      | 1.850                | AO           | 491                                      | 2,325                                | 06/17/2020 | 04/15/2026                                |
| 893939AE8               | TRAVELERS PPTY 7.75% 04/15/2026          |       |                                 |              | 1.F FE                                                                                         | 20,379         | 106.3762                                   | 15,956        | 15,000       | 17,333                                 |                                                    |                                                   | (1,005)                                                                       |                                                        | 7,750      | 0.871                | AO           | 245                                      | 1,163                                | 12/08/2020 | 04/15/2026                                |
| 893939AE8               | TRAVELERS PPTY 7.75% 04/15/2026          |       |                                 |              | 1.F FE                                                                                         | 97,652         | 106.3762                                   | 79,782        | 75,000       | 85,652                                 |                                                    |                                                   | (4,548)                                                                       |                                                        | 7,750      | 1.420                | AO           | 1,227                                    | 5,813                                | 04/26/2021 | 04/15/2026                                |
| 89788MAL6               | TRUIST FINANCIAL CORP SERIES MTN V/R     |       |                                 | 1            | 1.G FE                                                                                         | 121,746        | 98.5210                                    | 123,151       | 125,000      | 122,130                                |                                                    |                                                   | 384                                                                           |                                                        | 4,873      | 5.396                | JJ           | 2,623                                    | 3,046                                | 03/15/2023 | 01/26/2029                                |
| 913017BA6               | UNITED TECH CORP 7.5% 09/15/2029         |       |                                 |              | 2.A FE                                                                                         | 127,021        | 112.7260                                   | 123,999       | 110,000      | 124,759                                |                                                    |                                                   | (2,203)                                                                       |                                                        | 7,500      | 4.783                | MS           | 2,429                                    | 8,250                                | 12/19/2022 | 09/15/2029                                |
| 92343VFS8               | VERIZON COMMUNICATIONS .85% 11/20/2025   |       |                                 |              | 2.A FE                                                                                         | 80,011         | 92.9798                                    | 74,384        | 80,000       | 80,004                                 |                                                    |                                                   | (2)                                                                           |                                                        | 0,850      | 0.847                | MN           | 77                                       | 680                                  | 02/05/2021 | 11/20/2025                                |
| 92343VFS8               | VERIZON COMMUNICATIONS .85% 11/20/2025   |       |                                 |              | 2.A FE                                                                                         | 79,158         | 92.9798                                    | 74,384        | 80,000       | 79,623                                 |                                                    |                                                   | 197                                                                           |                                                        | 0,850      | 1.103                | MN           | 77                                       | 680                                  | 08/11/2021 | 11/20/2025                                |
| 92343VGH1               | VERIZON COMMUNICATIONS 2.1% 03/22/2028-2 |       |                                 | 1            | 2.A FE                                                                                         | 43,785         | 90.2959                                    | 45,148        | 50,000       | 44,747                                 |                                                    |                                                   | 963                                                                           |                                                        | 2,100      | 4.881                | MS           | 289                                      | 1,050                                | 02/13/2023 | 03/22/2028                                |
| 92780AGH1               | VIRGINIA ELEC & PWR CO SERIES B          |       |                                 | 1            | 2.A FE                                                                                         | 195,262        | 97.5631                                    | 195,126       | 200,000      | 196,033                                |                                                    |                                                   | 771                                                                           |                                                        | 3,750      | 4.388                | MN           | 958                                      | 7,500                                | 04/10/2023 | 05/15/2027                                |
| 92826CAD4               | VISA INC 3.15% 12/14/2025                |       |                                 |              | 1.D FE                                                                                         | 22,372         | 97.4839                                    | 19,497        | 20,000       | 20,941                                 |                                                    |                                                   | (477)                                                                         |                                                        | 3,150      | 0.720                | JD           | 30                                       | 630                                  | 12/18/2020 | 12/14/2025                                |
| 92826CAD4               | VISA INC 3.15% 12/14/2025                |       |                                 |              | 1.D FE                                                                                         | 55,824         | 97.4839                                    | 48,742        | 50,000       | 52,105                                 |                                                    |                                                   | (1,063)                                                                       |                                                        | 3,150      | 0.968                | JD           | 74                                       | 1,575                                | 06/12/2020 | 12/14/2025                                |
| 254687DF0               | WALT DISNEY CO 7.7% 10/30/2025           |       |                                 |              | 1.G FE                                                                                         | 155,214        | 104.5732                                   | 130,717       | 125,000      | 139,027                                |                                                    |                                                   | (7,495)                                                                       |                                                        | 7,700      | 1.472                | AO           | 1,604                                    | 9,625                                | 10/22/2021 | 10/30/2025                                |
| 254687DF0               | WALT DISNEY CO 7.7% 10/30/2025           |       |                                 |              | 1.G FE                                                                                         | 38,837         | 104.5732                                   | 31,372        | 30,000       | 32,883                                 |                                                    |                                                   | (1,523)                                                                       |                                                        | 7,700      | 2.313                | AO           | 385                                      | 2,310                                | 12/11/2019 | 10/30/2025                                |
| 94974BGP9               | WELLS FARGO & CO 3.55% 09/29/2025        |       |                                 |              | 2.A FE                                                                                         | 49,688         | 97.7624                                    | 43,993        | 45,000       | 46,924                                 |                                                    |                                                   | (1,087)                                                                       |                                                        | 3,550      | 1.069                | MS           | 408                                      | 1,598                                | 06/04/2021 | 09/29/2025                                |
| 949746SH5               | WELLS FARGO & CO 3% 10/23/2026           |       |                                 |              | 2.A FE                                                                                         | 71,331         | 95.0406                                    | 61,776        | 65,000       | 67,902                                 |                                                    |                                                   | (1,006)                                                                       |                                                        | 3,000      | 1.375                | AO           | 368                                      | 1,950                                | 07/09/2020 | 10/23/2026                                |
| 949746SH5               | WELLS FARGO & CO 3% 10/23/2026           |       |                                 |              | 2.A FE                                                                                         | 43,888         | 95.0406                                    | 38,016        | 40,000       | 41,898                                 |                                                    |                                                   | (659)                                                                         |                                                        | 3,000      | 1.276                | AO           | 227                                      | 1,200                                | 12/08/2020 | 10/23/2026                                |
| 949746SH5               | WELLS FARGO & CO 3% 10/23/2026           |       |                                 |              | 2.A FE                                                                                         | 102,680        | 95.0406                                    | 90,289        | 95,000       | 99,239                                 |                                                    |                                                   | (1,469)                                                                       |                                                        | 3,000      | 1.376                | AO           | 538                                      | 2,850                                | 08/18/2021 | 10/23/2026                                |
| 949746SH5               | WELLS FARGO & CO 3% 10/23/2026           |       |                                 |              | 2.A FE                                                                                         | 81,248         | 95.0406                                    | 85,537        | 90,000       |                                        |                                                    |                                                   |                                                                               |                                                        |            |                      |              |                                          |                                      |            |                                           |

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<br>Identification                                     | Description                              | Code  | F<br>O<br>R<br>E<br>I<br>G<br>N | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrative<br>Symbol | Actual<br>Cost | Rate<br>Used to<br>Obtain<br>Fair<br>Value | Fair<br>Value | Par<br>Value | Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate<br>of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount<br>Due and<br>Accrued | Amount<br>Received<br>During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 29367RMW3                                                   | ENTERPRISE BANK PA MEDIUM TERM CD 5.15%  |       |                                 |              | 1.A                                                                                            | 150,000        | 102.1023                                   | 153,153       | 150,000      | 150,000                                |                                                    |                                                   |                                                                               |                                                        | 5.150      | 5.150                | MON          | 519                                      | 635                                  | 10/26/2023 | 11/06/2026                                |
| 32110YSA4                                                   | FIRST NATL BK OF AMERICA CD .2% 01/29/20 |       |                                 |              | 1.A                                                                                            | 150,000        | 99.5865                                    | 149,380       | 150,000      | 150,000                                |                                                    |                                                   |                                                                               |                                                        | 0.200      | 0.200                | MON          | 2                                        | 300                                  | 01/11/2021 | 01/29/2024                                |
| 33651JAC5                                                   | FIRST ST B&TC CD .25% 04/26/2024         |       |                                 |              | 1.A                                                                                            | 150,000        | 98.4020                                    | 147,603       | 150,000      | 150,000                                |                                                    |                                                   |                                                                               |                                                        | 0.250      | 0.250                | MON          | 5                                        | 375                                  | 04/12/2021 | 04/26/2024                                |
| 35907XEW3                                                   | FRONTIER BANK CD 3.35% 09/16/2025        |       |                                 | 6            | 1.A                                                                                            | 150,000        | 97.8453                                    | 146,768       | 150,000      | 150,000                                |                                                    |                                                   |                                                                               |                                                        | 3.350      | 3.350                | MON          | 203                                      | 5,025                                | 09/01/2022 | 09/16/2025                                |
| 38149MVNO                                                   | GOLDMAN SACHS BANK .3% 04/15/2024        |       |                                 |              | 1.A                                                                                            | 175,000        | 98.5614                                    | 172,482       | 175,000      | 175,000                                |                                                    |                                                   |                                                                               |                                                        | 0.300      | 0.299                | AO           | 110                                      | 525                                  | 04/01/2021 | 04/15/2024                                |
| 38149MXA6                                                   | GOLDMAN SACHS BK CD .5% 07/29/2024       |       |                                 |              | 1.A                                                                                            | 24,963         | 97.3476                                    | 24,337        | 25,000       | 24,993                                 |                                                    | 12                                                |                                                                               |                                                        | 0.500      | 0.550                | JJ           | 53                                       | 125                                  | 07/23/2021 | 07/29/2024                                |
| 39573LBD9                                                   | GREENSTATE CREDIT UNION CD .45% 04/16/2  |       |                                 |              | 1.A                                                                                            | 175,000        | 98.5912                                    | 172,535       | 175,000      | 175,000                                |                                                    |                                                   |                                                                               |                                                        | 0.450      | 0.450                | MON          | 32                                       | 787                                  | 04/01/2021 | 04/16/2024                                |
| 40219MAG9                                                   | GULF CAPITAL BANK HOUSTON TEXAS CD       |       |                                 |              | 1.A                                                                                            | 250,000        | 100.0564                                   | 250,141       | 250,000      | 250,000                                |                                                    |                                                   |                                                                               |                                                        | 4.550      | 4.545                | MN           | 1,344                                    | 5,734                                | 05/16/2023 | 05/18/2026                                |
| 410493FG0                                                   | HANMI BANK CD .2% 06/17/2024             |       |                                 |              | 1.A                                                                                            | 125,000        | 97.7180                                    | 122,148       | 125,000      | 125,000                                |                                                    |                                                   |                                                                               |                                                        | 0.200      | 0.200                | MON          | 9                                        | 250                                  | 06/02/2021 | 06/17/2024                                |
| 59013KXS0                                                   | MERRICK BANK MEDIUM TERM CD 5.1%         |       |                                 |              | 1.A                                                                                            | 150,000        | 101.8936                                   | 152,840       | 150,000      | 150,000                                |                                                    |                                                   |                                                                               |                                                        | 5.100      | 5.100                | MON          | 247                                      | 1,279                                | 10/10/2023 | 10/19/2026                                |
| 61690UE5                                                    | MORGAN STANLEY BANK NA MEDIUM TERM CD    |       |                                 |              | 1.A                                                                                            | 250,000        | 100.2799                                   | 250,700       | 250,000      | 250,000                                |                                                    |                                                   |                                                                               |                                                        | 4.650      | 4.645                | MN           | 1,373                                    | 5,860                                | 05/15/2023 | 05/18/2026                                |
| 61768ETT0                                                   | MORGAN STANLEY PVT BANK MEDIUM TERM CD   |       |                                 |              | 1.A                                                                                            | 250,000        | 100.2799                                   | 250,700       | 250,000      | 250,000                                |                                                    |                                                   |                                                                               |                                                        | 4.650      | 4.645                | MN           | 1,373                                    | 5,860                                | 05/15/2023 | 05/18/2026                                |
| 68405VAP4                                                   | OPTUM BANK INC DRAPER UTAH CD            |       |                                 |              | 1.A                                                                                            | 200,000        | 101.0532                                   | 202,106       | 200,000      | 200,000                                |                                                    |                                                   |                                                                               |                                                        | 4.850      | 4.831                | MS           | 2,878                                    |                                      | 09/01/2023 | 09/14/2026                                |
| 73317ACJ9                                                   | POPULAR BANK MEDIUM TERM CD 4.8%         |       |                                 |              | 1.A                                                                                            | 150,000        | 100.0000                                   | 150,000       | 150,000      | 150,000                                |                                                    |                                                   |                                                                               |                                                        | 4.800      | 4.790                | FMAN         | 613                                      | 1,815                                | 08/25/2023 | 08/31/2026                                |
| 7954507B5                                                   | SALLIE MAE BANK CD .55% 07/15/2024       |       |                                 |              | 1.A                                                                                            | 149,780        | 97.5391                                    | 146,309       | 150,000      | 149,959                                |                                                    | 74                                                |                                                                               |                                                        | 0.550      | 0.599                | JJ           | 379                                      | 825                                  | 07/23/2021 | 07/15/2024                                |
| 84287PHR6                                                   | SOUTHERN FIRST BANK MEDIUM TERM CD       |       |                                 |              | 1.A                                                                                            | 250,000        | 100.4004                                   | 251,001       | 250,000      | 250,000                                |                                                    |                                                   |                                                                               |                                                        | 4.650      | 4.650                | MON          | 156                                      | 6,816                                | 05/15/2023 | 05/26/2026                                |
| 87164YD27                                                   | SYNCHRONY BANK CD .65% 10/08/2024        |       |                                 |              | 1.A                                                                                            | 150,000        | 96.6539                                    | 144,981       | 150,000      | 150,000                                |                                                    |                                                   |                                                                               |                                                        | 0.650      | 0.650                | AO           | 224                                      | 975                                  | 10/04/2021 | 10/08/2024                                |
| 89235MLG4                                                   | TOYOTA FINANCIAL CD .6% 08/12/2024       |       |                                 |              | 1.A                                                                                            | 200,000        | 97.2424                                    | 194,485       | 200,000      | 200,000                                |                                                    |                                                   |                                                                               |                                                        | 0.600      | 0.600                | FA           | 460                                      | 1,200                                | 08/17/2021 | 08/12/2024                                |
| 949764HQ0                                                   | WELLS FARGO BANK NA MEDIUM TERM CD 5.3%  |       |                                 |              | 1.A                                                                                            | 200,000        | 101.2396                                   | 202,479       | 200,000      | 200,000                                |                                                    |                                                   |                                                                               |                                                        | 5.300      | 5.300                | MON          | 484                                      | 871                                  | 11/08/2023 | 11/14/2025                                |
| 2019999999 Subtotal - Unaffiliated Certificates of Deposit  |                                          |       |                                 |              |                                                                                                | 5,952,167      | X X X                                      | 5,910,609     | 5,950,000    | 5,951,557                              |                                                    | (663)                                             |                                                                               |                                                        | X X X      | X X X                | X X X        | 32,347                                   | 109,950                              | X X X      | X X X                                     |
| 2419999999 Subtotals - Issuer Obligations                   |                                          |       |                                 |              |                                                                                                | 39,484,286     | X X X                                      | 37,435,480    | 38,815,000   | 38,967,927                             |                                                    | (156,814)                                         |                                                                               |                                                        | X X X      | X X X                | X X X        | 300,866                                  | 962,400                              | X X X      | X X X                                     |
| 2489999999 Subtotals - Unaffiliated Certificates of Deposit |                                          |       |                                 |              |                                                                                                | 5,952,167      | X X X                                      | 5,910,609     | 5,950,000    | 5,951,557                              |                                                    | (663)                                             |                                                                               |                                                        | X X X      | X X X                | X X X        | 32,347                                   | 109,950                              | X X X      | X X X                                     |
| 2509999999 Total Bonds                                      |                                          |       |                                 |              |                                                                                                | 45,436,454     | X X X                                      | 43,346,090    | 44,765,000   | 44,919,485                             |                                                    | (157,477)                                         |                                                                               |                                                        | X X X      | X X X                | X X X        | 333,213                                  | 1,072,350                            | X X X      | X X X                                     |

