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ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

CareSource Ohio Inc.

(Name)

NAIC Group Code 03683 (Current Period), 03683 (Prior Period) NAIC Company Code 95201 Employer's ID Number 31-1143265

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

Country of Domicile United States

Licensed as business type: Life, Accident & Health [ ] Property/Casualty [ ] Hospital, Medical & Dental Service or Indemnity [ ]
Dental Service Corporation [ ] Vision Service Corporation [ ] Health Maintenance Organization [X]
Other [ ] Is HMO, Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 06/12/1985 Commenced Business 10/01/1988

Statutory Home Office 230 North Main Street (Street and Number), Dayton, OH, US 45402 (City or Town, State, Country and Zip Code)

Main Administrative Office 230 North Main Street (Street and Number)
Dayton, OH, US 45402 (City or Town, State, Country and Zip Code) 937-224-3300 (Area Code) (Telephone Number)

Mail Address PO Box 2208 (Street and Number or P.O. Box), Dayton, OH, US 45401-2208 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 230 North Main Street (Street and Number)
Dayton, OH, US 45402 (City or Town, State, Country and Zip Code), 937-224-3300 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.caresource.com

Statutory Statement Contact Andrea Watroba (Name), 937-531-2670 (Area Code) (Telephone Number) (Extension)
andrea.watroba@caresource.com (E-Mail Address) 937-487-1744 (Fax Number)

OFFICERS

Name	Title	Name	Title
Stephen L. Ringel	President	Lawrence R. Smart	Chief Financial Officer/Treasurer
Stephanie A. Williams #	Assistant Treasurer	Richard F. Topping #	Secretary

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Erhardt H. Preitauer # Lawrence R. Smart # Richard F. Topping #

State of .....Ohio.....
County of .....Montgomery..... ss

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

Stephen L. Ringel	Lawrence R. Smart	Stephanie A. Williams
President	Chief Financial Officer/Treasurer	Assistant Treasurer

Subscribed and sworn to before me this
_____ day of _____, _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	12,354,447	0.937	12,354,447		12,354,447	0.937
1.02 All other governments	0	0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	4,430,895	0.336	4,430,895		4,430,895	0.336
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,355,598	0.179	2,355,598		2,355,598	0.179
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	177,158,459	13.438	177,158,459		177,158,459	13.438
1.06 Industrial and miscellaneous	835,809,032	63.400	835,809,032		835,809,032	63.400
1.07 Hybrid securities	890,000	0.068	890,000		890,000	0.068
1.08 Parent, subsidiaries and affiliates	0	0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated bank loans	0	0.000			0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000			0	0.000
1.12 Total long-term bonds	1,032,998,431	78.358	1,032,998,431	0	1,032,998,431	78.358
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	2,153,500	0.163	2,153,500		2,153,500	0.163
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000			0	0.000
3.05 Mutual funds	0	0.000			0	0.000
3.06 Unit investment trusts	0	0.000			0	0.000
3.07 Closed-end funds	0	0.000			0	0.000
3.08 Exchange traded funds	0	0.000			0	0.000
3.09 Total common stocks	2,153,500	0.163	2,153,500	0	2,153,500	0.163
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance	0	0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0		0	0.000
5.02 Properties held for production of income	0	0.000	0		0	0.000
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	203,676,190	15.450	203,676,190		203,676,190	15.450
6.02 Cash equivalents (Schedule E, Part 2)	79,476,580	6.029	79,476,580		79,476,580	6.029
6.03 Short-term investments (Schedule DA)	0	0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	283,152,770	21.479	283,152,770	0	283,152,770	21.479
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	1,318,304,701	100.000	1,318,304,701	0	1,318,304,701	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		20,599,471
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	2,997,529	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	2,997,529
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		23,597,000
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,362,797,570
2.	Cost of bonds and stocks acquired, Part 3, Column 7		80,865,739
3.	Accrual of discount		2,527,130
4.	Unrealized valuation increase/(decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	846,918	846,918
5.	Total gain (loss) on disposals, Part 4, Column 19		8,948,480
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		414,818,990
7.	Deduct amortization of premium		6,027,387
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		12,470
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,035,151,931
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,035,151,931

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (including all obligations guaranteed by governments)	1. United States	12,354,447	10,908,889	12,332,952	12,020,646
	2. Canada				
	3. Other Countries				
	4. Totals	12,354,447	10,908,889	12,332,952	12,020,646
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	4,430,895	4,370,720	4,276,698	4,530,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	2,355,598	2,323,441	2,321,106	2,375,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	177,158,459	156,678,142	175,773,280	170,479,888
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	741,873,039	692,245,220	751,202,354	732,722,982
	9. Canada	25,625,606	24,345,681	25,563,381	25,566,000
	10. Other Countries	69,200,386	65,259,236	69,695,849	68,310,848
	11. Totals	836,699,032	781,850,137	846,461,584	826,599,829
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,032,998,431	956,131,327	1,041,165,621	1,016,005,363
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	2,153,500	2,153,500	2,153,500	
	21. Canada				
	22. Other Countries				
	23. Totals	2,153,500	2,153,500	2,153,500	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	2,153,500	2,153,500	2,153,500	
	26. Total Stocks	2,153,500	2,153,500	2,153,500	
	27. Total Bonds and Stocks	1,035,151,931	958,284,827	1,043,319,121	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	4,363,875	2,758,369	2,231,080	2,309,151	691,973	XXX	12,354,447	1.2	440,862,949	26.8	12,354,447	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	4,363,875	2,758,369	2,231,080	2,309,151	691,973	XXX	12,354,447	1.2	440,862,949	26.8	12,354,447	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	3,177,695	1,253,200				XXX	4,430,894	0.4	5,315,517	0.3	4,430,895	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	3,177,695	1,253,200	0	0	0	XXX	4,430,894	0.4	5,315,517	0.3	4,430,895	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	1,340,598	1,015,000				XXX	2,355,598	0.2	8,999,872	0.5	2,355,598	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	1,340,598	1,015,000	0	0	0	XXX	2,355,598	0.2	8,999,872	0.5	2,355,598	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	20,670,064	57,878,139	52,009,613	36,221,353	9,387,141	XXX	176,166,310	17.1	235,761,020	14.3	176,166,310	
5.2 NAIC 2				992,149		XXX	992,149	0.1	991,909	0.1	992,149	
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	20,670,064	57,878,139	52,009,613	37,213,502	9,387,141	XXX	177,158,459	17.1	236,752,929	14.4	177,158,459	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	92,828,209	289,908,971	86,841,022	4,056,559	9,297	XXX	473,644,058	45.9	526,487,739	32.0	306,563,746	167,080,312
6.2 NAIC 2	51,579,791	203,915,187	102,493,609	3,900,327	276,060	XXX	362,164,974	35.1	425,612,354	25.9	325,094,964	37,070,010
6.3 NAIC 3						XXX	0	0.0	0	0.0		
6.4 NAIC 4						XXX	0	0.0	0	0.0		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	144,408,000	493,824,158	189,334,631	7,956,886	285,358	XXX	835,809,032	80.9	952,100,093	57.9	631,658,711	204,150,321
7. Hybrid Securities												
7.1 NAIC 1					890,000	XXX	890,000	0.1	890,000	0.1		890,000
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	890,000	XXX	890,000	0.1	890,000	0.1	0	890,000
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		
10.2 NAIC 2						XXX	0	0.0	0	0.0		
10.3 NAIC 3						XXX	0	0.0	0	0.0		
10.4 NAIC 4						XXX	0	0.0	0	0.0		
10.5 NAIC 5						XXX	0	0.0	0	0.0		
10.6 NAIC 6						XXX	0	0.0	0	0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX	0	0.0	0	0.0		
11.2 NAIC 2						XXX	0	0.0	0	0.0		
11.3 NAIC 3						XXX	0	0.0	0	0.0		
11.4 NAIC 4						XXX	0	0.0	0	0.0		
11.5 NAIC 5						XXX	0	0.0	0	0.0		
11.6 NAIC 6						XXX	0	0.0	0	0.0		
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 122,380,441	352,813,680	141,081,715	42,587,063	10,978,411	0	669,841,308	64.8	XXX	XXX	501,870,997	167,970,312
12.2 NAIC 2	(d) 51,579,791	203,915,187	102,493,609	4,892,475	276,060	0	363,157,122	35.2	XXX	XXX	326,087,113	37,070,010
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	173,960,232	556,728,866	243,575,323	47,479,538	11,254,471	0	(b) 1,032,998,431	100.0	XXX	XXX	827,958,109	205,040,321
12.8 Line 12.7 as a % of Col. 7	16.8	53.9	23.6	4.6	1.1	0.0	100.0	XXX	XXX	XXX	80.2	19.8
13. Total Bonds Prior Year												
13.1 NAIC 1	588,293,046	378,505,771	193,280,223	45,199,579	13,038,480	0	XXX	XXX	1,218,317,098	74.1	1,023,909,950	194,407,147
13.2 NAIC 2	21,353,493	246,470,788	149,908,859	8,458,757	412,365	0	XXX	XXX	426,604,262	25.9	384,220,973	42,383,290
13.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	609,646,538	624,976,559	343,189,082	53,658,336	13,450,844	0	XXX	XXX	(b) 1,644,921,360	100.0	1,408,130,923	236,790,437
13.8 Line 13.7 as a % of Col. 9	37.1	38.0	20.9	3.3	0.8	0.0	XXX	XXX	100.0	XXX	85.6	14.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	80,512,575	252,557,362	119,582,462	39,139,484	10,079,113		501,870,997	48.6	1,023,909,950	62.2	501,870,997	XXX
14.2 NAIC 2	39,408,620	185,676,400	97,647,922	3,354,170			326,087,113	31.6	384,220,973	23.4	326,087,113	XXX
14.3 NAIC 3							0	0.0	0	0.0	0	XXX
14.4 NAIC 4							0	0.0	0	0.0	0	XXX
14.5 NAIC 5							0	0.0	0	0.0	0	XXX
14.6 NAIC 6							0	0.0	0	0.0	0	XXX
14.7 Totals	119,921,195	438,233,762	217,230,384	42,493,654	10,079,113	0	827,958,109	80.2	1,408,130,923	85.6	827,958,109	XXX
14.8 Line 14.7 as a % of Col. 7	14.5	52.9	26.2	5.1	1.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	11.6	42.4	21.0	4.1	1.0	0.0	80.2	XXX	XXX	XXX	80.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	41,867,866	100,256,318	21,499,253	3,447,578	899,297		167,970,312	16.3	194,407,147	11.8	XXX	167,970,312
15.2 NAIC 2	12,171,171	18,238,786	4,845,687	1,538,305	276,060		37,070,010	3.6	42,383,290	2.6	XXX	37,070,010
15.3 NAIC 3							0	0.0	0	0.0	XXX	0
15.4 NAIC 4							0	0.0	0	0.0	XXX	0
15.5 NAIC 5							0	0.0	0	0.0	XXX	0
15.6 NAIC 6							0	0.0	0	0.0	XXX	0
15.7 Totals	54,039,037	118,495,104	26,344,939	4,985,884	1,175,358	0	205,040,321	19.8	236,790,437	14.4	XXX	205,040,321
15.8 Line 15.7 as a % of Col. 7	26.4	57.8	12.8	2.4	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	5.2	11.5	2.6	0.5	0.1	0.0	19.8	XXX	XXX	XXX	XXX	19.8

(a) Includes $ 204,347,901 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year of bonds with Z designations, and$ 6,481,087 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 $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ ..... current year, $ ..... 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$.....; NAIC 2 $ .....; NAIC 3 $ .....; NAIC 4 $ .....; NAIC 5 $ .....; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	3,498,261					XXX	3,498,261	0.3	431,088,026	26.2	3,498,261	
1.02 Residential Mortgage-Backed Securities	779,067	2,545,320	2,186,613	2,309,151	691,973	XXX	8,512,123	0.8	9,342,499	0.6	8,512,123	
1.03 Commercial Mortgage-Backed Securities	86,547	213,050	44,466			XXX	344,063	0.0	432,424	0.0	344,063	
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.05 Totals	4,363,875	2,758,369	2,231,080	2,309,151	691,973	XXX	12,354,447	1.2	440,862,949	26.8	12,354,447	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	3,177,695	1,253,200				XXX	4,430,894	0.4	5,315,517	0.3	4,430,895	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.05 Totals	3,177,695	1,253,200	0	0	0	XXX	4,430,894	0.4	5,315,517	0.3	4,430,895	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,340,598	1,015,000				XXX	2,355,598	0.2	8,999,872	0.5	2,355,598	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.05 Totals	1,340,598	1,015,000	0	0	0	XXX	2,355,598	0.2	8,999,872	0.5	2,355,598	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	6,036,053	4,745,463	3,500,000	1,861,199	2,146,391	XXX	18,289,105	1.8	62,507,027	3.8	18,289,105	
5.02 Residential Mortgage-Backed Securities	14,408,002	48,557,225	43,351,579	35,352,303	7,240,750	XXX	148,909,859	14.4	164,703,906	10.0	148,909,859	
5.03 Commercial Mortgage-Backed Securities	226,010	4,575,452	4,602,044			XXX	9,403,505	0.9	9,541,996	0.6	9,403,505	
5.04 Other Loan-Backed and Structured Securities			555,990			XXX	555,990	0.1	0	0.0	555,990	
5.05 Totals	20,670,064	57,878,139	52,009,613	37,213,502	9,387,141	XXX	177,158,459	17.1	236,752,929	14.4	177,158,459	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	108,086,553	414,975,853	170,301,650	3,362,022		XXX	696,726,077	67.4	771,659,338	46.9	609,574,909	87,151,168
6.02 Residential Mortgage-Backed Securities	1,465,756	3,833,414	974,027	2,909,593	3,227	XXX	9,186,018	0.9	8,025,520	0.5		9,186,018
6.03 Commercial Mortgage-Backed Securities	10,374,958	26,775,639	6,891,397			XXX	44,041,993	4.3	44,478,315	2.7	11,090,961	32,951,032
6.04 Other Loan-Backed and Structured Securities	24,480,733	48,239,252	11,167,556	1,685,271	282,130	XXX	85,854,943	8.3	127,936,921	7.8	10,992,840	74,862,104
6.05 Totals	144,408,000	493,824,158	189,334,631	7,956,886	285,358	XXX	835,809,032	80.9	952,100,093	57.9	631,658,711	204,150,321
7. Hybrid Securities												
7.01 Issuer Obligations					890,000	XXX	890,000	0.1	890,000	0.1		890,000
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.05 Totals	0	0	0	0	890,000	XXX	890,000	0.1	890,000	0.1	0	890,000
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.05 Affiliated Bank Loans – Issued						XXX	0	0.0	0	0.0		
8.06 Affiliated Bank Loans – Acquired						XXX	0	0.0	0	0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued						XXX	0	0.0	0	0.0		
10.02 Bank Loans – Acquired						XXX	0	0.0	0	0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX	0	0.0	0	0.0		
12. Total Bonds Current Year												
12.01 Issuer Obligations	122,139,160	421,989,516	173,801,650	5,223,220	3,036,391	XXX	726,189,937	70.3	XXX	XXX	638,148,769	88,041,168
12.02 Residential Mortgage-Backed Securities	16,652,825	54,935,959	46,512,220	40,571,047	7,935,950	XXX	166,608,000	16.1	XXX	XXX	157,421,982	9,186,018
12.03 Commercial Mortgage-Backed Securities	10,687,514	31,564,140	11,537,907	0	0	XXX	53,789,561	5.2	XXX	XXX	20,838,529	32,951,032
12.04 Other Loan-Backed and Structured Securities	24,480,733	48,239,252	11,723,546	1,685,271	282,130	XXX	86,410,933	8.4	XXX	XXX	11,548,830	74,862,104
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	173,960,232	556,728,866	243,575,323	47,479,538	11,254,471	0	1,032,998,431	100.0	XXX	XXX	827,958,109	205,040,321
12.10 Lines 12.09 as a % Col. 7	16.8	53.9	23.6	4.6	1.1	0.0	100.0	XXX	XXX	XXX	80.2	19.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	537,706,855	472,243,776	258,441,025	8,518,325	3,549,799	XXX	XXX	XXX	1,280,459,780	77.8	1,188,134,257	92,325,524
13.02 Residential Mortgage-Backed Securities	17,991,808	60,747,507	51,188,313	42,918,526	9,225,770	XXX	XXX	XXX	182,071,924	11.1	174,046,405	8,025,520
13.03 Commercial Mortgage-Backed Securities	10,548,553	26,299,076	17,605,107	0	0	XXX	XXX	XXX	54,452,735	3.3	21,921,148	32,531,587
13.04 Other Loan-Backed and Structured Securities	43,399,323	65,686,201	15,954,637	2,221,485	675,275	XXX	XXX	XXX	127,936,921	7.8	24,029,114	103,907,807
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	609,646,538	624,976,559	343,189,082	53,658,336	13,450,844	0	XXX	XXX	1,644,921,360	100.0	1,408,130,923	236,790,437
13.10 Line 13.09 as a % of Col. 9	37.1	38.0	20.9	3.3	0.8	0.0	XXX	XXX	100.0	XXX	85.6	14.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	97,864,757	372,562,635	161,351,765	4,223,220	2,146,391	XXX	638,148,769	61.8	1,188,134,257	72.2	638,148,769	XXX
14.02 Residential Mortgage-Backed Securities	15,187,069	51,102,544	45,538,193	37,661,453	7,932,723	XXX	157,421,982	15.2	174,046,405	10.6	157,421,982	XXX
14.03 Commercial Mortgage-Backed Securities	932,059	11,550,185	8,356,285			XXX	20,838,529	2.0	21,921,148	1.3	20,838,529	XXX
14.04 Other Loan-Backed and Structured Securities	5,937,310	3,018,398	1,984,142	608,981		XXX	11,548,830	1.1	24,029,114	1.5	11,548,830	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit						XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	119,921,195	438,233,762	217,230,384	42,493,654	10,079,113	0	827,958,109	80.2	1,408,130,923	85.6	827,958,109	XXX
14.10 Line 14.09 as a % of Col. 7	14.5	52.9	26.2	5.1	1.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	11.6	42.4	21.0	4.1	1.0	0.0	80.2	XXX	XXX	XXX	80.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	24,274,402	49,426,880	12,449,886	1,000,000	890,000	XXX	88,041,168	8.5	92,325,524	5.6	XXX	88,041,168
15.02 Residential Mortgage-Backed Securities	1,465,756	3,833,414	974,027	2,909,593	3,227	XXX	9,186,018	0.9	8,025,520	0.5	XXX	9,186,018
15.03 Commercial Mortgage-Backed Securities	9,755,455	20,013,955	3,181,622			XXX	32,951,032	3.2	32,531,587	2.0	XXX	32,951,032
15.04 Other Loan-Backed and Structured Securities	18,543,423	45,220,855	9,739,405	1,076,290	282,130	XXX	74,862,104	7.2	103,907,807	6.3	XXX	74,862,104
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit						XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	54,039,037	118,495,104	26,344,939	4,985,884	1,175,358	0	205,040,321	19.8	236,790,437	14.4	XXX	205,040,321
15.10 Line 15.09 as a % of Col. 7	26.4	57.8	12.8	2.4	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	5.2	11.5	2.6	0.5	0.1	0.0	19.8	XXX	XXX	XXX	XXX	19.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	403,866,538	403,866,538	0	0	0
2. Cost of short-term investments acquired	81,752,993	81,752,993			
3. Accrual of discount	2,723,479	2,723,479			
4. Unrealized valuation increase/(decrease)	0				
5. Total gain (loss) on disposals	(21,220)	(21,220)			
6. Deduct consideration received on disposals	488,318,460	488,318,460			
7. Deduct amortization of premium	3,331	3,331			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	219,613,211	51,897,329	167,715,883	0
2. Cost of cash equivalents acquired	2,952,765,485	218,948,334	2,733,817,151	
3. Accrual of discount	732,639	732,639		
4. Unrealized valuation increase/(decrease)	0			
5. Total gain (loss) on disposals	(12,456)	(12,456)		
6. Deduct consideration received on disposals	3,093,622,300	271,565,847	2,822,056,453	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	79,476,580	0	79,476,580	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	79,476,580	0	79,476,580	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated										
000000-00-0	Housing Action Fund, LLC		USA	Housing Action Fund, LLC	02/18/2020		450,000			
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated							450,000	0	0	XXX
Non-collateral Loans - Unaffiliated										
000000-00-0	New Hope Community Capital, Inc.		USA	New Hope Community Capital, Inc.	02/25/2022		2,547,529			
3199999 - Non-collateral Loans - Unaffiliated							2,547,529	0	0	XXX
6099999 – Subtotals - Unaffiliated							2,997,529	0	0	XXX
6199999 – Subtotals - Affiliated							0	0	0	XXX
6299999 Totals							2,997,529	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
000000-00-0	Housing Action Fund, LLC		USA	Housing Action Fund, LLC	02/18/2020	12/29/2023	647,000					0		1,097,000	1,097,000			0	21,746
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated							647,000	0	0	0	0	0	0	1,097,000	1,097,000	0	0	0	21,746
Non-collateral Loans - Unaffiliated																			
000000-00-0	MIDWEST HOUSING DEVELOPMENT FUND, INC.		USA	MIDWEST HOUSING DEVELOPMENT FUND, INC.	02/18/2021	12/29/2023	1,000,000					0		1,000,000	1,000,000			0	15,208
000000-00-0	Community Housing Capital Inc		USA	Community Housing Capital Inc	03/10/2021	12/29/2023	10,000,000					0		10,000,000	10,000,000			0	169,485
000000-00-0	Ohio Capital Finance Corporation		USA	Ohio Capital Finance Corporation	09/30/2021	12/29/2023	5,000,000					0		5,000,000	5,000,000			0	56,875
000000-00-0	New Hope Community Capital, Inc		USA	New Hope Community Capital, Inc	02/25/2022	12/29/2023	2,452,471					0		5,000,000	5,000,000			0	99,974
000000-00-0	Healthy Linden Homes, LLC		USA	Healthy Linden Homes, LLC	03/10/2022	12/29/2023	500,000					0		500,000	500,000			0	6,217
000000-00-0	MIDWEST HOUSING DEVELOPMENT FUND, INC.		USA	MIDWEST HOUSING DEVELOPMENT FUND, INC.	12/19/2022	12/29/2023	1,000,000					0		1,000,000	1,000,000			0	30,417
3199999 - Non-collateral Loans - Unaffiliated							19,952,471	0	0	0	0	0	0	22,500,000	22,500,000	0	0	0	378,175
6099999 – Subtotals - Unaffiliated							20,599,471	0	0	0	0	0	0	23,597,000	23,597,000	0	0	0	399,922
6199999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 Totals							20,599,471	0	0	0	0	0	0	23,597,000	23,597,000	0	0	0	399,922