1. Line

| Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |    |            |    |           |    |         |    |         |    |         |    |           |    |           |
|----------------------------------------------------------------------------|----|------------|----|-----------|----|---------|----|---------|----|---------|----|-----------|----|-----------|
| 1A                                                                         | 1A | 27,508,992 | 1B | 131,288   | 1C | 51,613  | 1D | 247,225 | 1E | 765,491 | 1F | 2,693,628 | 1G | 4,955,300 |
| 1B                                                                         | 2A | 4,730,109  | 2B | 3,431,829 | 2C | 404,009 |    |         |    |         |    |           |    |           |
| 1C                                                                         | 3A |            | 3B |           | 3C |         |    |         |    |         |    |           |    |           |
| 1D                                                                         | 4A |            | 4B |           | 4C |         |    |         |    |         |    |           |    |           |
| 1E                                                                         | 5A |            | 5B |           | 5C |         |    |         |    |         |    |           |    |           |
| 1F                                                                         | 6  |            |    |           |    |         |    |         |    |         |    |           |    |           |

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

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

NONE

|    |        |                                                                     |       |       |       |       |       |       |       |       |       |       |       |       |       |       |
|----|--------|---------------------------------------------------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 1. | Line   | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |       |       |       |       |       |       |       |       |       |       |       |       |       |       |
|    | Number | 1A                                                                  | 1A    | ..... | 1B    | ..... | 1C    | ..... | 1D    | ..... | 1E    | ..... | 1F    | ..... | 1G    | ..... |
|    | 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<br>Identification                            | Description                 | Code  | For-<br>eign | Number<br>of Shares | Book/Adjusted<br>Carrying Value | Rate per<br>Share Used<br>to Obtain<br>Fair Value | Fair<br>Value | Actual<br>Cost | Declared<br>but Unpaid | Amount<br>Received<br>During Year | Nonadmitted<br>Declared<br>But Unpaid | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(Col. 13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Date<br>Acquired | NAIC<br>Designation,<br>NAIC Designation<br>Modifier and SVO<br>Administrative<br>Symbol |
| Mutual Funds - Designation Not Assigned by the SVO |                             |       |              |                     |                                 |                                                   |               |                |                        |                                   |                                       |                                                    |                                                                        |                                                 |                                                        |                  |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 869,832             | 8,333                           | 9.580                                             | 8,333         | 9,916          |                        | 313                               |                                       | 96                                                 |                                                                        | 96                                              |                                                        | 06/01/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,148,616           | 11,004                          | 9.580                                             | 11,004        | 13,059         |                        | 413                               |                                       | 126                                                |                                                                        | 126                                             |                                                        | 03/01/2021       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,146,172           | 10,980                          | 9.580                                             | 10,980        | 13,147         |                        | 412                               |                                       | 126                                                |                                                                        | 126                                             |                                                        | 02/01/2021       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,219,317           | 11,681                          | 9.580                                             | 11,681        | 14,095         |                        | 439                               |                                       | 134                                                |                                                                        | 134                                             |                                                        | 01/04/2021       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 375,917             | 3,601                           | 9.580                                             | 3,601         | 4,342          |                        | 135                               |                                       | 41                                                 |                                                                        | 41                                              |                                                        | 01/06/2021       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 8,859,413           | 84,873                          | 9.580                                             | 84,873        | 102,326        |                        | 3,186                             |                                       | 975                                                |                                                                        | 975                                             |                                                        | 01/06/2021       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,704,466           | 16,329                          | 9.580                                             | 16,329        | 19,687         |                        | 613                               |                                       | 187                                                |                                                                        | 187                                             |                                                        | 01/06/2021       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 978,268             | 9,372                           | 9.580                                             | 9,372         | 11,475         |                        | 352                               |                                       | 108                                                |                                                                        | 108                                             |                                                        | 12/01/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 42,625,746          | 408,355                         | 9.580                                             | 408,355       | 500,000        |                        | 15,331                            |                                       | 4,689                                              |                                                                        | 4,689                                           |                                                        | 12/08/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 901,561             | 8,637                           | 9.580                                             | 8,637         | 10,413         |                        | 324                               |                                       | 99                                                 |                                                                        | 99                                              |                                                        | 11/02/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 103,181,427         | 988,478                         | 9.580                                             | 988,478       | 1,200,000      |                        | 37,110                            |                                       | 11,350                                             |                                                                        | 11,350                                          |                                                        | 10/16/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 912,808             | 8,745                           | 9.580                                             | 8,745         | 10,598         |                        | 328                               |                                       | 100                                                |                                                                        | 100                                             |                                                        | 10/01/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 933,126             | 8,939                           | 9.580                                             | 8,939         | 10,880         |                        | 336                               |                                       | 103                                                |                                                                        | 103                                             |                                                        | 09/01/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 841,182             | 8,059                           | 9.580                                             | 8,059         | 9,850          |                        | 303                               |                                       | 93                                                 |                                                                        | 93                                              |                                                        | 08/03/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 772,592             | 7,401                           | 9.580                                             | 7,401         | 8,893          |                        | 278                               |                                       | 85                                                 |                                                                        | 85                                              |                                                        | 07/01/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,272,678           | 12,192                          | 9.580                                             | 12,192        | 14,305         |                        | 458                               |                                       | 140                                                |                                                                        | 140                                             |                                                        | 04/01/2021       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 945,339             | 9,056                           | 9.580                                             | 9,056         | 10,635         |                        | 340                               |                                       | 104                                                |                                                                        | 104                                             |                                                        | 05/01/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,075,902           | 10,307                          | 9.580                                             | 10,307        | 11,803         |                        | 387                               |                                       | 118                                                |                                                                        | 118                                             |                                                        | 04/01/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 930,208             | 8,911                           | 9.580                                             | 8,911         | 10,530         |                        | 335                               |                                       | 102                                                |                                                                        | 102                                             |                                                        | 03/02/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 998,038             | 9,561                           | 9.580                                             | 9,561         | 11,208         |                        | 359                               |                                       | 110                                                |                                                                        | 110                                             |                                                        | 02/03/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,084,920           | 10,394                          | 9.580                                             | 10,394        | 11,999         |                        | 390                               |                                       | 119                                                |                                                                        | 119                                             |                                                        | 01/02/2020       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,034,299           | 9,909                           | 9.580                                             | 9,909         | 11,439         |                        | 372                               |                                       | 114                                                |                                                                        | 114                                             |                                                        | 12/02/2019       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,010,587           | 9,681                           | 9.580                                             | 9,681         | 11,197         |                        | 363                               |                                       | 111                                                |                                                                        | 111                                             |                                                        | 11/01/2019       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,051,094           | 10,069                          | 9.580                                             | 10,069        | 11,636         |                        | 378                               |                                       | 116                                                |                                                                        | 116                                             |                                                        | 10/01/2019       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,055,585           | 10,113                          | 9.580                                             | 10,113        | 11,749         |                        | 380                               |                                       | 116                                                |                                                                        | 116                                             |                                                        | 09/03/2019       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,106,272           | 10,598                          | 9.580                                             | 10,598        | 12,125         |                        | 398                               |                                       | 122                                                |                                                                        | 122                                             |                                                        | 08/01/2019       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,144,816           | 10,967                          | 9.580                                             | 10,967        | 12,536         |                        | 412                               |                                       | 126                                                |                                                                        | 126                                             |                                                        | 07/01/2019       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,208,552           | 11,578                          | 9.580                                             | 11,578        | 13,077         |                        | 435                               |                                       | 133                                                |                                                                        | 133                                             |                                                        | 06/03/2019       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,165,150           | 11,162                          | 9.580                                             | 11,162        | 12,502         |                        | 419                               |                                       | 128                                                |                                                                        | 128                                             |                                                        | 05/01/2019       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,104,117           | 10,577                          | 9.580                                             | 10,577        | 11,847         |                        | 397                               |                                       | 121                                                |                                                                        | 121                                             |                                                        | 04/01/2019       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,019,577           | 9,768                           | 9.580                                             | 9,768         | 10,787         |                        | 367                               |                                       | 112                                                |                                                                        | 112                                             |                                                        | 03/01/2019       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,008,613           | 9,663                           | 9.580                                             | 9,663         | 10,177         |                        | 363                               |                                       | 111                                                |                                                                        | 111                                             |                                                        | 05/01/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 208,550,574         | 1,997,915                       | 9.580                                             | 1,997,915     | 2,000,000      |                        | 44,214                            |                                       | (2,086)                                            |                                                                        | (2,086)                                         |                                                        | 05/16/2023       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,369,714           | 13,122                          | 9.580                                             | 13,122        | 13,245         |                        | 290                               |                                       | (123)                                              |                                                                        | (123)                                           |                                                        | 05/05/2023       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,331,646           | 12,757                          | 9.580                                             | 12,757        | 12,850         |                        | 323                               |                                       | (93)                                               |                                                                        | (93)                                            |                                                        | 04/10/2023       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,268,483           | 12,152                          | 9.580                                             | 12,152        | 11,987         |                        | 346                               |                                       | 165                                                |                                                                        | 165                                             |                                                        | 03/02/2023       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,275,035           | 12,215                          | 9.580                                             | 12,215        | 12,406         |                        | 383                               |                                       | (191)                                              |                                                                        | (191)                                           |                                                        | 02/01/2023       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,349,045           | 12,924                          | 9.580                                             | 12,924        | 12,775         |                        | 485                               |                                       | 148                                                |                                                                        | 148                                             |                                                        | 01/03/2023       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 336,774             | 3,226                           | 9.580                                             | 3,226         | 3,189          |                        | 121                               |                                       | 37                                                 |                                                                        | 37                                              |                                                        | 12/29/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,258,661           | 12,058                          | 9.580                                             | 12,058        | 12,033         |                        | 453                               |                                       | 138                                                |                                                                        | 138                                             |                                                        | 12/01/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,154,033           | 11,056                          | 9.580                                             | 11,056        | 10,698         |                        | 415                               |                                       | 127                                                |                                                                        | 127                                             |                                                        | 12/06/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,110,921           | 10,643                          | 9.580                                             | 10,643        | 10,454         |                        | 400                               |                                       | 122                                                |                                                                        | 122                                             |                                                        | 10/01/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,069,403           | 10,245                          | 9.580                                             | 10,245        | 10,523         |                        | 385                               |                                       | 118                                                |                                                                        | 118                                             |                                                        | 09/01/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 999,774             | 9,578                           | 9.580                                             | 9,578         | 10,128         |                        | 360                               |                                       | 110                                                |                                                                        | 110                                             |                                                        | 08/01/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 969,318             | 9,286                           | 9.580                                             | 9,286         | 9,596          |                        | 349                               |                                       | 107                                                |                                                                        | 107                                             |                                                        | 07/01/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 961,516             | 9,211                           | 9.580                                             | 9,211         | 9,702          |                        | 346                               |                                       | 106                                                |                                                                        | 106                                             |                                                        | 06/01/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,367,022           | 13,096                          | 9.580                                             | 13,096        | 15,461         |                        | 492                               |                                       | 150                                                |                                                                        | 150                                             |                                                        | 05/03/2021       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 960,956             | 9,206                           | 9.580                                             | 9,206         | 10,090         |                        | 346                               |                                       | 106                                                |                                                                        | 106                                             |                                                        | 04/01/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,009,610           | 9,672                           | 9.580                                             | 9,672         | 10,863         |                        | 363                               |                                       | 111                                                |                                                                        | 111                                             |                                                        | 03/10/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,359,852           | 13,027                          | 9.580                                             | 13,027        | 14,836         |                        | 489                               |                                       | 150                                                |                                                                        | 150                                             |                                                        | 03/01/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,545,672           | 14,808                          | 9.580                                             | 14,808        | 17,234         |                        | 556                               |                                       | 170                                                |                                                                        | 170                                             |                                                        | 01/01/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,641,141           | 15,722                          | 9.580                                             | 15,722        | 18,299         |                        | 590                               |                                       | 181                                                |                                                                        | 181                                             |                                                        | 01/01/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 4,378,580           | 41,947                          | 9.580                                             | 41,947        | 48,821         |                        | 1,575                             |                                       | 482                                                |                                                                        | 482                                             |                                                        | 01/01/2022       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,366,480           | 13,091                          | 9.580                                             | 13,091        | 15,414         |                        | 491                               |                                       | 150                                                |                                                                        | 150                                             |                                                        | 12/01/2021       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,287,259           | 12,332                          | 9.580                                             | 12,332        | 14,572         |                        | 463                               |                                       | 142                                                |                                                                        | 142                                             |                                                        | 11/01/2021       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,373,333           | 13,157                          | 9.580                                             | 13,157        | 15,560         |                        | 494                               |                                       | 151                                                |                                                                        | 151                                             |                                                        | 10/01/2021       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 1,492,768           | 14,301                          | 9.580                                             | 14,301        | 17,062         |                        | 537                               |                                       | 164                                                |                                                                        | 164                                             |                                                        | 09/01/2021       |                                                                                          |
| 31428Q739                                          | FEDERATED TOTAL BOND RETURN |       |              | 43,821,209          | 419,807                         | 9.580                                             | 419,807       | 500,000        |                        | 15,760                            |                                       | 4,820                                              |                                                                        | 4,820                                           |                                                        | 08/19/2021       |                                                                                          |

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

| 1                       | 2                                    | Codes |              | 5                   | 6                               | Fair Value                                        |               | 9              | Dividends              |                                   |                                       | Change in Book/Adjusted Carrying Value             |                                                                        |                                                 |                                                        | 17               | 18                                                                                       |
|-------------------------|--------------------------------------|-------|--------------|---------------------|---------------------------------|---------------------------------------------------|---------------|----------------|------------------------|-----------------------------------|---------------------------------------|----------------------------------------------------|------------------------------------------------------------------------|-------------------------------------------------|--------------------------------------------------------|------------------|------------------------------------------------------------------------------------------|
|                         |                                      | 3     | 4            |                     |                                 | 7                                                 | 8             |                | 10                     | 11                                | 12                                    | 13                                                 | 14                                                                     | 15                                              | 16                                                     |                  |                                                                                          |
| CUSIP<br>Identification | Description                          | Code  | For-<br>eign | Number<br>of Shares | Book/Adjusted<br>Carrying Value | Rate per<br>Share Used<br>to Obtain<br>Fair Value | Fair<br>Value | Actual<br>Cost | Declared<br>but Unpaid | Amount<br>Received<br>During Year | Nonadmitted<br>Declared<br>But Unpaid | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(Col. 13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Date<br>Acquired | NAIC<br>Designation,<br>NAIC Designation<br>Modifier and SVO<br>Administrative<br>Symbol |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,428.300           | 13.683                          | 9.580                                             | 13.683        | 16.368         |                        | 514                               |                                       | 157                                                |                                                                        | 157                                             |                                                        | 08/02/2021       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,486.133           | 14.237                          | 9.580                                             | 14.237        | 16.927         |                        | 534                               |                                       | 163                                                |                                                                        | 163                                             |                                                        | 07/01/2021       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,481.253           | 14.190                          | 9.580                                             | 14.190        | 16.783         |                        | 533                               |                                       | 163                                                |                                                                        | 163                                             |                                                        | 06/01/2021       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,712.789           | 16.409                          | 9.580                                             | 16.409        | 16.340         |                        | 319                               |                                       | 69                                                 |                                                                        | 69                                              |                                                        | 06/08/2023       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 894.724             | 8.571                           | 9.580                                             | 8.571         | 9.744          |                        | 322                               |                                       | 98                                                 |                                                                        | 98                                              |                                                        | 06/01/2016       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 810.893             | 7.768                           | 9.580                                             | 7.768         | 8.798          |                        | 292                               |                                       | 89                                                 |                                                                        | 89                                              |                                                        | 03/01/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 836.649             | 8.015                           | 9.580                                             | 8.015         | 9.036          |                        | 301                               |                                       | 92                                                 |                                                                        | 92                                              |                                                        | 02/01/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 0.150               | 1                               | 9.580                                             | 1             | 2              |                        |                                   |                                       | 0                                                  |                                                                        | 0                                               |                                                        | 01/04/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,024.663           | 9.816                           | 9.580                                             | 9.816         | 11.036         |                        | 369                               |                                       | 113                                                |                                                                        | 113                                             |                                                        | 01/03/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 801.289             | 7.676                           | 9.580                                             | 7.676         | 8.622          |                        | 288                               |                                       | 88                                                 |                                                                        | 88                                              |                                                        | 12/30/2016       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 847.095             | 8.115                           | 9.580                                             | 8.115         | 9.140          |                        | 305                               |                                       | 93                                                 |                                                                        | 93                                              |                                                        | 12/01/2016       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 758.904             | 7.270                           | 9.580                                             | 7.270         | 8.378          |                        | 273                               |                                       | 83                                                 |                                                                        | 83                                              |                                                        | 11/01/2016       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 767.246             | 7.350                           | 9.580                                             | 7.350         | 8.539          |                        | 276                               |                                       | 84                                                 |                                                                        | 84                                              |                                                        | 10/03/2016       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 845.830             | 8.103                           | 9.580                                             | 8.103         | 9.431          |                        | 304                               |                                       | 93                                                 |                                                                        | 93                                              |                                                        | 09/01/2016       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 861.468             | 8.253                           | 9.580                                             | 8.253         | 9.605          |                        | 310                               |                                       | 95                                                 |                                                                        | 95                                              |                                                        | 08/01/2016       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 886.231             | 8.490                           | 9.580                                             | 8.490         | 9.793          |                        | 319                               |                                       | 97                                                 |                                                                        | 97                                              |                                                        | 07/01/2016       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 873.318             | 8.366                           | 9.580                                             | 8.366         | 9.458          |                        | 314                               |                                       | 96                                                 |                                                                        | 96                                              |                                                        | 04/03/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 872.188             | 8.356                           | 9.580                                             | 8.356         | 9.533          |                        | 314                               |                                       | 96                                                 |                                                                        | 96                                              |                                                        | 05/02/2016       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 893.970             | 8.564                           | 9.580                                             | 8.564         | 9.691          |                        | 322                               |                                       | 98                                                 |                                                                        | 98                                              |                                                        | 04/01/2016       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 845.686             | 8.102                           | 9.580                                             | 8.102         | 9.032          |                        | 304                               |                                       | 93                                                 |                                                                        | 93                                              |                                                        | 03/01/2016       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 889.267             | 8.519                           | 9.580                                             | 8.519         | 9.471          |                        | 320                               |                                       | 98                                                 |                                                                        | 98                                              |                                                        | 02/01/2016       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 489.643             | 4.691                           | 9.580                                             | 4.691         | 5.210          |                        | 176                               |                                       | 54                                                 |                                                                        | 54                                              |                                                        | 01/05/2016       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 93,554.315          | 896.250                         | 9.580                                             | 896.250       | 1,005,052      | 33,647                 |                                   |                                       | 10,291                                             |                                                                        | 10,291                                          |                                                        | 08/25/2015       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 2,079.964           | 19.926                          | 9.580                                             | 19.926        | 19.656         |                        | 324                               |                                       | 270                                                |                                                                        | 270                                             |                                                        | 07/03/2023       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 2,120.962           | 20.319                          | 9.580                                             | 20.319        | 19.979         |                        | 265                               |                                       | 339                                                |                                                                        | 339                                             |                                                        | 08/08/2023       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 2,121.800           | 20.327                          | 9.580                                             | 20.327        | 19.818         |                        | 200                               |                                       | 509                                                |                                                                        | 509                                             |                                                        | 09/06/2023       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 2,185.213           | 20.934                          | 9.580                                             | 20.934        | 19.820         |                        | 139                               |                                       | 1,114                                              |                                                                        | 1,114                                           |                                                        | 10/03/2023       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 2,243.875           | 21.496                          | 9.580                                             | 21.496        | 19.948         |                        | 74                                |                                       | 1,548                                              |                                                                        | 1,548                                           |                                                        | 11/02/2023       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 2,329.806           | 22.320                          | 9.580                                             | 22.320        | 21.597         |                        |                                   |                                       | 722                                                |                                                                        | 722                                             |                                                        | 12/04/2023       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,072.769           | 10.277                          | 9.580                                             | 10.277        | 11.350         |                        | 386                               |                                       | 118                                                |                                                                        | 118                                             |                                                        | 02/01/2019       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 921.467             | 8.828                           | 9.580                                             | 8.828         | 9.823          |                        | 331                               |                                       | 101                                                |                                                                        | 101                                             |                                                        | 03/01/2018       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,167.198           | 11.182                          | 9.580                                             | 11.182        | 12.186         |                        | 420                               |                                       | 128                                                |                                                                        | 128                                             |                                                        | 01/08/2019       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 125.091             | 1.198                           | 9.580                                             | 1.198         | 1.303          |                        | 45                                |                                       | 14                                                 |                                                                        | 14                                              |                                                        | 01/07/2019       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,112.774           | 10.660                          | 9.580                                             | 10.660        | 11.528         |                        | 400                               |                                       | 122                                                |                                                                        | 122                                             |                                                        | 12/03/2018       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,082.685           | 10.372                          | 9.580                                             | 10.372        | 11.227         |                        | 389                               |                                       | 119                                                |                                                                        | 119                                             |                                                        | 11/01/2018       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,033.350           | 9.899                           | 9.580                                             | 9.899         | 10.850         |                        | 372                               |                                       | 114                                                |                                                                        | 114                                             |                                                        | 10/01/2018       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,058.324           | 10.139                          | 9.580                                             | 10.139        | 11.176         |                        | 381                               |                                       | 116                                                |                                                                        | 116                                             |                                                        | 09/04/2018       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,096.176           | 10.501                          | 9.580                                             | 10.501        | 11.565         |                        | 394                               |                                       | 121                                                |                                                                        | 121                                             |                                                        | 08/01/2018       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,066.359           | 10.216                          | 9.580                                             | 10.216        | 11.239         |                        | 384                               |                                       | 117                                                |                                                                        | 117                                             |                                                        | 07/02/2018       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,038.184           | 9.946                           | 9.580                                             | 9.946         | 10.984         |                        | 373                               |                                       | 114                                                |                                                                        | 114                                             |                                                        | 06/01/2018       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,040.493           | 9.968                           | 9.580                                             | 9.968         | 10.998         |                        | 374                               |                                       | 114                                                |                                                                        | 114                                             |                                                        | 05/01/2018       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1,022.589           | 9.796                           | 9.580                                             | 9.796         | 10.901         |                        | 368                               |                                       | 112                                                |                                                                        | 112                                             |                                                        | 04/02/2018       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 819.098             | 7.847                           | 9.580                                             | 7.847         | 8.945          |                        | 295                               |                                       | 90                                                 |                                                                        | 90                                              |                                                        | 06/01/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 580.647             | 5.563                           | 9.580                                             | 5.563         | 6.376          |                        | 209                               |                                       | 64                                                 |                                                                        | 64                                              |                                                        | 09/07/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 814.319             | 7.801                           | 9.580                                             | 7.801         | 8.876          |                        | 293                               |                                       | 90                                                 |                                                                        | 90                                              |                                                        | 07/19/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 838.718             | 8.035                           | 9.580                                             | 8.035         | 9.125          |                        | 302                               |                                       | 92                                                 |                                                                        | 92                                              |                                                        | 07/21/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 799.606             | 7.660                           | 9.580                                             | 7.660         | 8.748          |                        | 288                               |                                       | 88                                                 |                                                                        | 88                                              |                                                        | 08/01/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 36,529.680          | 349.954                         | 9.580                                             | 349.954       | 400,000        | 13,138                 |                                   |                                       | 4,018                                              |                                                                        | 4,018                                           |                                                        | 08/21/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 930.042             | 8.910                           | 9.580                                             | 8.910         | 10,035         |                        | 334                               |                                       | 102                                                |                                                                        | 102                                             |                                                        | 02/01/2018       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 1.471               | 14                              | 9.580                                             | 14            | 16             |                        | 1                                 |                                       | 0                                                  |                                                                        | 0                                               |                                                        | 10/10/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 0.049               | 0                               | 9.580                                             | 0             | 1              |                        |                                   |                                       | 0                                                  |                                                                        | 0                                               |                                                        | 11/08/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 3,979.563           | 38.124                          | 9.580                                             | 38.124        | 43,377         |                        | 1,431                             |                                       | 438                                                |                                                                        | 438                                             |                                                        | 12/07/2017       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 954.000             | 9.139                           | 9.580                                             | 9.139         | 10,399         |                        | 343                               |                                       | 105                                                |                                                                        | 105                                             |                                                        | 01/02/2018       |                                                                                          |
| 31428Q739               | FEDERATED TOTAL BOND RETURN          |       |              | 185.059             | 1.773                           | 9.580                                             | 1.773         | 2,015          |                        | 67                                |                                       | 20                                                 |                                                                        | 20                                              |                                                        | 01/02/2018       |                                                                                          |
| 89354D338               | TRANSAMERICA INTERNATIONAL EQUITY R6 |       |              | 36,168.936          | 738.570                         | 20.420                                            | 738,570       | 721,932        |                        | 23,774                            |                                       | 82,103                                             |                                                                        | 82,103                                          |                                                        | 05/04/2018       |                                                                                          |
| 89354D338               | TRANSAMERICA INTERNATIONAL EQUITY R6 |       |              | 1,190.446           | 24.309                          | 20.420                                            | 24,309        | 18,714         |                        | 782                               |                                       | 2,702                                              |                                                                        | 2,702                                           |                                                        | 12/20/2018       |                                                                                          |
| 89354D338               | TRANSAMERICA INTERNATIONAL EQUITY R6 |       |              | 842.101             | 17.196                          | 20.420                                            | 17,196        | 13,238         |                        | 554                               |                                       | 1,912                                              |                                                                        | 1,912                                           |                                                        | 12/20/2018       |                                                                                          |
| 89354D338               | TRANSAMERICA INTERNATIONAL EQUITY R6 |       |              | 1,081.029           | 22.075                          | 20.420                                            | 22,075        | 19,945         |                        | 711                               |                                       | 2,454                                              |                                                                        | 2,454                                           |                                                        | 12/20/2019       |                                                                                          |
| 89354D338               | TRANSAMERICA INTERNATIONAL EQUITY R6 |       |              | 515.789             | 10.532                          | 20.420                                            | 10,532        | 9,821          |                        | 339                               |                                       | 1,171                                              |                                                                        | 1,171                                           |                                                        | 12/22/2020       |                                                                                          |