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
91282C-CG-4	UNITED STATES TREASURY	SD			1.A	3,488,789	97.8160	3,423,560	3,500,000	3,498,261		3,823			0.250	0.360	JD	406	8,750	07/08/2021	06/15/2024
0019999999 - Bonds - U.S. Governments - Issuer Obligations						3,488,789	XXX	3,423,560	3,500,000	3,498,261	0	3,823	0	0	XXX	XXX	XXX	406	8,750	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179W-DR-6	G2 MA7312 - RMBS			4	1.A	6,126,147	87.6508	5,170,083	5,898,502	6,139,561		2,092			2.500	1.949	MON	12,289	147,463	04/19/2021	04/20/2051
36179W-G3-6	G2 MA7418 - RMBS			4	1.A	2,338,479	87.6663	1,982,003	2,260,850	2,338,978		230			2.500	2.034	MON	4,710	56,521	06/03/2021	06/20/2051
36202F-C6-1	G2 004593 - RMBS			4	1.A	33,960	101.2040	33,141	32,747	33,584		(38)			5.000	4.748	MON	136	1,637	01/11/2010	12/20/2039
0029999999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						8,498,586	XXX	7,185,228	8,192,099	8,512,123	0	2,285	0	0	XXX	XXX	XXX	17,135	205,621	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38380J-ZH-4	GNR 2018-057 A - CMBS			4	1.A	345,577	91.3420	300,101	328,547	344,063		(1,619)			3.000	1.108	MON	821	10,261	09/24/2020	03/16/2057
0039999999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						345,577	XXX	300,101	328,547	344,063	0	(1,619)	0	0	XXX	XXX	XXX	821	10,261	XXX	XXX
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						12,332,952	XXX	10,908,889	12,020,646	12,354,447	0	4,488	0	0	XXX	XXX	XXX	18,363	224,632	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
419792-F8-4	HAWAII ST			1	1.C FE	1,495,652	97.4500	1,534,838	1,575,000	1,550,769		40,420			0.713	3.397	FA	4,679	11,230	08/15/2022	08/01/2024
574193-UV-8	MARYLAND ST				1.A FE	1,497,334	97.2070	1,540,731	1,585,000	1,558,264		44,597			0.460	3.403	FA	3,038	7,291	08/12/2022	08/01/2024
605581-PX-9	MISSISSIPPI ST				1.C FE	66,281	96.7640	67,735	70,000	68,661		1,736			0.844	3.458	AO	148	591	08/12/2022	10/01/2024
605581-PY-7	MISSISSIPPI ST				1.C FE	1,076,760	94.1060	1,086,924	1,155,000	1,110,193		24,434			1.122	3.428	AO	3,240	12,959	08/15/2022	10/01/2025
649791-PQ-7	NEW YORK ST			1	1.B FE	140,672	96.8910	140,492	145,000	143,007		1,715			2.120	3.379	FA	1,161	3,074	08/16/2022	02/15/2025
0419999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						4,276,698	XXX	4,370,720	4,530,000	4,430,895	0	112,902	0	0	XXX	XXX	XXX	12,266	35,145	XXX	XXX
0509999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						4,276,698	XXX	4,370,720	4,530,000	4,430,895	0	112,902	0	0	XXX	XXX	XXX	12,266	35,145	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
26371G-PF-1	DUBLIN OHIO CITY SCH DIST			2	1.B FE	350,000	100.0410	350,144	350,000	350,000					5.250	5.250	JD	1,531	18,375	02/04/2011	12/01/2025
512804-YE-9	LAKOTA OHIO LOC SCH DIST			1	1.B FE	335,000	100.8980	338,008	335,000	335,000					5.390	5.389	JD	1,505	18,057	06/18/2010	12/01/2025
748508-ZZ-4	QUINCY MASS				1.C FE	420,000	93.7290	393,662	420,000	420,000					1.380	1.380	JD	258	5,796	12/15/2021	12/15/2025
87122N-EZ-8	SYCAMORE OHIO CMNTY SCH DIST				1.B FE	260,000	100.9160	262,382	260,000	260,000					5.550	5.549	JD	1,203	14,430	12/21/2010	12/01/2025
882724-XK-8	TEXAS ST				1.A FE	956,106	96.9550	979,246	1,010,000	990,598		25,162			0.794	3.418	AO	2,005	8,019	08/12/2022	10/01/2024
0619999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,321,106	XXX	2,323,441	2,375,000	2,355,598	0	25,162	0	0	XXX	XXX	XXX	6,501	64,677	XXX	XXX
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,321,106	XXX	2,323,441	2,375,000	2,355,598	0	25,162	0	0	XXX	XXX	XXX	6,501	64,677	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
010268-CX-6	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1,2	1.C FE	150,000	77.3900	116,085	150,000	150,000					2.650	2.650	MS	1,325	3,975	10/07/2021	09/01/2037
31315P-RA-9	FEDERAL AGRICULTURAL MORTGAGE CORP				1.A	2,000,000	101.1400	2,022,800	2,000,000	2,000,000					4.810	4.809	FA	39,549	96,200	01/26/2011	02/03/2026
3135G0-V3-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.A	2,971,522	99.7226	3,032,564	3,041,000	3,036,053		51,300			2.500	4.247	FA	30,832	76,025	09/23/2022	02/05/2024
3135GA-CX-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION			2	1.B FE	1,475,055	98.4453	1,476,680	1,500,000	1,485,463		8,295			3.850	4.463	FA	19,731	57,429	09/27/2022	08/28/2025
54660D-AS-8	LOUISVILLE/JEFFERSON COUNTY METRO GOVERN			1,2	2.A FE	991,675	86.0290	860,290	1,000,000	992,149		240			4.764	4.827	MN	6,087	47,640	04/14/2022	05/15/2042
575579-M2-0	MASSACHUSETTS BAY TRANSN AUTH MASS SALE			1,2	1.D FE	1,200,000	94.7150	1,136,580	1,200,000	1,200,000					0.990	0.990	JJ	5,940	11,880	04/09/2021	07/01/2025
576004-GW-9	MASSACHUSETTS (COMMONWEALTH OF)			1	1.A FE	3,000,000	99.9300	2,997,900	3,000,000	3,000,000					3.614	3.616	JJ	49,994	94,868	08/17/2022	01/15/2024
60416T-RR-1	MINNESOTA ST HSG FIN AGY			2	1.B FE	718,995	95.0600	684,432	720,000	719,050		50			4.565	4.578	JJ	16,434	32,868	04/18/2022	07/01/2037
606072-LG-9	MOSSTD 212 A1B			5	1.B FE	2,146,391	98.5273	2,114,782	2,146,391	2,146,391					6.170	6.260	MON	2,574	125,315	04/13/2021	03/25/2061