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<br>Identification | Description                                                   | Code  | For-<br>eign | Number<br>of Shares | Book/Adjusted<br>Carrying Value | Rate per<br>Share Used<br>to Obtain<br>Fair Value | Fair<br>Value | Actual<br>Cost | Declared<br>but Unpaid | Amount<br>Received<br>During Year | Nonadmitted<br>Declared<br>But Unpaid | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(Col. 13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Date<br>Acquired | NAIC<br>Designation,<br>NAIC Designation<br>Modifier and SVO<br>Administrative<br>Symbol |
| 89354D338               | TRANSAMERICA INTERNATIONAL EQUITY R6                          |       |              | 1,464,608           | 29,907                          | 20,420                                            | 29,907        | 30,581         |                        | 963                               |                                       | 3,325                                              |                                                                        | 3,325                                           |                                                        | 01/01/2022       |                                                                                          |
| 89354D338               | TRANSAMERICA INTERNATIONAL EQUITY R6                          |       |              | 462,027             | 9,435                           | 20,420                                            | 9,435         | 8,414          |                        | 304                               |                                       | 1,049                                              |                                                                        | 1,049                                           |                                                        | 12/01/2022       |                                                                                          |
| 89354D338               | TRANSAMERICA INTERNATIONAL EQUITY R6                          |       |              | 6,287,726           | 128,395                         | 20,420                                            | 128,395       | 125,000        |                        | 4,133                             |                                       | 3,395                                              |                                                                        | 3,395                                           |                                                        | 05/16/2023       |                                                                                          |
| 89354D338               | TRANSAMERICA INTERNATIONAL EQUITY R6                          |       |              | 1,564,637           | 31,950                          | 20,420                                            | 31,950        | 31,559         |                        |                                   |                                       | 391                                                |                                                                        | 391                                             |                                                        | 12/26/2023       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 348,900             | 40,301                          | 115,510                                           | 40,301        | 26,129         |                        | 580                               |                                       | 7,812                                              |                                                                        | 7,812                                           |                                                        | 06/24/2020       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 4,073,320           | 470,509                         | 115,510                                           | 470,509       | 300,000        |                        | 6,768                             |                                       | 91,202                                             |                                                                        | 91,202                                          |                                                        | 05/26/2020       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 316,177             | 36,522                          | 115,510                                           | 36,522        | 25,285         |                        | 525                               |                                       | 7,079                                              |                                                                        | 7,079                                           |                                                        | 09/24/2020       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 2,888,504           | 333,651                         | 115,510                                           | 333,651       | 250,000        |                        | 4,800                             |                                       | 64,674                                             |                                                                        | 64,674                                          |                                                        | 10/15/2020       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 325,941             | 37,649                          | 115,510                                           | 37,649        | 30,534         |                        | 542                               |                                       | 7,298                                              |                                                                        | 7,298                                           |                                                        | 12/23/2020       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 268,347             | 30,997                          | 115,510                                           | 30,997        | 26,354         |                        | 446                               |                                       | 6,008                                              |                                                                        | 6,008                                           |                                                        | 03/24/2021       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 218,952             | 25,291                          | 115,510                                           | 25,291        | 23,467         |                        | 364                               |                                       | 4,902                                              |                                                                        | 4,902                                           |                                                        | 06/23/2021       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 8,918,220           | 1,030,144                       | 115,510                                           | 1,030,144     | 1,000,000      |                        | 14,819                            |                                       | 199,679                                            |                                                                        | 199,679                                         |                                                        | 08/23/2021       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 239,926             | 27,714                          | 115,510                                           | 27,714        | 26,795         |                        | 399                               |                                       | 5,372                                              |                                                                        | 5,372                                           |                                                        | 09/23/2021       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 232,471             | 26,853                          | 115,510                                           | 26,853        | 27,136         |                        | 386                               |                                       | 5,205                                              |                                                                        | 5,205                                           |                                                        | 12/23/2021       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 182,463             | 21,076                          | 115,510                                           | 21,076        | 20,155         |                        | 303                               |                                       | 4,085                                              |                                                                        | 4,085                                           |                                                        | 03/22/2022       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 234,441             | 27,080                          | 115,510                                           | 27,080        | 21,360         |                        | 390                               |                                       | 5,249                                              |                                                                        | 5,249                                           |                                                        | 06/22/2022       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 249,445             | 28,813                          | 115,510                                           | 28,813        | 22,774         |                        | 414                               |                                       | 5,585                                              |                                                                        | 5,585                                           |                                                        | 09/22/2022       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 284,624             | 32,877                          | 115,510                                           | 32,877        | 26,757         |                        | 473                               |                                       | 6,373                                              |                                                                        | 6,373                                           |                                                        | 12/21/2022       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 238,820             | 27,586                          | 115,510                                           | 27,586        | 22,714         |                        | 305                               |                                       | 4,872                                              |                                                                        | 4,872                                           |                                                        | 03/22/2023       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 15,031,566          | 1,736,296                       | 115,510                                           | 1,736,296     | 1,500,000      |                        | 19,222                            |                                       | 236,296                                            |                                                                        | 236,296                                         |                                                        | 05/10/2023       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 284,514             | 32,864                          | 115,510                                           | 32,864        | 30,022         |                        | 249                               |                                       | 2,842                                              |                                                                        | 2,842                                           |                                                        | 06/22/2023       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 274,653             | 31,725                          | 115,510                                           | 31,725        | 29,110         |                        | 134                               |                                       | 2,615                                              |                                                                        | 2,615                                           |                                                        | 09/20/2023       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 322,529             | 37,255                          | 115,510                                           | 37,255        | 36,659         |                        |                                   |                                       | 597                                                |                                                                        | 597                                             |                                                        | 12/20/2023       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 40,196,258          | 4,643,070                       | 115,510                                           | 4,643,070     | 3,310,564      |                        | 66,790                            |                                       | 899,994                                            |                                                                        | 899,994                                         |                                                        | 02/05/2020       |                                                                                          |
| 922908801               | VANGUARD TOTAL MKT IDX INST FUND                              |       |              | 358,891             | 41,456                          | 115,510                                           | 41,456        | 21,598         |                        | 596                               |                                       | 8,036                                              |                                                                        | 8,036                                           |                                                        | 03/25/2020       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 307,478             | 8,815                           | 28,670                                            | 8,815         | 9,068          |                        | 80                                |                                       | 901                                                |                                                                        | 901                                             |                                                        | 12/13/2019       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 11,631,509          | 333,475                         | 28,670                                            | 333,475       | 430,000        |                        | 3,020                             |                                       | 34,080                                             |                                                                        | 34,080                                          |                                                        | 02/29/2012       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 210,715             | 6,041                           | 28,670                                            | 6,041         | 5,108          |                        | 55                                |                                       | 617                                                |                                                                        | 617                                             |                                                        | 12/16/2016       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 5,753,740           | 164,960                         | 28,670                                            | 164,960       | 150,000        |                        | 1,494                             |                                       | 16,858                                             |                                                                        | 16,858                                          |                                                        | 04/06/2017       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 3,427,005           | 98,252                          | 28,670                                            | 98,252        | 100,000        |                        | 890                               |                                       | 10,041                                             |                                                                        | 10,041                                          |                                                        | 08/21/2017       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 331,065             | 9,492                           | 28,670                                            | 9,492         | 10,107         |                        | 86                                |                                       | 970                                                |                                                                        | 970                                             |                                                        | 12/14/2017       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 243,149             | 6,971                           | 28,670                                            | 6,971         | 5,952          |                        | 63                                |                                       | 712                                                |                                                                        | 712                                             |                                                        | 12/14/2018       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 1,616,593           | 46,348                          | 28,670                                            | 46,348        | 39,574         |                        | 420                               |                                       | 4,737                                              |                                                                        | 4,737                                           |                                                        | 12/14/2018       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 110,172             | 3,159                           | 28,670                                            | 3,159         | 4,295          |                        | 29                                |                                       | 323                                                |                                                                        | 323                                             |                                                        | 12/18/2020       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 155,972             | 4,472                           | 28,670                                            | 4,472         | 6,080          |                        | 41                                |                                       | 457                                                |                                                                        | 457                                             |                                                        | 12/18/2020       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 2,501,343           | 71,714                          | 28,670                                            | 71,714        | 93,975         |                        | 650                               |                                       | 7,329                                              |                                                                        | 7,329                                           |                                                        | 12/17/2021       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 292,692             | 8,391                           | 28,670                                            | 8,391         | 10,996         |                        | 76                                |                                       | 858                                                |                                                                        | 858                                             |                                                        | 12/17/2021       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 63,704              | 1,826                           | 28,670                                            | 1,826         | 1,669          |                        | 17                                |                                       | 187                                                |                                                                        | 187                                             |                                                        | 12/16/2022       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 1,984,831           | 56,905                          | 28,670                                            | 56,905        | 52,003         |                        | 515                               |                                       | 5,816                                              |                                                                        | 5,816                                           |                                                        | 12/16/2022       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 4,427,914           | 126,948                         | 28,670                                            | 126,948       | 125,000        |                        | 1,150                             |                                       | 1,948                                              |                                                                        | 1,948                                           |                                                        | 05/16/2023       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 305,485             | 8,758                           | 28,670                                            | 8,758         | 8,584          |                        |                                   |                                       | 174                                                |                                                                        | 174                                             |                                                        | 12/18/2023       |                                                                                          |
| 093001774               | WILLIAM BLAIR EQUITY FUND                                     |       |              | 882,010             | 25,287                          | 28,670                                            | 25,287        | 24,784         |                        |                                   |                                       | 503                                                |                                                                        | 503                                             |                                                        | 12/19/2023       |                                                                                          |
| 5329999999              | Subtotal - Mutual Funds - Designation Not Assigned by the SVO |       |              |                     | 16,993,683                      | X X X                                             | 16,993,683    | 15,799,690     |                        | 359,070                           |                                       | 1,809,993                                          |                                                                        | 1,809,993                                       |                                                        | X X X            | X X X                                                                                    |
| 5409999999              | Subtotal - Mutual Funds                                       |       |              |                     | 16,993,683                      | X X X                                             | 16,993,683    | 15,799,690     |                        | 359,070                           |                                       | 1,809,993                                          |                                                                        | 1,809,993                                       |                                                        | X X X            | X X X                                                                                    |
| 5989999999              | Total Common Stocks                                           |       |              |                     | 16,993,683                      | X X X                                             | 16,993,683    | 15,799,690     |                        | 359,070                           |                                       | 1,809,993                                          |                                                                        | 1,809,993                                       |                                                        | X X X            | X X X                                                                                    |
| 5999999999              | Total Preferred and Common Stocks                             |       |              |                     | 16,993,683                      | X X X                                             | 16,993,683    | 15,799,690     |                        | 359,070                           |                                       | 1,809,993                                          |                                                                        | 1,809,993                                       |                                                        | X X X            | X X X                                                                                    |

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

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

| 1                                                          | 2                                        | 3       | 4                | 5                              | 6                               | 7           | 8         | 9                                             |
|------------------------------------------------------------|------------------------------------------|---------|------------------|--------------------------------|---------------------------------|-------------|-----------|-----------------------------------------------|
| CUSIP<br>Identification                                    | Description                              | Foreign | Date<br>Acquired | Name of Vendor                 | Number<br>of Shares<br>of Stock | Actual Cost | Par Value | Paid for<br>Accrued Interest<br>and Dividends |
| <b>Bonds - U.S. Governments</b>                            |                                          |         |                  |                                |                                 |             |           |                                               |
| 9128283V0                                                  | US TREASURY N/B 2.50% 01/31/2025         |         | 05/15/2023       | Citigroup Global Markets       | X X X                           | 972,539     | 1,000,000 | 7,251                                         |
| 91282CEP2                                                  | US TREASURY N/B 2.875% 05/15/2032        |         | 12/30/2022       | Citigroup Global Markets       | X X X                           | 368,719     | 400,000   | 1,557                                         |
| 9128284V9                                                  | US TREASURY N/B 2.875% 08/15/2028        |         | 05/15/2023       | Deutsche Bank Securities       | X X X                           | 970,313     | 1,000,000 | 7,148                                         |
| 91282CGS4                                                  | US TREASURY N/B 3.625% 03/31/2030        |         | 05/15/2023       | Citigroup Global Markets       | X X X                           | 504,414     | 500,000   | 2,278                                         |
| 91282CHT1                                                  | US TREASURY N/B 3.875% 08/15/2033        |         | 11/15/2023       | Morgan Stanley                 | X X X                           | 949,219     | 1,000,000 | 9,793                                         |
| 91282CFV8                                                  | US TREASURY N/B 4.125% 11/15/2032        |         | 02/15/2023       | Goldman Sachs                  | X X X                           | 256,162     | 250,000   | 2,649                                         |
| 91282CFP1                                                  | US TREASURY N/B 4.25% 10/15/2025         |         | 05/15/2023       | Deutsche Bank Securities       | X X X                           | 756,826     | 750,000   | 2,700                                         |
| 91282CFP1                                                  | US TREASURY N/B 4.25% 10/15/2025         |         | 08/03/2023       | Deutsche Bank Securities       | X X X                           | 246,816     | 250,000   | 3,222                                         |
| 010999999 Subtotal - Bonds - U.S. Governments              |                                          |         |                  |                                |                                 | 5,025,008   | 5,150,000 | 36,598                                        |
| <b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b> |                                          |         |                  |                                |                                 |             |           |                                               |
| 001055BJ0                                                  | AFLAC INC 3.6% 04/01/2030-2030           |         | 11/07/2023       | Wells Fargo Securities         | X X X                           | 143,094     | 160,000   | 608                                           |
| 025816CS6                                                  | AMERICAN EXPRESS 2.55% 03/04/2027-2027   |         | 08/11/2023       | Goldman Sachs                  | X X X                           | 81,959      | 90,000    | 1,026                                         |
| 031162CQ1                                                  | AMGEN INC 3.2% 11/02/2027-2027           |         | 08/07/2023       | Citigroup Global Markets       | X X X                           | 130,592     | 140,000   | 1,207                                         |
| 06051GHG7                                                  | BANK OF AMERICA CORP SERIES MTN          |         | 05/04/2023       | Sumridge Partners LLC          | X X X                           | 90,685      | 95,000    | 660                                           |
| 075887BW8                                                  | BECTON DICKINSON 3.7%                    |         | 10/10/2023       | Daiwa Securities American      | X X X                           | 131,457     | 140,000   | 1,813                                         |
| 14040HCN3                                                  | CAPITAL ONE FINANCIAL CORP V/R           |         | 06/07/2023       | Goldman Sachs                  | X X X                           | 141,212     | 165,000   | 1,470                                         |
| 209111FJ7                                                  | CONSOLIDATED EDISON CO 2.9% 12/01/2026   |         | 06/07/2023       | MarketAxess Corp.              | X X X                           | 37,961      | 41,000    | 26                                            |
| 126408BM4                                                  | CSX CORP 7.95% 05/01/2027                |         | 01/24/2023       | Tennessee Securities Corp      | X X X                           | 84,759      | 75,000    | 1,408                                         |
| 278062AK0                                                  | EATON CORP 4.35% 05/18/2028              |         | 05/22/2023       | Jane Street Execution Services | X X X                           | 84,249      | 85,000    | 62                                            |
| 278062AK0                                                  | EATON CORP 4.35% 05/18/2028              |         | 07/19/2023       | MarketAxess Corp.              | X X X                           | 99,005      | 100,000   | 761                                           |
| 29444GAJ6                                                  | EQUITABLE COS INC 7% 04/01/2028          |         | 12/04/2023       | Millennium Advisors LLC        | X X X                           | 26,369      | 25,000    | 306                                           |
| 31428XBP0                                                  | FEDEX CORP 3.4% 02/15/2028-2027          |         | 04/12/2023       | Millennium Advisors LLC        | X X X                           | 142,775     | 150,000   | 836                                           |
| 341081GK7                                                  | FLORIDA POWER AND LIGHT 5.05% 04/01/2028 |         | 03/03/2023       | KeyBanc Capital Markets Inc.   | X X X                           | 104,859     | 105,000   | 59                                            |
| 369550BL1                                                  | GENERAL DYNAMICS CORP                    |         | 06/06/2023       | Jane Street Execution Services | X X X                           | 144,140     | 150,000   | 977                                           |
| 369550BL1                                                  | GENERAL DYNAMICS CORP                    |         | 06/06/2023       | Goldman Sachs                  | X X X                           | 96,059      | 100,000   | 651                                           |
| 370334CG7                                                  | GENERAL MILLS INC 4.2%                   |         | 01/06/2023       | PNC Corporation                | X X X                           | 146,328     | 150,000   | 1,453                                         |
| 416515BE3                                                  | HARTFORD FINANCIAL SVCS GRP INC          |         | 12/12/2023       | Sumridge Partners LLC          | X X X                           | 119,791     | 135,000   | 1,187                                         |
| 427866BH0                                                  | HERSHEY CO 4.25% 05/04/2028-2028         |         | 05/03/2023       | Citigroup Global Markets       | X X X                           | 50,441      | 50,000    | 6                                             |
| 24422EWW7                                                  | JOHN DEERE CAPITAL CORP 4.9% 03/03/2028  |         | 03/07/2023       | Stifel Nicolaus Co.            | X X X                           | 173,938     | 175,000   | 143                                           |
| 46647PAM8                                                  | JP MORGAN CHASE & CO 3.509% 01/23/2029   |         | 04/13/2023       | MarketAxess Corp.              | X X X                           | 37,716      | 40,000    | 328                                           |
| 46647PAM8                                                  | JP MORGAN CHASE & CO 3.509% 01/23/2029   |         | 07/25/2023       | MarketAxess Corp.              | X X X                           | 9,262       | 10,000    | 4                                             |
| 49326EEH2                                                  | KEYCORP SERIES MTN 4.15% 10/29/2025      |         | 10/03/2023       | Goldman Sachs                  | X X X                           | 37,594      | 40,000    | 719                                           |
| 570535AU8                                                  | MARKEL GROUP INC                         |         | 06/06/2023       | Pierpont Securities LLC        | X X X                           | 135,438     | 150,000   | 1,131                                         |
| 570535AR5                                                  | MARKEL GROUP INC 3.5 11/01/2027-2027     |         | 08/10/2023       | Wells Fargo Securities         | X X X                           | 117,431     | 125,000   | 1,252                                         |
| 571903BL6                                                  | MARRIOTT INTERNATIONAL INC               |         | 09/13/2023       | Bancorp Investments Inc        | X X X                           | 120,336     | 125,000   | 2,858                                         |
| 580135BY6                                                  | MCDONALDS CORP 6.375% 01/08/2028         |         | 04/14/2023       | Pierpont Securities LLC        | X X X                           | 107,699     | 100,000   | 1,771                                         |
| 654106AJ2                                                  | NIKE INC 2.75% 03/27/2027-2027           |         | 11/08/2023       | Citigroup Global Markets       | X X X                           | 209,498     | 225,000   | 739                                           |
| 655844AJ7                                                  | NORFOLK SOUTHERN CORP 7.8% 05/15/2027    |         | 02/21/2023       | Raymond James                  | X X X                           | 69,027      | 63,000    | 1,338                                         |
| 701094AJ3                                                  | PARKER HANNIFIN CORP SERIES WI           |         | 12/04/2023       | MLPFS Inc                      | X X X                           | 156,372     | 165,000   | 1,385                                         |
| 74456QBX3                                                  | PUBLIC SVC ELEC & GAS CO SERIES          |         | 07/20/2023       | Tennessee Securities Corp.     | X X X                           | 47,237      | 50,000    | 725                                           |
| 749685AV5                                                  | RPM INTERNATIONAL INC 3.75%              |         | 04/26/2023       | MarketAxess Corp.              | X X X                           | 14,366      | 15,000    | 67                                            |
| 749685AV5                                                  | RPM INTERNATIONAL INC 3.75%              |         | 04/27/2023       | Millennium Advisors LLC        | X X X                           | 62,239      | 65,000    | 311                                           |
| 91159HJF8                                                  | RPM INTERNATIONAL INC 3.75%              |         | 08/07/2023       | Wells Fargo Securities         | X X X                           | 134,757     | 140,000   | 301                                           |
| 91159HJF8                                                  | RPM INTERNATIONAL INC 3.75%              |         | 04/12/2023       | Street Execution Services LLC  | X X X                           | 147,230     | 150,000   | 1,554                                         |
| 749685AX1                                                  | RPM INTERNATIONAL INC 4.55%              |         | 10/10/2023       | Sumridge Partners LLC          | X X X                           | 46,584      | 50,000    | 259                                           |
| 806854AK1                                                  | SCHLUMBERGER INVESTMENT REGD             | D       | 05/09/2023       | Toronto Dominion Securities    | X X X                           | 149,880     | 150,000   |                                               |
| 88355DA7                                                   | THERMO FISHER SCIENTIFIC INC 5%          |         | 12/07/2023       | Bancorp Investments Inc        | X X X                           | 126,029     | 125,000   | 35                                            |
| 89114Tzt2                                                  | TORONTO-DOMINION BANK SERIES MTN         | A       | 12/08/2023       | Toronto Dominion Securities    | X X X                           | 116,561     | 125,000   | 856                                           |
| 89114Tzt2                                                  | TORONTO-DOMINION BANK SERIES MTN         | A       | 10/03/2023       | Jane Street Execution Services | X X X                           | 90,265      | 100,000   | 194                                           |
| 891490AT1                                                  | TOSCO CORP 8.125% 02/15/2030             |         | 12/12/2023       | MarketAxess Corp.              | X X X                           | 143,568     | 125,000   | 3,301                                         |
| 89788MAL6                                                  | TRUIST FINANCIAL CORP SERIES MTN V/R     |         | 03/15/2023       | KeyBanc Capital Markets Inc.   | X X X                           | 121,746     | 125,000   | 863                                           |
| 92343VGH1                                                  | VERIZON COMMUNICATIONS 2.1% 03/22/2028-2 |         | 02/13/2023       | Citigroup Global Markets       | X X X                           | 43,785      | 50,000    | 417                                           |