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64578E-ML-8	NEW JERSEY ECONOMIC DEV AUTH ST LEASE RE			1	1.G FE	60,000	101.2640	60,758	60,000	60,000					4.984	4.982	MS	997	1,786	01/20/2023	03/01/2027
70869P-MU-8	PENNSYLVANIA ECONOMIC DEV FING AUTH REV			1	1.E FE	3,500,000	87.2960	3,055,360	3,500,000	3,500,000					2.152	2.152	JD	3,348	75,320	04/13/2021	06/15/2029
0819999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations					18,213,638	XXX	17,558,231	18,317,391	18,289,105	0	59,885	0	0	XXX	XXX	XXX	176,810	623,305	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128KU-G5-0	FH A63820 - RMBS			4	1.A	7,627	105.0960	8,008	7,620	7,621		(1)			6.000	5.974	MON	38	457	08/08/2007	08/01/2037
3128MJ-2C-3	FH G08770 - RMBS			4	1.A	834,514	96.0240	772,879	804,881	860,234		1,204			3.500	2.538	MON	2,348	28,171	08/23/2017	07/01/2047
3128MJ-2G-4	FH G08774 - RMBS			4	1.A	1,773,697	95.5910	1,635,295	1,710,721	1,826,563		2,798			3.500	2.554	MON	4,990	59,875	08/22/2017	08/01/2047
3128MJ-2M-1	FH G08779 - RMBS			4	1.A	2,720,176	94.4230	2,476,728	2,623,013	2,795,820		3,625			3.500	2.581	MON	7,650	91,805	08/22/2017	09/01/2047
3128MJ-2S-8	FH G08784 - RMBS			4	1.A	4,863,087	95.7370	4,490,874	4,690,845	4,995,415		6,735			3.500	2.595	MON	13,682	164,180	09/26/2017	10/01/2047
3128MJ-2W-9	FH G08788 - RMBS			4	1.A	223,177	95.6390	207,228	216,677	228,586		245			3.500	2.730	MON	632	7,584	11/20/2017	11/01/2047
3131Y0-SH-6	FH ZM5920 - RMBS			4	1.A	3,190,409	92.8193	2,777,725	2,992,616	3,249,481		(6,465)			3.500	2.327	MON	8,728	104,742	04/28/2021	03/01/2048
3132A5-H8-1	FH ZS4755 - RMBS			4	1.A	1,791,750	92.8196	1,559,989	1,680,668	1,846,467		(804)			3.500	2.164	MON	4,902	58,823	04/28/2021	02/01/2048
3132A5-HL-2	FH ZS4735 - RMBS			4	1.A	159,793	93.4267	140,034	149,886	164,205		(78)			3.500	2.187	MON	437	5,246	04/28/2021	09/01/2047
3132A5-JG-1	FH ZS4763 - RMBS			4	1.A	125,317	92.8183	109,106	117,548	128,698		8			3.500	2.214	MON	343	4,114	04/28/2021	04/01/2048
3132A5-JM-8	FH ZS4768 - RMBS			4	1.A	2,254,085	92.8186	1,962,502	2,114,340	2,321,010		(2,266)			3.500	2.180	MON	6,167	74,002	04/28/2021	05/01/2048
3132A5-JQ-9	FH ZS4771 - RMBS			4	1.A	10,657	92.8189	9,279	9,997	10,995		(7)			3.500	2.154	MON	29	350	04/28/2021	06/01/2048
3132AD-5L-8	FH ZT1751 - RMBS			4	1.A	272	93.2523	238	255	279		0			3.500	2.203	MON	1	9	04/28/2021	01/01/2048
3132D5-6V-9	FH SB8084 - RMBS			4	1.A	22,765,802	91.0790	19,818,270	21,759,428	22,686,340		(67,076)			2.000	1.076	MON	36,266	435,189	12/23/2020	01/01/2036
3132DM-P9-0	FH SD0448 - RMBS			4	1.A	1,346,602	85.5554	1,119,384	1,308,373	1,347,251		(430)			2.500	2.131	MON	2,726	32,709	03/24/2021	10/01/2050
3132DM-UB-9	FH SD0578 - RMBS			4	1.A	1,980,657	85.1954	1,626,192	1,908,780	1,982,227		(247)			2.500	2.033	MON	3,977	47,719	06/02/2021	03/01/2051
3132DV-5K-7	FH SD8050 - RMBS			4	1.A	194,642	89.4190	169,170	189,188	201,672		(151)			3.000	2.183	MON	473	5,749	03/16/2020	03/01/2050
3132DV-KP-9	FH SD7502 - RMBS			4	1.A	3,121,985	93.2963	2,947,235	3,159,005	3,121,464		(283)			3.500	3.661	MON	9,214	110,565	08/03/2022	07/01/2049
3132VN-Z6-3	FH Q62564 - RMBS			4	1.A	3,801,186	92.8891	3,309,560	3,562,916	3,932,674		2,232			3.500	2.116	MON	10,392	124,702	04/29/2021	12/01/2048
31339S-6F-7	FH QA3570 - RMBS			4	1.A	1,940,494	85.6467	1,611,118	1,881,121	1,946,058		(1,791)			2.500	2.072	MON	3,919	47,028	03/24/2021	10/01/2049
3133AM-AE-6	FH QC2705 - RMBS			4	1.A	1,678,255	89.5627	1,417,383	1,582,560	1,717,806		12,690			3.000	1.910	MON	3,956	47,477	06/04/2021	06/01/2051
3133AX-WR-9	FH QD1556 - RMBS			4	1.A	759,696	86.1610	635,448	737,513	758,553		(209)			2.500	2.145	MON	1,536	18,438	12/27/2021	11/01/2051
3133AY-2E-9	FH QD2573 - RMBS			4	1.A	1,646,603	88.7749	1,448,642	1,631,814	1,646,237		(280)			3.000	2.872	MON	4,080	48,954	03/08/2022	12/01/2051
3133BK-J7-5	FH QE9286 - RMBS			4	1.A	1,084,281	99.1352	1,087,650	1,097,138	1,084,660		247			5.000	5.178	MON	4,571	54,857	09/22/2022	09/01/2052
3133D3-2T-1	FH QK0786 - RMBS			4	1.A	1,102,644	90.4302	958,628	1,060,076	1,101,303		(550)			2.500	1.815	MON	2,208	26,502	06/03/2021	05/01/2041
3133KL-J5-7	FH RA4784 - RMBS			4	1.A	2,023,864	85.1394	1,655,092	1,943,979	2,022,618		(950)			2.500	1.989	MON	4,050	48,599	05/25/2021	03/01/2051
3133KN-WL-3	FH RA6951 - RMBS			4	1.A	2,211,618	92.4513	2,007,432	2,171,339	2,210,476		(358)			3.500	3.259	MON	6,333	75,997	03/16/2022	03/01/2052
3133KP-UA-4	FH RA7777 - RMBS			4	1.A	2,478,213	97.0099	2,409,590	2,483,860	2,478,131		(78)			4.500	4.532	MON	9,314	111,774	08/24/2022	08/01/2052
3133KP-YZ-5	FH RA7928 - RMBS			4	1.A	2,134,171	96.9194	2,083,399	2,149,621	2,134,402		211			4.500	4.600	MON	8,061	96,733	09/07/2022	09/01/2052
31371N-H2-4	FN 256849 - RMBS			4	1.A	4,333	102.8320	4,436	4,314	4,323		(1)			6.000	5.934	MON	22	259	10/09/2007	08/01/2037
3138ET-YB-6	FN AL8805 - RMBS			4	1.A	2,596,356	94.3371	2,269,210	2,405,426	2,627,211		(2,084)			3.500	2.127	MON	7,016	84,190	06/07/2021	06/01/2045
3140GS-RX-2	FN BH4101 - RMBS			4	1.A	475,519	93.4267	416,719	446,038	486,373		(158)			3.500	2.248	MON	1,301	15,613	04/28/2021	10/01/2047
3140H1-K2-5	FN BJ0312 - RMBS			4	1.A	423,367	97.9010	403,879	412,538	428,693		555			4.000	3.421	MON	1,375	16,502	03/16/2018	10/01/2047
3140H6-B2-4	FN BJ4556 - RMBS			4	1.A	3,261,403	92.8197	2,839,550	3,059,209	3,345,712		3,779			3.500	2.212	MON	8,923	107,072	04/28/2021	01/01/2048
3140HF-NL-9	FN BK2194 - RMBS			4	1.A	426,282	90.0580	381,517	423,635	429,358		(144)			3.000	2.817	MON	1,059	12,834	03/19/2020	03/01/2050
3140J9-GM-7	FN BM4703 - RMBS			4	1.A	7,784	93.7812	6,847	7,301	8,047		(1)			3.500	2.121	MON	21	256	04/28/2021	02/01/2048
3140JA-NZ-7	FN BM5807 - RMBS			4	1.A	300,716	93.0149	262,370	282,073	308,497		(209)			3.500	2.217	MON	823	9,881	04/28/2021	04/01/2048
3140JA-PG-7	FN BM5822 - RMBS			4	1.A	5,177,458	89.9811	4,409,986	4,901,011	5,247,390		(7,376)			3.000	2.017	MON	12,253	147,082	04/12/2021	11/01/2048
3140K3-K7-6	FN BO7517 - RMBS			4	1.A	782,950	89.4950	664,566	742,573	790,116		(3,111)			3.000	2.189	MON	1,856	22,370	03/31/2020	01/01/2050
3140K5-FK-8	FN BO9169 - RMBS			4	1.A	546,209	89.5250	464,051	518,348	564,256		(687)			3.000	1.907	MON	1,296	15,749	06/05/2020	12/01/2049
3140KA-DP-8	FN BP2809 - RMBS			4	1.A	843,821	85.7740	699,197	815,162	848,320		(928)			2.500	1.996	MON	1,698	20,606	06/04/2020	05/01/2050
3140KD-NW-6	FN BP5804 - RMBS			4	1.A	749,578	85.7430	620,414	723,574	757,225		(1,363)			2.500	1.929	MON	1,507	18,229	06/04/2020	05/01/2050
3140KL-HZ-8	FN BQ1147 - RMBS			4	1.A	1,790,952	85.1114	1,471,869	1,729,344	1,796,129		819			2.500	2.028	MON	3,603	43,234	05/20/2021	10/01/2050
3140KN-JC-3	FN BQ2958 - RMBS			4	1.A	1,724,048	85.1110	1,416,452	1,664,240	1,731,249		(2,424)			2.500	2.009	MON	3,467	41,606	05/20/2021	09/01/2050
3140L6-R7-1	FN BR7709 - RMBS			4	1.A	1,489,871	88.7744	1,254,787	1,413,456	1,494,016		1,074			3.000	2.245	MON	3,534	42,404	03/24/2021	04/01/2051
3140Q8-E3-5	FN CA1053 - RMBS			4	1.A	57,972	93.0995	50,625	54,378	59,566		23			3.500	2.208	MON	159	1,903	04/28/2021	01/01/2048
3140QK-QX-9	FN CB0469 - RMBS			4	1.A	2,500,846	86.6340	2,063,106	2,381,404	2,485,726		(5,397)			2.500	1.732	MON	4,961	59,535	06/04/2021	05/01/2041