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

| 1                                                                                               | 2                                             | 3       | 4                | 5                                | 6                               | 7                | 8                | 9                                             |
|-------------------------------------------------------------------------------------------------|-----------------------------------------------|---------|------------------|----------------------------------|---------------------------------|------------------|------------------|-----------------------------------------------|
| CUSIP<br>Identification                                                                         | Description                                   | Foreign | Date<br>Acquired | Name of Vendor                   | Number<br>of Shares<br>of Stock | Actual Cost      | Par Value        | Paid for<br>Accrued Interest<br>and Dividends |
| 927804GH1 ...                                                                                   | VIRGINIA ELEC & PWR CO SERIES B .....         |         | 04/10/2023 ..... | Merrill Lynch Professional ..... | X X X .....                     | 195,262 .....    | 200,000 .....    | 3,063 .....                                   |
| 969457CH1 ...                                                                                   | WILLIAMS COS INC 5.4% 03/02/2026 .....        |         | 03/02/2023 ..... | MarketAxess Corp. ....           | X X X .....                     | 124,611 .....    | 125,000 .....    | 75 .....                                      |
| 1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) .....                 |                                               |         |                  |                                  |                                 | 4,594,163 .....  | 4,769,000 .....  | 38,204 .....                                  |
| <b>Bonds - Unaffiliated Certificates of Deposit</b>                                             |                                               |         |                  |                                  |                                 |                  |                  |                                               |
| 06051V5E2 ...                                                                                   | BANK OF AMERICA NA MEDIUM TERM CD 5.3% .....  |         | 11/14/2023 ..... | Davidson and Co. ....            | X X X .....                     | 200,000 .....    | 200,000 .....    |                                               |
| 05600XQG8 ...                                                                                   | BMO HARRIS BANK NA MEDIUM TERM CD .....       |         | 05/15/2023 ..... | Davidson and Co. ....            | X X X .....                     | 250,000 .....    | 250,000 .....    | 32 .....                                      |
| 12547CBM9 ...                                                                                   | CIBC BANK USA MEDIUM TERM CD .....            |         | 05/22/2023 ..... | Davidson and Co. ....            | X X X .....                     | 250,000 .....    | 250,000 .....    |                                               |
| 178180GU3 ...                                                                                   | CITY NATL BK-BEV HILLS MEDIUM TERM CD .....   |         | 01/06/2023 ..... | Davidson and Co. ....            | X X X .....                     | 250,000 .....    | 250,000 .....    |                                               |
| 20033A4M5 ...                                                                                   | COMENITY CAPITAL BANK MEDIUM TERM CD .....    |         | 08/17/2023 ..... | Davidson and Co. ....            | X X X .....                     | 150,000 .....    | 150,000 .....    |                                               |
| 227563CH4 ...                                                                                   | CROSS RIVER BANK MEDIUM TERM CD .....         |         | 05/15/2023 ..... | Davidson and Co. ....            | X X X .....                     | 250,000 .....    | 250,000 .....    |                                               |
| 29367RMW3 ...                                                                                   | ENTERPRISE BANK PA MEDIUM TERM CD 5.15% ..... |         | 10/26/2023 ..... | Davidson and Co. ....            | X X X .....                     | 150,000 .....    | 150,000 .....    |                                               |
| 40219MAG9 ...                                                                                   | GULF CAPITAL BANK HOUSTON TEXAS CD .....      |         | 05/16/2023 ..... | Pershing LLC .....               | X X X .....                     | 250,000 .....    | 250,000 .....    |                                               |
| 59013KXS0 ...                                                                                   | MERRICK BANK MEDIUM TERM CD 5.1% .....        |         | 10/10/2023 ..... | Davidson and Co. ....            | X X X .....                     | 150,000 .....    | 150,000 .....    |                                               |
| 61690U6E5 ...                                                                                   | MORGAN STANLEY BANK NA MEDIUM TERM CD .....   |         | 05/15/2023 ..... | Davidson and Co. ....            | X X X .....                     | 250,000 .....    | 250,000 .....    |                                               |
| 61768ETT0 ...                                                                                   | MORGAN STANLEY PVT BANK MEDIUM TERM CD .....  |         | 05/15/2023 ..... | Davidson and Co. ....            | X X X .....                     | 250,000 .....    | 250,000 .....    |                                               |
| 68405VAP4 ...                                                                                   | OPTUM BANK INC DRAPER UTAH CD .....           |         | 09/01/2023 ..... | Davidson and Co. ....            | X X X .....                     | 200,000 .....    | 200,000 .....    |                                               |
| 73317ACJ9 ...                                                                                   | POPULAR BANK MEDIUM TERM CD 4.8% .....        |         | 08/25/2023 ..... | Davidson and Co. ....            | X X X .....                     | 150,000 .....    | 150,000 .....    |                                               |
| 84287PHR6 ...                                                                                   | SOUTHERN FIRST BANK MEDIUM TERM CD .....      |         | 05/15/2023 ..... | Davidson and Co. ....            | X X X .....                     | 250,000 .....    | 250,000 .....    |                                               |
| 949764HQ0 ...                                                                                   | WELLS FARGO BANK NA MEDIUM TERM CD 5.3% ..... |         | 11/08/2023 ..... | Davidson and Co. ....            | X X X .....                     | 200,000 .....    | 200,000 .....    |                                               |
| 2019999999 Subtotal - Bonds - Unaffiliated Certificates of Deposit .....                        |                                               |         |                  |                                  |                                 | 3,200,000 .....  | 3,200,000 .....  | 32 .....                                      |
| 2509999997 Subtotal - Bonds - Part 3 .....                                                      |                                               |         |                  |                                  |                                 | 12,819,171 ..... | 13,119,000 ..... | 74,833 .....                                  |
| 2509999998 Summary item from Part 5 for Bonds .....                                             |                                               |         |                  |                                  |                                 |                  |                  |                                               |
| 2509999999 Subtotal - Bonds .....                                                               |                                               |         |                  |                                  |                                 | 12,819,171 ..... | 13,119,000 ..... | 74,833 .....                                  |
| <b>Common Stocks - Mutual Funds - Designations Not Assigned by the SVO</b>                      |                                               |         |                  |                                  |                                 |                  |                  |                                               |
| 31428Q739 ...                                                                                   | FEDERATED TOTAL BOND RETURN .....             |         | 06/08/2023 ..... | Reinvested Dividend .....        | 1,712.789 .....                 | 16,340 .....     | X X X .....      |                                               |
| 31428Q739 ...                                                                                   | FEDERATED TOTAL BOND RETURN .....             |         | 07/03/2023 ..... | Reinvested Dividend .....        | 2,079.964 .....                 | 19,656 .....     | X X X .....      |                                               |
| 31428Q739 ...                                                                                   | FEDERATED TOTAL BOND RETURN .....             |         | 05/16/2023 ..... | Purchased .....                  | 208,550.574 .....               | 2,000,000 .....  | X X X .....      |                                               |
| 31428Q739 ...                                                                                   | FEDERATED TOTAL BOND RETURN .....             |         | 05/05/2023 ..... | Reinvested Dividend .....        | 1,369.714 .....                 | 13,245 .....     | X X X .....      |                                               |
| 31428Q739 ...                                                                                   | FEDERATED TOTAL BOND RETURN .....             |         | 08/08/2023 ..... | Reinvested Dividend .....        | 2,120.962 .....                 | 19,979 .....     | X X X .....      |                                               |
| 31428Q739 ...                                                                                   | FEDERATED TOTAL BOND RETURN .....             |         | 09/06/2023 ..... | Reinvested Dividend .....        | 2,121.800 .....                 | 19,818 .....     | X X X .....      |                                               |
| 31428Q739 ...                                                                                   | FEDERATED TOTAL BOND RETURN .....             |         | 10/03/2023 ..... | Reinvested Dividend .....        | 2,185.213 .....                 | 19,820 .....     | X X X .....      |                                               |
| 31428Q739 ...                                                                                   | FEDERATED TOTAL BOND RETURN .....             |         | 11/02/2023 ..... | Reinvested Dividend .....        | 2,243.875 .....                 | 19,948 .....     | X X X .....      |                                               |
| 31428Q739 ...                                                                                   | FEDERATED TOTAL BOND RETURN .....             |         | 04/10/2023 ..... | Reinvested Dividend .....        | 1,331.646 .....                 | 12,850 .....     | X X X .....      |                                               |
| 31428Q739 ...                                                                                   | FEDERATED TOTAL BOND RETURN .....             |         | 03/02/2023 ..... | Reinvested Dividend .....        | 1,268.483 .....                 | 11,987 .....     | X X X .....      |                                               |
| 31428Q739 ...                                                                                   | FEDERATED TOTAL BOND RETURN .....             |         | 02/01/2023 ..... | Reinvestment .....               | 1,275.035 .....                 | 12,406 .....     | X X X .....      |                                               |
| 31428Q739 ...                                                                                   | FEDERATED TOTAL BOND RETURN .....             |         | 01/03/2023 ..... | Reinvestment .....               | 1,349.045 .....                 | 12,775 .....     | X X X .....      |                                               |
| 31428Q739 ...                                                                                   | FEDERATED TOTAL BOND RETURN .....             |         | 12/04/2023 ..... | Reinvested Dividend .....        | 2,329.806 .....                 | 21,597 .....     | X X X .....      |                                               |
| 89354D338 ...                                                                                   | TRANSAMERICA INTERNATIONAL EQUITY R6 .....    |         | 05/16/2023 ..... | Purchased .....                  | 6,287.726 .....                 | 125,000 .....    | X X X .....      |                                               |
| 89354D338 ...                                                                                   | TRANSAMERICA INTERNATIONAL EQUITY R6 .....    |         | 12/26/2023 ..... | Reinvested Dividend .....        | 1,564.637 .....                 | 31,559 .....     | X X X .....      |                                               |
| 922908801 ...                                                                                   | VANGUARD TOTAL MKT IDX INST FUND .....        |         | 06/22/2023 ..... | Reinvested Dividend .....        | 284.514 .....                   | 30,022 .....     | X X X .....      |                                               |
| 922908801 ...                                                                                   | VANGUARD TOTAL MKT IDX INST FUND .....        |         | 09/20/2023 ..... | Reinvested Dividend .....        | 274.653 .....                   | 29,110 .....     | X X X .....      |                                               |
| 922908801 ...                                                                                   | VANGUARD TOTAL MKT IDX INST FUND .....        |         | 05/10/2023 ..... | Purchased .....                  | 15,031.566 .....                | 1,500,000 .....  | X X X .....      |                                               |
| 922908801 ...                                                                                   | VANGUARD TOTAL MKT IDX INST FUND .....        |         | 12/20/2023 ..... | Reinvested Dividend .....        | 322.529 .....                   | 36,659 .....     | X X X .....      |                                               |
| 922908801 ...                                                                                   | VANGUARD TOTAL MKT IDX INST FUND .....        |         | 03/22/2023 ..... | Reinvested Dividend .....        | 238.820 .....                   | 22,714 .....     | X X X .....      |                                               |
| 093001774 ...                                                                                   | WILLIAM BLAIR EQUITY FUND .....               |         | 12/19/2023 ..... | Reinvestment .....               | 882.010 .....                   | 24,784 .....     | X X X .....      |                                               |
| 093001774 ...                                                                                   | WILLIAM BLAIR EQUITY FUND .....               |         | 12/18/2023 ..... | Reinvested Dividend .....        | 305.485 .....                   | 8,584 .....      | X X X .....      |                                               |
| 093001774 ...                                                                                   | WILLIAM BLAIR EQUITY FUND .....               |         | 05/16/2023 ..... | Purchased .....                  | 4,427.914 .....                 | 125,000 .....    | X X X .....      |                                               |
| 5329999999 Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO ..... |                                               |         |                  |                                  |                                 | 4,133,855 .....  | X X X .....      |                                               |
| 5989999997 Subtotal - Common Stocks - Part 3 .....                                              |                                               |         |                  |                                  |                                 | 4,133,855 .....  | X X X .....      |                                               |
| 5989999998 Summary Item from Part 5 for Common Stocks .....                                     |                                               |         |                  |                                  |                                 |                  | X X X .....      |                                               |