3140QK-Y9-3	FN CB0735 - RMBS			4	1.A	781,711	88.8998	651,617	732,979	780,796		502			3.000	2.148	MON	1,832	21,989	06/30/2021	06/01/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140QM-VK-7	FN CB2417 - RMBS			4	1.A	1,492,669	89.5917	1,321,001	1,474,468	1,491,673		(284)			3.000	2.835	MON	3,686	44,234	02/17/2022	12/01/2051
3140X4-DF-0	FN FM1001 - RMBS			4	1.A	5,208,264	93.0057	4,543,677	4,885,372	5,339,181		(2,524)			3.500	2.222	MON	14,249	171,137	04/28/2021	11/01/2048
3140X4-UW-4	FN FM1496 - RMBS			4	1.A	351,792	93.0760	309,241	332,246	374,108		(641)			3.500	1.913	MON	969	11,769	04/01/2020	09/01/2049
3140X4-Y8-3	FN FM1634 - RMBS			4	1.A	24,865	93.2841	21,757	23,323	25,532		(26)			3.500	2.236	MON	68	817	04/28/2021	06/01/2049
3140X5-CY-7	FN FM1886 - RMBS			4	1.A	5,253	92.9447	4,580	4,928	5,424		(3)			3.500	2.155	MON	14	173	04/28/2021	06/01/2049
3140X5-SU-8	FN FM2330 - RMBS			4	1.A	9,692	92.9750	8,452	9,091	9,945		(10)			3.500	2.205	MON	27	318	04/28/2021	06/01/2049
3140X6-UB-5	FN FM3277 - RMBS			4	1.A	431,932	93.7788	379,948	405,154	444,170		(61)			3.500	2.183	MON	1,182	14,189	04/28/2021	05/01/2048
3140X6-UC-3	FN FM3278 - RMBS			4	1.A	2,535	93.1695	2,216	2,378	2,603		(2)			3.500	2.206	MON	7	83	04/28/2021	11/01/2048
3140X7-VJ-5	FN FM4216 - RMBS			4	1.A	25,283	93.2360	22,112	23,716	25,954		(29)			3.500	2.210	MON	69	831	04/28/2021	06/01/2049
3140X9-WD-3	FN FM6043 - RMBS			4	1.A	4,491,540	93.1911	3,926,217	4,213,082	4,610,110		(2,317)			3.500	2.196	MON	12,288	147,475	04/13/2021	06/01/2049
3140XA-JS-2	FN FM6572 - RMBS			4	1.A	1,843,250	88.5487	1,545,483	1,745,347	1,849,586		1,725			3.000	2.212	MON	4,363	52,360	03/23/2021	04/01/2051
3140XB-UK-4	FN FM7785 - RMBS			4	1.A	1,037,694	95.7492	987,413	1,031,249	1,037,822		(63)			4.000	3.896	MON	3,438	41,250	04/27/2022	05/01/2049
3140XD-T7-1	FN FM9573 - RMBS			4	1.A	755,392	89.1193	639,146	717,180	754,028		(662)			3.000	2.323	MON	1,793	21,515	12/14/2021	11/01/2051
3140XG-FY-0	FN FS1082 - RMBS			4	1.A	1,211,564	86.5380	1,201,032	1,387,866	1,213,911		2,385			2.500	4.249	MON	2,891	32,034	12/12/2022	03/01/2052
3140XG-HK-8	FN FS1133 - RMBS			4	1.A	2,676,480	95.5677	2,527,051	2,644,253	2,677,522		202			4.000	3.808	MON	8,814	105,770	07/29/2022	05/01/2052
31411N-WW-3	FN 912461 - RMBS			4	1.A	15,241	104.6010	15,957	15,255	15,184		(2)			6.000	6.093	MON	76	915	08/14/2007	03/01/2037
31418C-PE-8	FN MA3120 - RMBS			4	1.A	3,253,547	95.4650	2,997,910	3,140,323	3,342,006		3,863			3.500	2.590	MON	9,159	109,911	09/26/2017	09/01/2047
31418C-R8-9	FN MA3210 - RMBS			4	1.A	245,503	95.3470	230,266	241,504	249,191		159			3.500	3.035	MON	704	8,453	01/22/2018	12/01/2047
31418C-S4-7	FN MA3238 - RMBS			4	1.A	4,379,109	93.1287	3,820,893	4,102,811	4,489,082		(4,259)			3.500	2.214	MON	11,967	143,775	04/19/2021	01/01/2048
31418C-U7-7	FN MA3305 - RMBS			4	1.A	3,351	92.8192	2,918	3,143	3,440		(1)			3.500	2.212	MON	9	110	04/28/2021	03/01/2048
31418C-XM-1	FN MA3383 - RMBS			4	1.A	14,215	92.8189	12,376	13,334	14,610		(21)			3.500	2.210	MON	39	468	04/28/2021	06/01/2048
31418D-GK-2	FN MA3801 - RMBS			4	1.A	111,125	85.8060	94,730	110,400	112,209		(24)			2.500	2.293	MON	230	2,792	03/13/2020	10/01/2049
31418D-HK-1	FN MA3833 - RMBS			4	1.A	397,152	85.9910	328,367	381,862	415,500		(447)			2.500	1.482	MON	796	9,658	04/16/2020	11/01/2049
31418D-KQ-4	FN MA3902 - RMBS			4	1.A	42,515	85.8060	36,237	42,231	42,862		(9)			2.500	2.311	MON	88	1,068	03/13/2020	01/01/2050
31418D-P9-7	FN MA4047 - RMBS			4	1.A	844,506	82.3610	683,581	829,981	846,376		(529)			2.000	1.756	MON	1,383	16,769	05/07/2020	06/01/2050
31418D-Q7-0	FN MA4077 - RMBS			4	1.A	1,231,959	82.3350	993,152	1,206,233	1,235,641		(940)			2.000	1.702	MON	2,010	24,367	06/12/2020	07/01/2050
31418D-RW-4	FN MA4100 - RMBS			4	1.A	918,997	81.9790	731,552	892,366	921,452		(1,026)			2.000	1.607	MON	1,487	18,020	07/21/2020	08/01/2050
31418D-VA-7	FN MA4208 - RMBS			4	1.A	643,626	82.2850	609,730	740,998	646,930		2,659			2.000	3.709	MON	1,235	14,964	08/24/2022	12/01/2050
31418D-VX-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	23,170,301	91.3260	20,225,099	22,146,047	23,087,166		(62,039)			2.000	1.103	MON	36,910	442,921	12/23/2020	01/01/2036
31418E-CG-3	FN MA4570 - RMBS			4	1.A	620,974	85.3710	599,019	701,666	626,393		3,998			2.000	3.884	MON	1,169	14,199	08/31/2022	03/01/2042
0829999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						147,626,778	XXX	129,626,386	141,930,586	148,909,859	0	(130,091)	0	0	XXX	XXX	XXX	338,851	4,066,010	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
3136B2-GX-4	FNA 2018-M8 A2 - CMBS			4	1.A	3,636,032	95.7479	3,467,744	3,621,743	3,638,179		2,002			3.302	3.397	MON	9,966	121,244	07/28/2022	06/25/2028
3136BN-ET-9	FNA 2022-M1S A2 - CMBS			4	1.A	1,485,675	83.8016	1,433,007	1,710,000	1,519,916		22,833			2.083	3.950	MON	2,968	36,100	06/23/2022	04/25/2032
3137FP-J5-5	FHMS KJ26 A2 - CMBS			4	1.A	779,042	95.9678	694,964	724,164	753,399		(8,835)			2.606	0.696	MON	1,573	18,872	06/04/2021	07/25/2027
3140LE-TA-5	FN BS4144 - CMBS/RMBS			4	1.A	603,860	84.9230	526,535	620,014	606,342		1,367			2.000	2.326	MON	1,068	12,573	03/07/2022	01/01/2032
3140LG-5J-7	FN BS6248 - CMBS/RMBS			4	1.A	2,872,266	94.0180	2,820,540	3,000,000	2,885,668		10,320			3.600	4.128	MON	9,300	109,500	09/13/2022	08/01/2032
0839999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						9,376,875	XXX	8,942,790	9,675,921	9,403,505	0	27,686	0	0	XXX	XXX	XXX	24,875	298,288	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
54627R-AL-4	LASGOV 22A A1 - ABS			4	1.A FE	555,990	99.0550	550,736	555,990	555,990					3.615	3.944	MON	8,375	24,119	05/12/2022	02/01/2029
0849999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						555,990	XXX	550,736	555,990	555,990	0	0	0	0	XXX	XXX	XXX	8,375	24,119	XXX	XXX
0909999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						175,773,280	XXX	156,678,142	170,479,888	177,158,459	0	(42,520)	0	0	XXX	XXX	XXX	548,910	5,011,722	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055-AQ-5	AFLAC INC.			1,2	1.G FE	1,980,755	94.8510	1,735,773	1,830,000	1,905,720		(29,177)			2.875	1.214	AO	11,107	52,612	05/26/2021	10/15/2026
00182E-BP-3	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)		C		1.E FE	285,000	96.8516	276,027	285,000	285,000					2.166	2.166	FA	2,281	6,173	02/09/2022	02/18/2025
00206R-JX-1	AT&T INC.			1,2	2.B FE	1,897,029	92.9588	1,715,090	1,845,000	1,876,928		(9,460)			2.300	1.750	JD	3,536	42,435	11/05/2021	06/01/2027
00206R-KH-4	AT&T INC.			1,2	2.B FE	1,759,672	82.5481	1,531,267	1,855,000	1,781,257		8,022			2.250	2.803	FA	17,391	41,738	03/26/2021	02/01/2032
00206R-MJ-8	AT&T INC.			1,2	2.B FE	742,911	98.8999	771,419	780,000	774,280		24,272			0.900	4.144	MS	1,872	7,020	09/13/2022	03/25/2024
002824-BP-4	ABBOTT LABORATORIES.			1,2	1.D FE	1,440,774	89.0311	1,437,852	1,615,000	1,481,660		30,054			1.150	3.332	JJ	7,790	18,573	08/17/2022	01/30/2028
00287Y-BV-0	ABBVIE INC.			1,2	1.G FE	4,086,348	95.8845	3,667,582	3,825,000	3,958,443		(47,544)			2.950	1.634	MN	12,538	112,838	05/17/2021	11/21/2026
00287Y-BX-6	ABBVIE INC.			1,2	1.G FE	1,746,085	93.4225	1,536,800	1,645,000	1,715,148		(11,480)			3.200	2.387	MN	5,849	52,640	03/29/2021	11/21/2029
00912X-AV-6	AIR LEASE CORP.			1,2	2.B FE	1,595,857	95.4409	1,436,386	1,505,000	1,553,959		(15,504)			3.625	2.493	AO	13,639	54,556	03/25/2021	04/01/2027
00913R-AD-8	AIR LIQUIDE FINANCE SA.		C	1,2	1.F FE	1,158,849	94.8750	1,038,881	1,095,000	1,126,210		(12,246)			2.500	1.331	MS	7,148	27,375	04/21/2021	09/27/2026
00914A-AK-8	AIR LEASE CORP.			1,2	2.B FE	1,054,924	87.3374	934,510	1,070,000	1,058,771		1,423			3.125	3.296	JD	2,786	33,438	03/26/2021	12/01/2030
00914A-AM-4	AIR LEASE CORP.			1,2	2.B FE	406,831	91.8915	376,755	410,000	408,374		598			1.875	2.031	FA	2,904	7,688	05/17/2021	08/15/2026
012653-AD-3	ALBEMARLE CORP.			1,2	2.B FE	1,128,333	98.2528	1,100,431	1,120,000	1,126,178		(1,672)			4.650	4.471	JD	4,340	52,080	08/18/2022	06/01/2027
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIES INC.			1,2	2.A FE	2,041,237	97.1112	1,781,991	1,835,000	1,927,810		(42,800)			3.800	1.372	AO	14,721	69,730	05/25/2021	04/15/2026
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC.			1,2	2.A FE	1,045,933	77.9989	900,887	1,155,000	1,068,168		8,279			1.875	2.819	FA	9,023	21,656	03/29/2021	02/01/2033
01626P-AP-1	ALIMENTATION COUCHE-TARD INC.			1,2	2.A FE	1,000,000	75.7776	757,776	1,000,000	1,000,000					3.439	3.439	MN	4,585	34,390	05/10/2021	05/13/2041
02005N-BP-4	ALLY FINANCIAL INC.			1,2	2.C FE	463,617	84.9176	399,113	470,000	465,479		871			2.200	2.412	MN	1,695	10,340	10/26/2021	11/02/2028
023135-BC-9	AMAZON.COM INC.			1,2	1.E FE	1,760,567	96.1749	1,548,416	1,610,000	1,694,910		(24,198)			3.150	1.548	FA	18,173	50,715	03/30/2021	08/22/2027
023135-CG-9	AMAZON.COM INC.			1,2	1.D FE	1,686,350	96.8724	1,637,144	1,690,000	1,687,166		480			3.450	3.485	AO	12,633	58,305	04/11/2022	04/13/2029
025816-CG-2	AMERICAN EXPRESS CO.			2	1.F FE	733,163	98.2270	736,703	750,000	744,972		8,453			2.500	3.682	JJ	7,865	18,750	08/03/2022	07/30/2024
025816-CQ-0	AMERICAN EXPRESS CO.			2	1.F FE	529,465	96.7845	512,958	530,000	529,786		177			2.250	2.285	MS	3,876	11,925	03/01/2022	03/04/2025
025816-CS-6	AMERICAN EXPRESS CO.			2	1.F FE	2,524,308	93.5845	2,503,385	2,675,000	2,571,301		30,101			2.550	3.860	MS	22,169	68,213	07/29/2022	03/04/2027
025816-CY-3	AMERICAN EXPRESS CO.			2	1.F FE	499,500	98.3335	491,668	500,000	499,728		163			3.950	3.986	FA	8,229	19,640	07/25/2022	08/01/2025
026874-CY-1	AMERICAN INTERNATIONAL GROUP INC.			1	2.B FE	504,075	99.7998	498,999	500,000	500,336		(2,715)			4.125	3.565	FA	7,792	20,625	08/10/2022	02/15/2024
026874-DH-7	AMERICAN INTERNATIONAL GROUP INC.			1,2	2.B FE	528,214	97.8833	464,946	475,000	498,117		(11,306)			3.900	1.422	AO	4,631	18,525	04/21/2021	04/01/2026
03027X-AD-2	AMERICAN TOWER CORP.			1	2.C FE	734,599	99.8580	723,971	725,000	725,811		(6,529)			5.000	4.067	FA	13,694	36,250	08/19/2022	02/15/2024
03027X-AK-6	AMERICAN TOWER CORP.			1,2	2.C FE	2,830,853	95.8210	2,520,092	2,630,000	2,740,753		(42,329)			3.375	1.673	AO	18,739	88,763	11/05/2021	10/15/2026
03027X-BC-3	AMERICAN TOWER CORP.			1,2	2.C FE	1,751,306	84.0659	1,542,609	1,835,000	1,774,253		8,518			2.100	2.662	JD	1,713	38,535	03/30/2021	06/15/2030
03040W-AK-1	AMERICAN WATER CAPITAL CORP.			1,2	2.A FE	451,521	99.6249	448,312	450,000	450,000		(1,079)			3.850	3.850	MS	5,775	17,325	08/08/2022	03/01/2024
03040W-AS-4	AMERICAN WATER CAPITAL CORP.			1,2	2.A FE	1,961,659	95.9118	1,683,252	1,755,000	1,886,873		(28,269)			3.750	1.965	MS	21,938	65,813	05/26/2021	09/01/2028
03040W-AW-5	AMERICAN WATER CAPITAL CORP.			1,2	2.A FE	1,041,340	89.3416	902,350	1,010,000	1,032,293		(3,359)			2.800	2.408	MN	4,713	28,280	03/29/2021	05/01/2030
03073E-AP-0	CENCORA INC.			1,2	2.A FE	1,251,146	96.2888	1,251,754	1,300,000	1,262,523		8,531			3.450	4.250	JD	1,993	44,850	08/29/2022	12/15/2027
031162-DD-9	AMGEN INC.			1,2	2.A FE	2,602,955	94.0528	2,501,804	2,660,000	2,614,360		7,928			3.000	3.364	FA	28,595	79,800	07/29/2022	02/22/2029
032095-AG-6	AMPHENOL CORP.			1,2	1.G FE	745,830	99.3579	745,184	750,000	749,349		2,569			3.200	3.555	AO	6,000	24,000	08/17/2022	04/01/2024
032654-AN-5	ANALOG DEVICES INC.			1,2	1.G FE	1,053,898	97.7788	938,676	960,000	1,007,174		(17,100)			3.500	1.617	JD	2,427	33,600	03/22/2021	12/05/2026
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC.			1,2	1.G FE	873,427	98.4158	776,501	789,000	824,372		(18,963)			3.650	1.173	FA	11,999	45,434	05/19/2021	02/01/2026
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC.			1,2	1.G FE	1,753,883	103.7592	1,520,072	1,465,000	1,677,872		(28,262)			4.900	2.562	JJ	31,506	71,785	03/29/2021	01/23/2031
036752-AP-8	ELEVANCE HEALTH INC.			1,2	2.B FE	1,749,178	86.6601	1,516,552	1,750,000	1,749,391		76			2.550	2.555	MS	13,140	44,625	03/29/2021	03/15/2031
037389-BE-2	AON CORP.			1,2	2.A FE	1,748,492	88.6741	1,516,327	1,710,000	1,737,483		(4,096)			2.800	2.515	MN	6,118	47,880	03/29/2021	05/15/2030
037833-AS-9	APPLE INC.			1	1.B FE	9,860,448	99.3050	9,533,280	9,600,000	9,615,678		(44,373)			3.450	2.971	MN	50,600	331,200	01/25/2018	05/06/2024
037833-BZ-2	APPLE INC.			1,2	1.B FE	4,205,149	95.3144	3,793,513	3,980,000	4,085,011		(43,855)			2.450	1.303	FA	39,817	97,510	03/19/2021	08/04/2026
037833-CJ-7	APPLE INC.			1,2	1.B FE	1,184,790	97.4126	1,042,315	1,070,000	1,130,971		(20,814)			3.350	1.311	FA	14,139	35,845	05/18/2021	02/09/2027
04010L-BB-8	ARES CAPITAL CORP.			1,2	2.C FE	930,643	88.0109	822,902	935,000	932,133		594			2.875	2.949	JD	1,195	26,881	06/03/2021	06/15/2028
046353-AV-0	ASTRAZENECA PLC.		C	1,2	1.F FE	1,748,611	92.1094	1,800,739	1,955,000	1,822,350		54,904			0.700	3.855	AO	3,155	13,685	08/24/2022	04/08/2026
04685A-2L-4	ATHENE GLOBAL FUNDING.				1.E FE	1,898,708	96.4819	1,751,146	1,815,000	1,839,315		(23,205)			2.500	1.194	JJ	21,049	45,375	05/27/2021	01/14/2025
053332-AV-4	AUTOZONE INC.			1,2	2.B FE	1,190,939	97.0214	1,042,980	1,075,000	1,138,583		(19,328)			3.750	1.819	JD	3,359	40,313	03/30/2021	06/01/2027
05348E-BG-3	AVALONBAY COMMUNITIES INC.			1,2	1.G FE	1,052,626	87.1696	919,639	1,055,000	1,053,310		252			2.300	2.328	MS	8,088	24,265	04/13/2021	03/01/2030
05369A-AL-5	AVIATION CAPITAL GROUP LLC.			1,2	2.C FE	1,266,812	90.6396	1,151,123	1,270,000	1,268,229		627			1.950	2.003	MS	6,948	24,765	09/15/2021	09/20/2026
05523U-AP-5	BAE SYSTEMS HOLDINGS INC.			1,2	2.A FE	1,749,360	97.4542	1,539,776	1,580,000	1,648,639		(39,589)			3.850	1.265	JD	2,704	60,830	06/03/2021	12/15/2025
05531F-BH-5	TRUIST FINANCIAL CORP.			2	1.G FE	734,430	98.3232	737,424	750,000	745,317		7,802			2.500	3.591	FA	7,813	18,750	08/03/2022	08/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05531G-AB-7	TRUIST FINANCIAL CORP			2	1.G FE	1,052,330	92.8312	872,613	940,000	1,015,602		(13,770)			3.875	2.206	MS	10,320	36,425	04/13/2021	03/19/2029
05565E-BZ-7	BMW US CAPITAL LLC			1	1.F FE	334,685	97.9956	328,285	335,000	334,865		104			3.250	3.283	AO	2,722	10,888	03/28/2022	04/01/2025
05583J-AH-5	BPCE SA		C	2,5	2.A FE	1,907,390	93.1188	1,769,257	1,900,000	1,902,488		(1,899)			1.652	1.559	AO	7,411	31,388	05/27/2021	10/06/2026
05723K-AE-0	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	1,094,251	95.6152	970,494	1,015,000	1,061,713		(12,014)			3.337	2.041	JD	1,505	33,871	03/25/2021	12/15/2027
05724B-AA-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	1,061,064	100.2427	922,233	920,000	1,020,599		(15,097)			4.486	2.535	MN	6,879	41,271	04/01/2021	05/01/2030