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

| 1                       | 2                                            | 3       | 4                | 5              | 6                               | 7           | 8         | 9                                             |
|-------------------------|----------------------------------------------|---------|------------------|----------------|---------------------------------|-------------|-----------|-----------------------------------------------|
| CUSIP<br>Identification | Description                                  | Foreign | Date<br>Acquired | Name of Vendor | Number<br>of Shares<br>of Stock | Actual Cost | Par Value | Paid for<br>Accrued Interest<br>and Dividends |
| 5989999999              | Subtotal - Common Stocks .....               |         |                  |                |                                 | 4,133,855   | X X X     |                                               |
| 5999999999              | Subtotal - Preferred and Common Stocks ..... |         |                  |                |                                 | 4,133,855   | X X X     |                                               |
| 6009999999              | Totals .....                                 |         |                  |                |                                 | 16,953,025  | X X X     | 74,833                                        |

SCHEDULE D - PART 4

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

| 1                                                   | 2                                        | 3                               | 4             | 5                              | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value    |                                          |                                                           |                                            |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                  | 21                               |
|-----------------------------------------------------|------------------------------------------|---------------------------------|---------------|--------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|-------------------------------------------|------------------------------------------|-----------------------------------------------------------|--------------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|----------------------------------|
|                                                     |                                          |                                 |               |                                |                           |               |           |             |                                         | 11                                        | 12                                       | 13                                                        | 14                                         | 15                                         |                                               |                                          |                                  |                               |                                                     |                                  |
| CUSIP Identification                                | Description                              | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser              | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (Cols. 11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| Bonds - U.S. Governments                            |                                          |                                 |               |                                |                           |               |           |             |                                         |                                           |                                          |                                                           |                                            |                                            |                                               |                                          |                                  |                               |                                                     |                                  |
| 912828VB3                                           | U.S. TREASURY NT 1.75% 5/15/2023         |                                 | 05/15/2023    | Matured                        | X X X                     | 250,000       | 250,000   | 246,038     | 249,806                                 |                                           | 194                                      |                                                           | 194                                        |                                            | 250,000                                       |                                          |                                  |                               | 2,188                                               | 05/15/2023                       |
| 912828VB3                                           | U.S. TREASURY NT 1.75% 5/15/2023         |                                 | 05/15/2023    | Matured                        | X X X                     | 300,000       | 300,000   | 299,133     | 299,949                                 |                                           | 51                                       |                                                           | 51                                         |                                            | 300,000                                       |                                          |                                  |                               | 2,625                                               | 05/15/2023                       |
| 912828VB3                                           | U.S. TREASURY NT 1.75% 5/15/2023         |                                 | 05/15/2023    | Matured                        | X X X                     | 200,000       | 200,000   | 189,797     | 199,125                                 |                                           | 875                                      |                                                           | 875                                        |                                            | 200,000                                       |                                          |                                  |                               | 1,750                                               | 05/15/2023                       |
| 912828VB3                                           | U.S. TREASURY NT 1.75% 5/15/2023         |                                 | 05/15/2023    | Matured                        | X X X                     | 500,000       | 500,000   | 501,934     | 500,214                                 |                                           | (214)                                    |                                                           | (214)                                      |                                            | 500,000                                       |                                          |                                  |                               | 4,375                                               | 05/15/2023                       |
| 912828UN8                                           | U.S. TREASURY NT 2.00% 2/15/2023         |                                 | 02/15/2023    | Matured                        | X X X                     | 250,000       | 250,000   | 250,570     | 250,009                                 |                                           | (9)                                      |                                                           | (9)                                        |                                            | 250,000                                       |                                          |                                  |                               | 2,500                                               | 02/15/2023                       |
| 912828WE6                                           | U.S. TREASURY NT 2.75% 11/15/2023        |                                 | 11/15/2023    | Matured                        | X X X                     | 250,000       | 250,000   | 247,734     | 249,777                                 |                                           | 223                                      |                                                           | 223                                        |                                            | 250,000                                       |                                          |                                  |                               | 6,875                                               | 11/15/2023                       |
| 912828WE6                                           | U.S. TREASURY NT 2.75% 11/15/2023        |                                 | 11/15/2023    | Matured                        | X X X                     | 500,000       | 500,000   | 530,625     | 504,046                                 |                                           | (4,046)                                  |                                                           | (4,046)                                    |                                            | 500,000                                       |                                          |                                  |                               | 13,750                                              | 11/15/2023                       |
| 912828WE6                                           | U.S. TREASURY NT 2.75% 11/15/2023        |                                 | 11/15/2023    | Matured                        | X X X                     | 250,000       | 250,000   | 261,367     | 251,702                                 |                                           | (1,702)                                  |                                                           | (1,702)                                    |                                            | 250,000                                       |                                          |                                  |                               | 6,875                                               | 11/15/2023                       |
| 912828N30                                           | US TREASURY N/B 2.125% 12/31/2022        |                                 | 01/03/2023    | Matured                        | X X X                     | 400,000       | 400,000   | 405,453     | 400,146                                 |                                           | (146)                                    |                                                           | (146)                                      |                                            | 400,000                                       |                                          |                                  |                               | 4,250                                               | 12/31/2022                       |
| 0109999999                                          | Subtotal - Bonds - U.S. Governments      |                                 |               |                                |                           | 2,900,000     | 2,900,000 | 2,932,650   | 2,904,773                               |                                           | (4,773)                                  |                                                           | (4,773)                                    |                                            | 2,900,000                                     |                                          |                                  |                               | 45,188                                              | X X X                            |
| Bonds - Industrial and Miscellaneous (Unaffiliated) |                                          |                                 |               |                                |                           |               |           |             |                                         |                                           |                                          |                                                           |                                            |                                            |                                               |                                          |                                  |                               |                                                     |                                  |
| 02209SAS2                                           | ALTRIA GRP INC 4% 01/31/2024             |                                 | 03/07/2023    | MarketAxess Corp.              | X X X                     | 24,662        | 25,000    | 27,456      | 25,858                                  |                                           | (147)                                    |                                                           | (147)                                      |                                            | 25,711                                        |                                          | (1,049)                          | (1,049)                       | 608                                                 | 01/31/2024                       |
| 02209SAS2                                           | ALTRIA GRP INC 4% 01/31/2024             |                                 | 03/07/2023    | MarketAxess Corp.              | X X X                     | 98,647        | 100,000   | 110,080     | 103,382                                 |                                           | (579)                                    |                                                           | (579)                                      |                                            | 102,803                                       |                                          | (4,156)                          | (4,156)                       | 2,433                                               | 01/31/2024                       |
| 025816BR9                                           | AMERICAN EXPRESS 3.0% 10/30/2024         |                                 | 06/06/2023    | Millennium Advisors LLC        | X X X                     | 19,308        | 20,000    | 19,226      | 19,750                                  |                                           | 58                                       |                                                           | 58                                         |                                            | 19,808                                        |                                          | (500)                            | (500)                         | 363                                                 | 10/30/2024                       |
| 025816BR9                                           | AMERICAN EXPRESS 3.0% 10/30/2024         |                                 | 06/06/2023    | Millennium Advisors LLC        | X X X                     | 19,308        | 20,000    | 19,987      | 19,995                                  |                                           | 1                                        |                                                           | 1                                          |                                            | 19,996                                        |                                          | (689)                            | (689)                         | 363                                                 | 10/30/2024                       |
| 025816BR9                                           | AMERICAN EXPRESS 3.0% 10/30/2024         |                                 | 06/06/2023    | Millennium Advisors LLC        | X X X                     | 43,442        | 45,000    | 48,949      | 46,822                                  |                                           | (428)                                    |                                                           | (428)                                      |                                            | 46,394                                        |                                          | (2,952)                          | (2,952)                       | 818                                                 | 10/30/2024                       |
| 025816BR9                                           | AMERICAN EXPRESS 3.0% 10/30/2024         |                                 | 06/06/2023    | Millennium Advisors LLC        | X X X                     | 96,538        | 100,000   | 107,662     | 103,890                                 |                                           | (914)                                    |                                                           | (914)                                      |                                            | 102,976                                       |                                          | (6,438)                          | (6,438)                       | 1,817                                               | 10/30/2024                       |
| 031162BV1                                           | AMGEN INC 3.625% 05/22/2024              |                                 | 08/07/2023    | Millennium Advisors LLC        | X X X                     | 39,347        | 40,000    | 41,579      | 40,465                                  |                                           | (199)                                    |                                                           | (199)                                      |                                            | 40,266                                        |                                          | (919)                            | (919)                         | 1,035                                               | 05/22/2024                       |
| 031162BV1                                           | AMGEN INC 3.625% 05/22/2024              |                                 | 08/07/2023    | Millennium Advisors LLC        | X X X                     | 98,368        | 100,000   | 109,779     | 103,847                                 |                                           | (1,654)                                  |                                                           | (1,654)                                    |                                            | 102,193                                       |                                          | (3,825)                          | (3,825)                       | 2,588                                               | 05/22/2024                       |
| 031162BV1                                           | AMGEN INC 3.625% 05/22/2024              |                                 | 08/07/2023    | Millennium Advisors LLC        | X X X                     | 59,021        | 60,000    | 63,158      | 61,842                                  |                                           | (790)                                    |                                                           | (790)                                      |                                            | 61,052                                        |                                          | (2,031)                          | (2,031)                       | 1,553                                               | 05/22/2024                       |
| 05348EAU3                                           | AVALONBAY COMM INC 3.5% 11/15/2024       |                                 | 10/03/2023    | Jane Street Execution Services | X X X                     | 121,731       | 125,000   | 136,129     | 130,888                                 |                                           | (2,364)                                  |                                                           | (2,364)                                    |                                            | 128,524                                       |                                          | (6,793)                          | (6,793)                       | 3,889                                               | 11/15/2024                       |
| 06051GFB0                                           | BANK OF AMERICA CORP 4.125% 01/22/2024   |                                 | 05/04/2023    | Jane Street Execution Services | X X X                     | 89,295        | 90,000    | 98,612      | 93,488                                  |                                           | (1,125)                                  |                                                           | (1,125)                                    |                                            | 92,363                                        |                                          | (3,068)                          | (3,068)                       | 2,949                                               | 01/22/2024                       |
| 09247XAL5                                           | BLACKROCK INC 3.5% 3/18/2024             |                                 | 08/10/2023    | Millennium Advisors LLC        | X X X                     | 49,399        | 50,000    | 52,858      | 50,561                                  |                                           | (279)                                    |                                                           | (279)                                      |                                            | 50,282                                        |                                          | (883)                            | (883)                         | 1,585                                               | 03/18/2024                       |
| 14040HBF1                                           | CAPITAL ONE FIN CORP 3.75% 04/24/2024    |                                 | 06/07/2023    | MarketAxess Corp.              | X X X                     | 29,392        | 30,000    | 29,031      | 29,739                                  |                                           | 84                                       |                                                           | 84                                         |                                            | 29,824                                        |                                          | (432)                            | (432)                         | 703                                                 | 04/24/2024                       |
| 14040HBF1                                           | CAPITAL ONE FIN CORP 3.75% 04/24/2024    |                                 | 06/07/2023    | MarketAxess Corp.              | X X X                     | 73,480        | 75,000    | 81,437      | 77,225                                  |                                           | (729)                                    |                                                           | (729)                                      |                                            | 76,496                                        |                                          | (3,016)                          | (3,016)                       | 1,758                                               | 04/24/2024                       |
| 14040HBF1                                           | CAPITAL ONE FIN CORP 3.75% 04/24/2024    |                                 | 06/07/2023    | MarketAxess Corp.              | X X X                     | 24,493        | 25,000    | 27,322      | 25,916                                  |                                           | (301)                                    |                                                           | (301)                                      |                                            | 25,615                                        |                                          | (1,122)                          | (1,122)                       | 586                                                 | 04/24/2024                       |
| 14040HBF1                                           | CAPITAL ONE FIN CORP 3.75% 04/24/2024    |                                 | 06/07/2023    | MarketAxess Corp.              | X X X                     | 53,885        | 55,000    | 59,885      | 57,241                                  |                                           | (737)                                    |                                                           | (737)                                      |                                            | 56,504                                        |                                          | (2,619)                          | (2,619)                       | 1,289                                               | 04/24/2024                       |
| 14040HBF1                                           | CAPITAL ONE FIN CORP 3.75% 04/24/2024    |                                 | 06/07/2023    | MarketAxess Corp.              | X X X                     | 112,669       | 115,000   | 123,860     | 119,371                                 |                                           | (1,436)                                  |                                                           | (1,436)                                    |                                            | 117,935                                       |                                          | (5,266)                          | (5,266)                       | 2,695                                               | 04/24/2024                       |
| 166764BT6                                           | CHEVRON CORP 2.895% 03/03/2024           |                                 | 03/15/2023    | MarketAxess Corp.              | X X X                     | 97,884        | 100,000   | 107,039     | 102,583                                 |                                           | (451)                                    |                                                           | (451)                                      |                                            | 102,132                                       |                                          | (4,248)                          | (4,248)                       | 1,560                                               | 03/03/2024                       |
| 209111FE8                                           | CONSOLIDATED EDISON CO NY 3.3% 12/01/202 |                                 | 12/05/2023    | Chase Securities Inc           | X X X                     | 39,083        | 40,000    | 43,824      | 41,809                                  |                                           | (872)                                    |                                                           | (872)                                      |                                            | 40,937                                        |                                          | (1,854)                          | (1,854)                       | 1,342                                               | 12/01/2024                       |
| 209111FE8                                           | CONSOLIDATED EDISON CO NY 3.3% 12/01/202 |                                 | 12/05/2023    | Chase Securities Inc           | X X X                     | 24,427        | 25,000    | 27,304      | 26,124                                  |                                           | (542)                                    |                                                           | (542)                                      |                                            | 25,583                                        |                                          | (1,156)                          | (1,156)                       | 839                                                 | 12/01/2024                       |
| 209111FE8                                           | CONSOLIDATED EDISON CO NY 3.3% 12/01/202 |                                 | 12/05/2023    | Chase Securities Inc           | X X X                     | 24,427        | 25,000    | 25,089      | 25,032                                  |                                           | (15)                                     |                                                           | (15)                                       |                                            | 25,017                                        |                                          | (590)                            | (590)                         | 839                                                 | 12/01/2024                       |
| 26442EAD2                                           | DUKE ENERGY OHIO INC. 3.8% 09/01/2023    |                                 | 01/06/2023    | Sold                           | X X X                     | 114,448       | 115,000   | 121,823     | 117,261                                 |                                           | (47)                                     |                                                           | (47)                                       |                                            | 117,214                                       |                                          | (2,766)                          | (2,766)                       | 1,566                                               | 09/01/2023                       |
| 532457AM0                                           | ELI LILLY & CO. 7.125% 06/01/2025        |                                 | 12/12/2023    | Millennium Advisors LLC        | X X X                     | 56,520        | 55,000    | 71,129      | 63,825                                  |                                           | (3,448)                                  |                                                           | (3,448)                                    |                                            | 60,378                                        |                                          | (3,857)                          | (3,857)                       | 4,039                                               | 06/01/2025                       |
| 532457AM0                                           | ELI LILLY & CO. 7.125% 06/01/2025        |                                 | 12/12/2023    | Millennium Advisors LLC        | X X X                     | 71,935        | 70,000    | 85,540      | 76,398                                  |                                           | (2,449)                                  |                                                           | (2,449)                                    |                                            | 73,948                                        |                                          | (2,014)                          | (2,014)                       | 5,140                                               | 06/01/2025                       |
| 361582AD1                                           | GEICO CORP 2.35% 07/15/2023              |                                 | 03/02/2023    | MarketAxess Corp.              | X X X                     | 100,453       | 100,000   | 117,011     | 102,200                                 |                                           | (692)                                    |                                                           | (692)                                      |                                            | 101,508                                       |                                          | (1,055)                          | (1,055)                       | 4,716                                               | 07/15/2023                       |
| 370334BT0                                           | GENERAL MILLS INC 3.65% 02/15/2024       |                                 | 01/06/2023    | Sold                           | X X X                     | 78,915        | 80,000    | 81,567      | 80,384                                  |                                           | (5)                                      |                                                           | (5)                                        |                                            | 80,380                                        |                                          | (1,465)                          | (1,465)                       | 1,176                                               | 02/15/2024                       |
| 373334FS5                                           | GEORGIA POWER CO 5.75% 4/15/2023         |                                 | 04/15/2023    | Matured                        | X X X                     | 50,000        | 50,000    | 56,692      | 50,361                                  |                                           | (361)                                    |                                                           | (361)                                      |                                            | 50,000                                        |                                          |                                  |                               | 1,438                                               | 04/15/2023                       |
| 38141GVM3                                           | GOLDMAN SACHS GRP INC 4.0% 03/03/2024    |                                 | 04/14/2023    | Millennium Advisors LLC        | X X X                     | 49,318        | 50,000    | 54,667      | 52,008                                  |                                           | (489)                                    |                                                           | (489)                                      |                                            | 51,519                                        |                                          | (2,201)                          | (2,201)                       | 1,228                                               | 03/03/2024                       |
| 458140BD1                                           | INTEL CORP 2.875% 05/11/2024             |                                 | 04/14/2023    | Wells Fargo Securities         | X X X                     | 54,079        | 55,000    | 59,494      | 56,591                                  |                                           | (333)                                    |                                                           | (333)                                      |                                            | 56,258                                        |                                          | (2,179)                          | (2,179)                       | 672                                                 | 05/11/2024                       |
| 458140BD1                                           | INTEL CORP 2.875% 05/11/2024             |                                 | 04/14/2023    | Wells Fargo Securities         | X X X                     | 39,330        | 40,000    | 43,122      | 41,210                                  |                                           | (253)                                    |                                                           | (253)                                      |                                            | 40,956                                        |                                          | (1,626)                          | (1,626)                       | 489                                                 | 05/11/2024                       |
| 458140BD1                                           | INTEL CORP 2.875% 05/11/2024             |                                 | 04/14/2023    | Wells Fargo Securities         | X X X                     | 103,241       | 105,000   | 111,296     | 108,171                                 |                                           | (664)                                    |                                                           | (664)                                      |                                            | 107,507                                       |                                          | (4,266)                          | (4,266)                       | 1,283                                               | 05/11/2024                       |
| 46625HJX9                                           | JP MORGAN CHASE & CO 3.625% 05/13/2024   |                                 | 11/07/2023    | Millennium Advisors LLC        | X X X                     | 74,053        | 75,000    | 77,074      | 75,592                                  |                                           | (325)                                    |                                                           | (325)                                      |                                            | 75,268                                        |                                          | (1,215)                          | (1,215)                       | 2,432                                               | 05/13/2024                       |
| 534187BE8                                           | LINCOLN NATIONAL CORP 3.35% 03/09/2025   |                                 | 10/10/2023    | Jane Street Execution Services | X X X                     | 48,149        | 50,000    | 48,146      | 48,307                                  |                                           | 579                                      |                                                           | 579                                        |                                            | 48,886                                        |                                          | (737)                            | (737)                         | 1,829                                               | 03/09/2025                       |
| 68389XBS3                                           | ORACLE CORP 2.95% 11/15/2024             |                                 | 10/10/2023    | MarketAxess Corp.              | X X X                     | 33,931        | 35,000    | 38,149      | 36,369                                  |                                           | (564)                                    |                                                           | (564)                                      |                                            | 35,805                                        |                                          | (1,874)                          | (1,874)                       | 516                                                 | 11/15/2024                       |
| 70109HAL9                                           | PARKER-HANNIFIN 3.3% 11/21/2024          |                                 | 12/04/2023    | Jane Street Execution Services | X X X                     | 146,754       | 150,000   | 162,068     | 156,487                                 |                                           | (3,162)                                  |                                                           | (3,162)                                    |                                            | 153,326                                       |                                          | (6,572)                          | (6,572)                       | 5,129                                               | 11/21/2024                       |
| 737679DG2                                           | POTOMAC ELEC PWR CO 3.6% 03/15/2024      |                                 | 04/14/2023    | MarketAxess Corp.              | X X X                     | 49,259        | 50,000    | 53,047      | 50,864                                  |                                           | (203)                                    |                                                           | (203)                                      |                                            | 50,662                                        |                                          | (1,403)                          | (1,403)                       | 1,065                                               | 03/15/2024                       |
| 737679DG2                                           | POTOMAC ELEC PWR CO 3.6% 03/15/2024      |                                 | 04/14/2023    | MarketAxess Corp.              | X X X                     | 24,629        | 25,000    | 27,157      | 25,804                                  |                                           | (190)                                    |                                                           | (190)                                      |                                            | 25,614                                        |                                          | (985)                            | (985)                         | 533                                                 | 03/15/2024                       |

SCHEDULE D - PART 4

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

| 1                                                                   | 2                                                                              | 3             | 4             | 5                              | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value    |                                          |                                                           |                                            |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                  | 21                               |
|---------------------------------------------------------------------|--------------------------------------------------------------------------------|---------------|---------------|--------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|-------------------------------------------|------------------------------------------|-----------------------------------------------------------|--------------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|----------------------------------|
|                                                                     |                                                                                |               |               |                                |                           |               |           |             |                                         | 11                                        | 12                                       | 13                                                        | 14                                         | 15                                         |                                               |                                          |                                  |                               |                                                     |                                  |
| CUSIP Identification                                                | Description                                                                    | F o r e i g n | Disposal Date | Name of Purchaser              | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (Cols. 11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 74456QBK1                                                           | PUBLIC SVC ELEC & GAS CO 3.05% 11/15/20                                        |               | 11/07/2023    | Daiwa Securities American      | X X X                     | 29,170        | 30,000    | 29,342      | 29,796                                  |                                           | 91                                       |                                                           | 91                                         |                                            | 29,887                                        |                                          | (717)                            | (717)                         | 900                                                 | 11/15/2024                       |
| 74456QBK1                                                           | PUBLIC SVC ELEC & GAS CO 3.05% 11/15/20                                        |               | 11/07/2023    | Daiwa Securities American      | X X X                     | 9,723         | 10,000    | 9,657       | 9,890                                   |                                           | 49                                       |                                                           | 49                                         |                                            | 9,939                                         |                                          | (216)                            | (216)                         | 300                                                 | 11/15/2024                       |
| 74456QBK1                                                           | PUBLIC SVC ELEC & GAS CO 3.05% 11/15/20                                        |               | 11/07/2023    | Daiwa Securities American      | X X X                     | 29,170        | 30,000    | 30,614      | 30,222                                  |                                           | (99)                                     |                                                           | (99)                                       |                                            | 30,123                                        |                                          | (952)                            | (952)                         | 900                                                 | 11/15/2024                       |
| 747525AF0                                                           | QUALCOMM INC 3.45% 05/20/2025                                                  |               | 12/12/2023    | Bancorp Investments Inc        | X X X                     | 97,669        | 100,000   | 111,744     | 106,177                                 |                                           | (2,437)                                  |                                                           | (2,437)                                    |                                            | 103,739                                       |                                          | (6,070)                          | (6,070)                       | 3,661                                               | 05/20/2025                       |
| 747525AF0                                                           | QUALCOMM INC 3.45% 05/20/2025                                                  |               | 12/12/2023    | Bancorp Investments Inc        | X X X                     | 97,669        | 100,000   | 108,738     | 105,600                                 |                                           | (2,206)                                  |                                                           | (2,206)                                    |                                            | 103,394                                       |                                          | (5,725)                          | (5,725)                       | 3,661                                               | 05/20/2025                       |
| 84756NAD1                                                           | SPECTRA PARTNERS 4.750% 3/15/2024                                              |               | 08/10/2023    | Millennium Advisors LLC        | X X X                     | 49,648        | 50,000    | 53,105      | 50,575                                  |                                           | (287)                                    |                                                           | (287)                                      |                                            | 50,288                                        |                                          | (640)                            | (640)                         | 2,170                                               | 03/15/2024                       |
| 84756NAD1                                                           | SPECTRA PARTNERS 4.750% 3/15/2024                                              |               | 08/10/2023    | Millennium Advisors LLC        | X X X                     | 24,824        | 25,000    | 27,918      | 26,093                                  |                                           | (550)                                    |                                                           | (550)                                      |                                            | 25,543                                        |                                          | (720)                            | (720)                         | 1,085                                               | 03/15/2024                       |
| 84756NAD1                                                           | SPECTRA PARTNERS 4.750% 3/15/2024                                              |               | 08/10/2023    | Millennium Advisors LLC        | X X X                     | 49,648        | 50,000    | 54,591      | 52,170                                  |                                           | (1,091)                                  |                                                           | (1,091)                                    |                                            | 51,078                                        |                                          | (1,431)                          | (1,431)                       | 2,170                                               | 03/15/2024                       |
| 863667AF8                                                           | STRYKER CORP 3.375% 05/15/20224                                                |               | 10/10/2023    | Millennium Advisors LLC        | X X X                     | 39,369        | 40,000    | 40,952      | 40,274                                  |                                           | (154)                                    |                                                           | (154)                                      |                                            | 40,120                                        |                                          | (751)                            | (751)                         | 1,226                                               | 05/15/2024                       |
| 89114QCA4                                                           | TORONTO-DOMINION BNK SERIES 2.65% 06/12                                        | A             | 06/06/2023    | Millennium Advisors LLC        | X X X                     | 38,824        | 40,000    | 42,740      | 41,142                                  |                                           | (339)                                    |                                                           | (339)                                      |                                            | 40,804                                        |                                          | (1,980)                          | (1,980)                       | 518                                                 | 06/12/2024                       |
| 89114QCA4                                                           | TORONTO-DOMINION BNK SERIES 2.65% 06/12                                        | A             | 06/06/2023    | Millennium Advisors LLC        | X X X                     | 111,619       | 115,000   | 121,477     | 118,362                                 |                                           | (997)                                    |                                                           | (997)                                      |                                            | 117,365                                       |                                          | (5,746)                          | (5,746)                       | 1,490                                               | 06/12/2024                       |
| 89114QCA4                                                           | TORONTO-DOMINION BNK SERIES 2.65% 06/12                                        | A             | 06/06/2023    | Millennium Advisors LLC        | X X X                     | 43,677        | 45,000    | 45,939      | 45,312                                  |                                           | (92)                                     |                                                           | (92)                                       |                                            | 45,220                                        |                                          | (1,543)                          | (1,543)                       | 583                                                 | 06/12/2024                       |
| 907818DV7                                                           | UNION PACIFIC CORP 3.75% 03/15/2024                                            |               | 11/08/2023    | MarketAxess Corp.              | X X X                     | 74,283        | 75,000    | 77,237      | 75,566                                  |                                           | (350)                                    |                                                           | (350)                                      |                                            | 75,216                                        |                                          | (933)                            | (933)                         | 2,956                                               | 03/15/2024                       |
| 907818DV7                                                           | UNION PACIFIC CORP 3.75% 03/15/2024                                            |               | 11/08/2023    | MarketAxess Corp.              | X X X                     | 124,049       | 125,000   | 133,899     | 129,214                                 |                                           | (2,977)                                  |                                                           | (2,977)                                    |                                            | 126,237                                       |                                          | (2,189)                          | (2,189)                       | 5,404                                               | 03/15/2024                       |
| 911312BX3                                                           | UNITED PARCEL SERVICE 3.9% 04/01/2025                                          |               | 01/10/2023    | Sold                           | X X X                     | 123,716       | 125,000   | 141,358     | 133,581                                 |                                           | (94)                                     |                                                           | (94)                                       |                                            | 133,486                                       |                                          | (9,770)                          | (9,770)                       | 1,368                                               | 04/01/2025                       |
| 91159HHK9                                                           | US BANCORP SERIES 3.6% 09/11/2024                                              |               | 08/07/2023    | Sumridge Partners LLC          | X X X                     | 58,688        | 60,000    | 66,614      | 62,902                                  |                                           | (1,024)                                  |                                                           | (1,024)                                    |                                            | 61,879                                        |                                          | (3,191)                          | (3,191)                       | 1,968                                               | 09/11/2024                       |
| 91159HHG8                                                           | US BANCORP SERIES MTN 3.7% 01/30/2024                                          |               | 03/02/2023    | MarketAxess Corp.              | X X X                     | 113,267       | 115,000   | 116,993     | 115,401                                 |                                           | (63)                                     |                                                           | (63)                                       |                                            | 115,338                                       |                                          | (2,071)                          | (2,071)                       | 2,553                                               | 01/30/2024                       |
| 91159HHG8                                                           | US BANCORP SERIES MTN 3.7% 01/30/2024                                          |               | 03/02/2023    | MarketAxess Corp.              | X X X                     | 9,849         | 10,000    | 10,381      | 10,090                                  |                                           | (14)                                     |                                                           | (14)                                       |                                            | 10,076                                        |                                          | (227)                            | (227)                         | 222                                                 | 01/30/2024                       |
| 927804FQ2                                                           | VIRGINIA ELEC & PWR 3.45% 02/15/2024                                           |               | 04/10/2023    | Jane Street Execution Services | X X X                     | 49,335        | 50,000    | 52,810      | 50,748                                  |                                           | (182)                                    |                                                           | (182)                                      |                                            | 50,566                                        |                                          | (1,231)                          | (1,231)                       | 1,136                                               | 02/15/2024                       |
| 927804FQ2                                                           | VIRGINIA ELEC & PWR 3.45% 02/15/2024                                           |               | 04/10/2023    | Jane Street Execution Services | X X X                     | 197,340       | 200,000   | 212,560     | 205,703                                 |                                           | (1,393)                                  |                                                           | (1,393)                                    |                                            | 204,310                                       |                                          | (6,970)                          | (6,970)                       | 4,543                                               | 02/15/2024                       |
| 254687CP9                                                           | WALT DISNEY CO SERIES 8.875% 04/26/2023                                        |               | 04/26/2023    | Matured                        | X X X                     | 75,000        | 75,000    | 89,501      | 76,204                                  |                                           | (1,204)                                  |                                                           | (1,204)                                    |                                            | 75,000                                        |                                          |                                  |                               | 3,328                                               | 04/26/2023                       |
| 96950FAM6                                                           | WILLIAMS PARTNERS LP 4.3% 03/04/2024                                           |               | 05/09/2023    | MarketAxess Corp.              | X X X                     | 173,542       | 175,000   | 188,003     | 181,395                                 |                                           | (1,927)                                  |                                                           | (1,927)                                    |                                            | 179,468                                       |                                          | (5,926)                          | (5,926)                       | 5,163                                               | 03/04/2024                       |
| 976656CL0                                                           | WISCONSIN ELECTRIC PWR CO 2.05% 12/15/20                                       |               | 12/07/2023    | Goldman Sachs                  | X X X                     | 192,818       | 200,000   | 205,626     | 203,603                                 |                                           | (1,710)                                  |                                                           | (1,710)                                    |                                            | 201,893                                       |                                          | (9,075)                          | (9,075)                       | 4,009                                               | 12/15/2024                       |
| 1109999999                                                          | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)                 |               |               |                                |                           | 4,146,715     | 4,215,000 | 4,540,040   | 4,347,681                               |                                           | (45,074)                                 |                                                           | (45,074)                                   |                                            | 4,302,607                                     |                                          | (155,892)                        | (155,892)                     | 116,173                                             | X X X                            |
| Bonds - Unaffiliated Certificates of Deposit                        |                                                                                |               |               |                                |                           |               |           |             |                                         |                                           |                                          |                                                           |                                            |                                            |                                               |                                          |                                  |                               |                                                     |                                  |
| 02616AAL3                                                           | AMERICAN FIRST CR CD .25% 09/25/2023                                           |               | 09/25/2023    | Matured                        | X X X                     | 150,000       | 150,000   | 150,000     | 150,000                                 |                                           |                                          |                                                           |                                            |                                            | 150,000                                       |                                          |                                  |                               | 282                                                 | 09/25/2023                       |
| 549104RW9                                                           | LUNA SAVING BANK CD .25% 08/14/2023                                            |               | 08/14/2023    | Matured                        | X X X                     | 150,000       | 150,000   | 150,000     | 150,000                                 |                                           |                                          |                                                           |                                            |                                            | 150,000                                       |                                          |                                  |                               | 375                                                 | 08/14/2023                       |
| 58404DJC6                                                           | MEDALLION BANK CD .25% 10/27/2023                                              |               | 10/27/2023    | Matured                        | X X X                     | 125,000       | 125,000   | 125,000     | 125,000                                 |                                           |                                          |                                                           |                                            |                                            | 125,000                                       |                                          |                                  |                               | 260                                                 | 10/27/2023                       |
| 61760A5J4                                                           | MORGAN STANLEY PVT BANK CD 1.85% 01/03/2                                       |               | 01/03/2023    | Matured                        | X X X                     | 100,000       | 100,000   | 100,000     | 100,000                                 |                                           |                                          |                                                           |                                            |                                            | 100,000                                       |                                          |                                  |                               | 938                                                 | 01/03/2023                       |
| 649447UE7                                                           | NEW YORK COMM BK CD .3% 11/09/2023                                             |               | 11/09/2023    | Matured                        | X X X                     | 150,000       | 150,000   | 150,000     | 150,000                                 |                                           |                                          |                                                           |                                            |                                            | 150,000                                       |                                          |                                  |                               | 450                                                 | 11/09/2023                       |
| 666613HR8                                                           | NORTHPOINT BK CD .25% 11/13/2023                                               |               | 11/13/2023    | Matured                        | X X X                     | 150,000       | 150,000   | 150,000     | 150,000                                 |                                           |                                          |                                                           |                                            |                                            | 150,000                                       |                                          |                                  |                               | 344                                                 | 11/13/2023                       |
| 87164YE91                                                           | SYNCHRONY BANK CD .5% 11/06/2023                                               |               | 11/06/2023    | Matured                        | X X X                     | 100,000       | 100,000   | 100,000     | 100,000                                 |                                           |                                          |                                                           |                                            |                                            | 100,000                                       |                                          |                                  |                               | 501                                                 | 11/06/2023                       |
| 88413QCS5                                                           | THIRD FED SAV & LOAN CD .3% 7/31/2023                                          |               | 07/31/2023    | Matured                        | X X X                     | 100,000       | 100,000   | 100,000     | 100,000                                 |                                           |                                          |                                                           |                                            |                                            | 100,000                                       |                                          |                                  |                               | 301                                                 | 07/31/2023                       |
| 90348JS35                                                           | UBS BANK USA CD .3% 08/25/2023                                                 |               | 08/25/2023    | Matured                        | X X X                     | 200,000       | 200,000   | 200,000     | 200,000                                 |                                           |                                          |                                                           |                                            |                                            | 200,000                                       |                                          |                                  |                               | 399                                                 | 08/25/2023                       |
| 2019999999                                                          | Subtotal - Bonds - Unaffiliated Certificates of Deposit                        |               |               |                                |                           | 1,225,000     | 1,225,000 | 1,225,000   | 1,225,000                               |                                           |                                          |                                                           |                                            |                                            | 1,225,000                                     |                                          |                                  |                               | 3,850                                               | X X X                            |
| 2509999997                                                          | Subtotal - Bonds - Part 4                                                      |               |               |                                |                           | 8,271,715     | 8,340,000 | 8,697,691   | 8,477,454                               |                                           | (49,848)                                 |                                                           | (49,848)                                   |                                            | 8,427,607                                     |                                          | (155,892)                        | (155,892)                     | 165,211                                             | X X X                            |
| 2509999998                                                          | Summary Item from Part 5 for Bonds                                             |               |               |                                |                           |               |           |             |                                         |                                           |                                          |                                                           |                                            |                                            |                                               |                                          |                                  |                               |                                                     | X X X                            |
| 2509999999                                                          | Subtotal - Bonds                                                               |               |               |                                |                           | 8,271,715     | 8,340,000 | 8,697,691   | 8,477,454                               |                                           | (49,848)                                 |                                                           | (49,848)                                   |                                            | 8,427,607                                     |                                          | (155,892)                        | (155,892)                     | 165,211                                             | X X X                            |
| Common Stocks - Mutual Funds - Designations Not Assigned by the SVO |                                                                                |               |               |                                |                           |               |           |             |                                         |                                           |                                          |                                                           |                                            |                                            |                                               |                                          |                                  |                               |                                                     |                                  |
| 093001774                                                           | WILLIAM BLAIR EQUITY FUND                                                      |               | 12/19/2023    | Capital Gain                   |                           | 24,784        | X X X     |             |                                         |                                           |                                          |                                                           |                                            |                                            |                                               |                                          | 24,784                           | 24,784                        |                                                     | X X X                            |
| 5329999999                                                          | Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO |               |               |                                |                           | 24,784        | X X X     |             |                                         |                                           |                                          |                                                           |                                            |                                            |                                               |                                          | 24,784                           | 24,784                        |                                                     | X X X                            |
| 5989999997                                                          | Subtotal - Common Stocks - Part 4                                              |               |               |                                |                           | 24,784        | X X X     |             |                                         |                                           |                                          |                                                           |                                            |                                            |                                               |                                          | 24,784                           | 24,784                        |                                                     | X X X                            |
| 5989999998                                                          | Summary Item from Part 5 for Common Stocks                                     |               |               |                                |                           |               | X X X     |             |                                         |                                           |                                          |                                                           |                                            |                                            |                                               |                                          |                                  |                               |                                                     | X X X                            |
| 5989999999                                                          | Subtotal - Common Stocks                                                       |               |               |                                |                           | 24,784        | X X X     |             |                                         |                                           |                                          |                                                           |                                            |                                            |                                               |                                          | 24,784                           | 24,784                        |                                                     | X X X                            |
| 5999999999                                                          | Subtotal - Preferred and Common Stocks                                         |               |               |                                |                           | 24,784        | X X X     |             |                                         |                                           |                                          |                                                           |                                            |                                            |                                               |                                          | 24,784                           | 24,784                        |                                                     | X X X                            |
| 6009999999                                                          | Totals                                                                         |               |               |                                |                           | 8,296,499     | X X X     | 8,697,691   | 8,477,454                               |                                           | (49,848)                                 |                                                           | (49,848)                                   |                                            | 8,427,607                                     |                                          | (131,107)                        | (131,107)                     | 165,211                                             | X X X                            |

|     |                                                                            |      |
|-----|----------------------------------------------------------------------------|------|
| E15 | Schedule D - Part 5 LT Bonds/Stocks Acquired/Disp                          | NONE |
| E16 | Schedule D - Part 6 Sn 1                                                   | NONE |
| E16 | Schedule D - Part 6 Sn 2                                                   | NONE |
| E17 | Schedule DA - Part 1 Short-Term Investments Owned                          | NONE |
| E18 | Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open       | NONE |
| E19 | Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term.      | NONE |
| E20 | Schedule DB - Part B Sn 1 Futures Contracts Open                           | NONE |
| E21 | Schedule DB - Part B Sn 2 Futures Contracts Terminated                     | NONE |
| E22 | Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments | NONE |
| E23 | Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity         | NONE |
| E23 | Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity         | NONE |
| E24 | Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees     | NONE |
| E25 | Schedule DL - Part 1 - Securities Lending Collateral Assets                | NONE |
| E26 | Schedule DL - Part 2 - Securities Lending Collateral Assets                | NONE |

SCHEDULE E - PART 1 - CASH

| 1                                                                                                                                                      |                    |  | 2    | 3                | 4                                       | 5                                                      | 6         | 7     |
|--------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------|--|------|------------------|-----------------------------------------|--------------------------------------------------------|-----------|-------|
| Depository                                                                                                                                             |                    |  | Code | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance   | *     |
| open depositories                                                                                                                                      |                    |  |      |                  |                                         |                                                        |           |       |
| Huntington Bank - Trust .....                                                                                                                          | Canton, Ohio ..... |  |      | 5.190            | 6,233                                   |                                                        | 611,356   | X X X |
| Huntington Bank - Brokered CDs .....                                                                                                                   | Canton, Ohio ..... |  |      | 5.190            | 2,046                                   |                                                        | 73,275    | X X X |
| Huntington National Bank .....                                                                                                                         | Canton, Ohio ..... |  |      |                  |                                         |                                                        | 8,050,063 | X X X |
| Huntington Bank - Mutual Funds Cash .....                                                                                                              | Canton, Ohio ..... |  |      |                  |                                         |                                                        | 1,352     | X X X |
| Huntington Bank - Richmond Capital .....                                                                                                               | Canton, Ohio ..... |  |      | 5.190            | 1,130                                   |                                                        | 179,071   | X X X |
| 0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories .....      |                    |  |      | X X X ..         |                                         |                                                        |           | X X X |
| 0199999 Totals - Open Depositories .....                                                                                                               |                    |  |      | X X X ..         | 9,409                                   |                                                        | 8,915,117 | X X X |
| 0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories ..... |                    |  |      | X X X ..         |                                         |                                                        |           | X X X |
| 0299999 Totals - Suspended Depositories .....                                                                                                          |                    |  |      | X X X ..         |                                         |                                                        |           | X X X |
| 0399999 Total Cash On Deposit .....                                                                                                                    |                    |  |      | X X X ..         | 9,409                                   |                                                        | 8,915,117 | X X X |
| 0499999 Cash in Company's Office .....                                                                                                                 |                    |  |      | X X X ..         | X X X ...                               | X X X ...                                              |           | X X X |
| 0599999 Total Cash .....                                                                                                                               |                    |  |      | X X X ..         | 9,409                                   |                                                        | 8,915,117 | X X X |

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

|                   |            |                |            |                    |           |                    |             |
|-------------------|------------|----------------|------------|--------------------|-----------|--------------------|-------------|
| 1. January .....  | 7,455,249  | 4. April ..... | 19,661,177 | 7. July .....      | 4,616,374 | 10. October .....  | 2,580,128   |
| 2. February ..... | 12,851,416 | 5. May .....   | 13,572,974 | 8. August .....    | 4,065,148 | 11. November ..... | (3,454,484) |
| 3. March .....    | 12,473,430 | 6. June .....  | 9,596,921  | 9. September ..... | 3,888,950 | 12. December ..... | 8,190,117   |



**E28   Schedule E - Part 2 - Cash Equivalents ..... NONE**

**E29   Schedule E - Part 3 Special Deposits ..... NONE**