05964H-AL-9	BANCO SANTANDER SA		C		1.G FE	998,630	92.5871	925,871	1,000,000	999,372		273			1.849	1.878	MS	4,931	18,490	03/29/2021	03/25/2026
06051G-FF-1	BANK OF AMERICA CORP				1.G FE	1,103,691	99.6497	1,091,164	1,095,000	1,096,347		(5,316)			4.000	3.497	AO	10,950	43,800	08/17/2022	04/01/2024
06051G-GC-7	BANK OF AMERICA CORP			2	2.A FE	1,053,136	97.1529	918,095	945,000	1,002,143		(18,947)			4.183	2.024	MN	3,953	39,529	04/01/2021	11/25/2027
06051G-GF-0	BANK OF AMERICA CORP			1,2,5	1.G FE	7,454,252	95.7821	6,474,870	6,760,000	7,133,534		(117,680)			3.824	1.950	JJ	115,608	258,502	03/19/2021	01/20/2028
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1.G FE	1,581,413	95.5622	1,371,318	1,435,000	1,518,563		(24,211)			3.705	1.883	AO	9,895	53,167	05/12/2021	04/24/2028
06051G-HG-7	BANK OF AMERICA CORP			1,2,5	1.E FE	2,642,976	95.4640	2,577,528	2,700,000	2,654,036		7,799			3.970	4.343	MS	34,539	107,190	07/29/2022	03/05/2029
06051G-JV-2	BANK OF AMERICA CORP			2	1.G FE	2,000,000	98.6635	1,973,270	2,000,000	2,000,000					6.325	6.411	JAJO	24,595	115,601	04/16/2021	07/22/2027
06367T-QW-3	BANK OF MONTREAL			1	1.F FE	731,151	97.4703	755,395	775,000	762,761		22,822			0.625	3.710	JJ	2,314	4,844	08/05/2022	07/09/2024
06368L-AP-1	BANK OF MONTREAL			1	1.F FE	469,704	99.1415	465,965	470,000	469,894		147			4.250	4.283	MS	5,937	19,975	09/07/2022	09/14/2024
06406H-CV-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,118,909	99.2153	1,111,211	1,120,000	1,119,774		597			3.400	3.455	MN	4,866	38,080	08/17/2022	05/15/2024
06406R-AD-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,162,014	95.7384	1,014,827	1,060,000	1,115,579		(17,228)			3.250	1.525	MN	4,306	34,450	04/07/2021	05/16/2027
06406Y-AA-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,057,924	93.3437	910,101	975,000	1,031,781		(9,823)			3.300	2.151	FA	11,440	32,175	04/13/2021	08/23/2029
064159-6E-1	BANK OF NOVA SCOTIA			1	1.F FE	727,927	97.1936	753,250	775,000	760,783		23,744			0.650	3.874	JJ	2,113	5,038	08/05/2022	07/31/2024
06675F-AY-3	BANQUE FEDERATIVE DU CREDIT MUTUEL SA		C		1.D FE	1,000,000	91.5781	915,781	1,000,000	1,000,000					1.604	1.604	AO	3,876	16,040	09/28/2021	10/04/2026
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2.B FE	1,051,226	94.6240	880,003	930,000	1,009,047		(15,660)			4.375	2.451	JD	1,808	40,688	03/29/2021	12/15/2028
075887-BW-8	BECTON DICKINSON AND CO			1,2	2.B FE	1,943,367	96.9196	1,700,939	1,755,000	1,859,031		(31,519)			3.700	1.774	JD	4,509	64,935	05/21/2021	06/06/2027
075887-CL-1	BECTON DICKINSON AND CO			1,2	2.B FE	1,749,835	83.2630	1,536,202	1,845,000	1,774,047		8,991			1.957	2.552	FA	14,041	36,107	03/29/2021	02/11/2031
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.A FE	995,610	83.0811	830,811	1,000,000	996,521		387			2.150	2.197	FA	8,122	21,500	08/09/2021	02/15/2032
084664-CZ-2	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	514,902	94.3034	485,663	515,000	514,936		19			2.300	2.304	MS	3,488	11,845	03/07/2022	03/15/2027
084664-DA-6	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	2,024,291	90.1151	1,824,831	2,025,000	2,024,404		63			2.875	2.879	MS	17,142	58,219	03/07/2022	03/15/2032
08661U-AA-4	BETH ISRAEL DEACONESS MEDICAL CENTER INC			1,2	1.G FE	568,000	88.2687	501,366	568,000	568,000					2.220	2.220	JJ	6,305	12,610	11/02/2021	07/01/2028
09062X-AF-0	BIOGEN INC			1,2	2.A FE	10,252,920	98.3118	9,831,180	10,000,000	10,056,490		(36,849)			4.050	3.650	MS	119,250	405,000	04/03/2018	09/15/2025
092113-AT-6	BLACK HILLS CORP			1,2	2.A FE	1,066,148	84.4475	903,588	1,070,000	1,067,218		392			2.500	2.544	JD	1,189	26,750	04/01/2021	06/15/2030
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	991,010	78.6654	786,654	1,000,000	992,903		798			2.000	2.096	JJ	8,389	20,000	07/29/2021	01/30/2032
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	1,759,758	90.8440	1,603,397	1,765,000	1,761,725		953			3.250	3.312	MS	16,890	57,363	11/15/2021	03/15/2027
09261X-AD-4	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	706,399	88.0501	629,558	715,000	710,042		1,513			2.125	2.357	FA	5,740	15,194	07/20/2021	02/15/2027
09659W-2N-3	BNP PARIBAS SA		C	2,5	1.G FE	1,903,979	92.0929	1,772,788	1,925,000	1,910,771		2,655			1.323	1.527	JJ	11,885	25,468	05/27/2021	01/13/2027
09659W-2P-8	BNP PARIBAS SA		C	2,5	1.G FE	1,050,000	84.3687	885,871	1,050,000	1,050,000					2.871	2.871	AO	6,029	30,146	04/12/2021	04/19/2032
09659W-2R-4	BNP PARIBAS SA		C	2,5	1.G FE	505,000	86.9937	439,318	505,000	505,000					2.159	2.159	MS	3,210	10,903	09/08/2021	09/15/2029
09857L-AR-9	BOOKING HOLDINGS INC			1,2	1.G FE	1,059,972	100.7258	911,568	905,000	1,015,081		(16,720)			4.625	2.444	AO	9,069	41,856	04/01/2021	04/13/2030
10112R-AW-4	BOSTON PROPERTIES LP			1	2.A FE	498,190	99.8750	499,375	500,000	499,895		1,230			3.800	4.054	FA	7,917	19,000	08/05/2022	02/01/2024
10112R-BA-1	BOSTON PROPERTIES LP			1,2	2.A FE	1,055,943	95.0445	879,162	925,000	1,010,216		(17,051)			4.500	2.401	JD	3,469	41,625	04/01/2021	12/01/2028
10112R-BB-9	BOSTON PROPERTIES LP			1,2	2.A FE	1,998,293	89.9034	1,681,194	1,870,000	1,957,535		(15,530)			3.400	2.440	JD	1,766	63,580	05/21/2021	06/21/2029
101137-AZ-0	BOSTON SCIENTIFIC CORP			1,2	2.A FE	1,158,444	95.8030	1,207,118	1,260,000	1,203,705		37,381			1.900	5.218	JD	1,995	23,940	10/12/2022	06/01/2025
10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	1,297,836	96.7064	1,160,477	1,200,000	1,243,566		(20,387)			3.119	1.352	MN	5,926	37,428	04/21/2021	05/04/2026
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,387,702	97.5936	2,132,420	2,185,000	2,270,272		(42,966)			3.410	1.370	FA	28,976	74,509	03/23/2021	02/11/2026
10373Q-BK-5	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	996,426	97.1650	874,485	900,000	953,341		(16,662)			3.543	1.574	AO	7,529	31,887	05/18/2021	04/06/2027
10921U-2A-5	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	998,350	98.5018	985,018	1,000,000	999,845		554			1.000	1.056	AO	2,194	10,000	04/06/2021	04/12/2024
110122-CN-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	2,166,126	97.1248	1,922,100	1,979,000	2,066,274		(37,381)			3.200	1.239	JD	2,815	63,328	05/17/2021	06/15/2026
110122-CP-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	211,380	94.5290	191,894	203,000	209,370		(1,097)			3.400	2.762	JJ	2,972	6,902	02/18/2022	07/26/2029
110122-DB-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	751,920	99.2328	744,246	750,000	750,162		(1,320)			3.625	3.447	MN	3,474	27,188	08/17/2022	05/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
11135F-BD-2	BROADCOM INC			1,2	2.C FE	1,032,080	101.5007	918,581	905,000	995,943		(13,452)			5.000	3.159	AO	9,553	45,250	03/25/2021	04/15/2030
117043-AU-3	BRUNSWICK CORP			1,2	2.B FE	838,757	91.2560	766,550	840,000	838,916		100			4.400	4.418	MS	10,883	36,960	03/22/2022	09/15/2032
120568-BB-5	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	2,016,026	94.6070	1,877,949	1,985,000	1,996,778		(7,504)			1.630	1.241	FA	12,043	32,356	05/26/2021	08/17/2025
12189L-AR-2	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	1,103,619	99.4860	1,094,346	1,100,000	1,100,000		(2,690)			3.750	3.502	AO	10,313	41,250	08/17/2022	04/01/2024
125523-CM-0	CIGNA GROUP			1,2	2.A FE	1,046,842	85.1469	906,814	1,065,000	1,051,423		1,693			2.375	2.570	MS	7,448	25,294	03/29/2021	03/15/2031
125523-CN-8	CIGNA GROUP			1,2	2.A FE	739,381	99.0016	767,262	775,000	770,386		22,300			0.613	3.594	MS	1,399	4,751	08/05/2022	03/15/2024
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC			1,2	2.A FE	436,515	91.8190	404,004	440,000	438,246		672			1.450	1.611	JJ	2,942	6,380	05/17/2021	07/15/2026
126408-HE-6	CSX CORP			1,2	1.G FE	1,054,063	95.2833	943,305	990,000	1,021,938		(12,065)			2.600	1.325	MN	4,290	25,740	04/21/2021	11/01/2026
126408-HH-9	CSX CORP			1,2	1.G FE	1,493,962	95.7760	1,369,597	1,430,000	1,458,939		(9,768)			3.250	2.517	JD	3,873	46,475	10/12/2022	06/01/2027
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	3,766,850	98.3256	3,259,494	3,315,000	3,591,007		(65,685)			4.300	2.109	MS	38,012	142,545	05/17/2021	03/25/2028
126650-DJ-6	CVS HEALTH CORP			1,2	2.B FE	1,753,644	94.1840	1,516,362	1,610,000	1,711,930		(15,480)			3.750	2.604	AO	15,094	60,375	03/29/2021	04/01/2030
133131-AZ-5	CAMDEN PROPERTY TRUST			1,2	1.G FE	1,059,245	89.5000	917,375	1,025,000	1,049,432		(3,661)			2.800	2.379	MN	3,667	28,700	04/01/2021	05/15/2030
13607H-6M-9	CANADIAN IMPERIAL BANK OF COMMERCE			1	1.F FE	875,000	98.3090	860,204	875,000	875,000					3.945	3.945	FA	14,095	34,519	07/28/2022	08/04/2025
136375-CD-2	CANADIAN NATIONAL RAILWAY CO		A	1,2	1.F FE	737,603	98.0283	735,212	750,000	745,014		5,428			2.950	3.719	MN	2,458	22,125	08/17/2022	11/21/2024
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	1,061,745	97.5863	922,191	945,000	1,017,438		(16,474)			4.000	2.070	JD	3,150	37,800	04/01/2021	06/01/2028
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	1,432,882	92.1830	1,428,837	1,550,000	1,468,780		25,908			1.750	3.660	JD	2,185	27,125	08/08/2022	12/02/2026
14040H-BF-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	1,908,491	99.2596	1,746,969	1,760,000	1,771,467		(50,133)			3.750	0.876	AO	12,283	66,000	03/30/2021	04/24/2024
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	293,631	98.2555	294,767	300,000	297,681		2,697			3.300	4.262	AO	1,678	9,900	06/24/2022	10/30/2024
14040H-CE-3	CAPITAL ONE FINANCIAL CORP			1,2	2.A FE	1,082,270	95.4600	930,735	975,000	1,035,985		(17,942)			3.650	1.680	MN	4,943	35,588	05/19/2021	05/11/2027
14040H-CG-8	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	1,000,000	75.8334	758,334	1,000,000	1,000,000					2.359	2.359	JJ	9,960	23,590	07/27/2021	07/29/2032
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	610,000	98.0441	598,069	610,000	610,000					4.927	4.929	MN	4,258	30,055	05/05/2022	05/10/2028
141781-BP-8	CARGILL INC			1	1.F FE	741,489	99.4950	771,086	775,000	772,999		22,750			0.400	3.420	FA	1,283	3,100	08/05/2022	02/02/2024
141781-BW-3	CARGILL INC			1,2	1.F FE	1,629,160	95.2997	1,562,915	1,640,000	1,630,796		893			4.000	4.079	JD	1,640	65,600	04/19/2022	06/22/2032
14913R-2L-0	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	1,997,320	98.0919	1,961,838	2,000,000	1,999,662		895			0.450	0.495	MN	1,100	9,000	05/10/2021	05/17/2024
14913R-2P-1	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	708,180	96.8095	726,071	750,000	735,835		19,729			0.600	3.365	MS	1,350	4,500	08/03/2022	09/13/2024
15089Q-AN-4	CELANESE US HOLDINGS LLC			1,2	2.C FE	1,648,721	104.5000	1,682,450	1,610,000	1,642,073		(4,910)			6.330	5.894	JJ	46,993	102,196	08/10/2022	07/15/2029
15189T-AW-7	CENTERPOINT ENERGY INC			1,2	2.B FE	338,702	97.6309	341,708	350,000	346,450		5,163			2.500	4.064	MS	2,917	8,750	06/24/2022	09/01/2024
15189T-BA-4	CENTERPOINT ENERGY INC			1,2	2.B FE	239,441	92.2201	221,328	240,000	239,728		110			1.450	1.498	JD	290	3,480	05/11/2021	06/01/2026
161175-BR-4	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,713,363	98.8429	1,467,817	1,485,000	1,637,793		(28,056)			5.050	2.827	MS	18,956	74,993	03/26/2021	03/30/2029
172967-KU-4	CITIGROUP INC				2.B FE	1,057,730	95.6642	908,810	950,000	1,019,560		(14,244)			4.125	2.421	JJ	16,981	39,188	04/01/2021	07/25/2028
172967-LD-1	CITIGROUP INC			1,2,5	1.G FE	5,231,189	96.7919	4,573,417	4,725,000	4,996,376		(86,330)			3.887	1.923	JJ	87,239	183,661	03/23/2021	01/10/2028
172967-LP-4	CITIGROUP INC			1,2,5	1.G FE	2,767,655	95.0302	2,523,052	2,655,000	2,712,605		(18,147)			3.668	2.917	JJ	42,471	97,385	08/08/2022	07/24/2028
172967-MW-8	CITIGROUP INC			2	1.G FE	3,000,000	99.6450	2,989,350	3,000,000	3,000,000					6.022	6.092	FMAN	30,613	166,308	04/27/2021	05/01/2025
174610-AR-6	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	2,003,041	92.9867	1,748,150	1,880,000	1,938,161		(24,539)			2.850	1.484	JJ	22,920	53,580	05/25/2021	07/27/2026
18977W-2C-3	CNO GLOBAL FUNDING				1.G FE	1,148,289	86.7478	1,114,709	1,285,000	1,175,072		19,099			2.650	4.579	JJ	16,553	34,053	07/29/2022	01/06/2029
191216-CR-9	COCA-COLA CO			1	1.E FE	2,351,854	97.6218	2,264,826	2,320,000	2,341,403		(6,201)			3.375	3.073	MS	20,880	78,300	04/13/2022	03/25/2027
20030N-BW-0	COMCAST CORP			1,2	1.G FE	1,761,329	93.9179	1,577,821	1,680,000	1,722,202		(14,728)			2.350	1.428	JJ	18,205	39,480	04/21/2021	01/15/2027
20030N-CR-0	COMCAST CORP			1,2	1.G FE	728,538	99.4010	720,657	725,000	725,460		(2,238)			3.700	3.383	AO	5,663	26,825	08/05/2022	04/15/2024
20030N-CS-8	COMCAST CORP			1,2	1.G FE	2,842,002	98.7064	2,512,078	2,545,000	2,656,350		(67,559)			3.950	1.215	AO	21,222	100,528	03/19/2021	10/15/2025
20030N-DK-4	COMCAST CORP			1,2	1.G FE	1,224,574	96.2719	1,068,618	1,110,000	1,173,092		(19,863)			3.300	1.409	AO	9,158	36,630	05/17/2021	04/01/2027
20268J-AA-1	COMMONSPIRIT HEALTH			1,2	1.G FE	529,790	97.7813	488,907	500,000	504,752		(9,457)			2.760	0.846	AO	3,450	13,800	04/29/2021	10/01/2024
20268J-AE-3	COMMONSPIRIT HEALTH			1,2	1.G FE	3,491,918	93.8882	3,239,143	3,450,000	3,465,231		(9,982)			1.547	1.249	AO	13,343	53,372	04/16/2021	10/01/2025
205887-CB-6	CONAGRA BRANDS INC			1,2	2.C FE	2,157,972	99.1107	1,878,148	1,895,000	1,998,219		(60,856)			4.600	1.285	MN	14,528	87,170	06/21/2021	11/01/2025
20826F-AT-3	CONOCOPHILLIPS CO			2	1.F FE	1,942,277	99.2923	1,946,129	1,960,000	1,957,781		11,846			2.125	2.750	MS	13,073	41,650	09/08/2022	03/08/2024
20826F-AU-0	CONOCOPHILLIPS CO			2	1.F FE	1,402,078	97.5232	1,428,715	1,465,000	1,434,087		24,983			2.400	4.252	MS	11,134	35,160	09/15/2022	03/07/2025
21036P-AY-4	CONSTELLATION BRANDS INC			1,2	2.B FE	2,238,058	95.9216	1,961,597	2,045,000	2,162,112		(28,764)			3.600	2.054	FA	27,812	73,620	05/21/2021	02/15/2028
21688A-AU-6	COOPERATIEVE RABOBANK UA (NEW YORK BRANC				1.D FE	1,624,253	99.0106	1,608,922	1,625,000	1,624,754		372			3.875	3.899	FA	22,564	62,969	08/15/2022	08/22/2024
21871X-AD-1	COREBRIDGE FINANCIAL INC			1,2	2.A FE	1,087,025	95.9366	1,069,693	1,115,000	1,095,645		5,481			3.650	4.226	AO	9,722	40,698	05/25/2022	04/05/2027
22160K-AN-5	COSTCO WHOLESALE CORP			1,2	1.E FE	2,070,935	90.6185	1,875,803	2,070,000	2,070,540		(193)			1.375	1.365	JD	870	28,463	05/24/2021	06/20/2027
224044-CN-5	COX COMMUNICATIONS INC			1,2	2.B FE	498,070	84.6073	423,037	500,000	498,522		177			2.600	2.644	JD	578	13,000	05/18/2021	06/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22822V-AW-1	CROWN CASTLE INC			1,2	2.B FE	1,755,766	81.5113	1,516,110	1,860,000	1,781,749		9,620			2.100	2.744	AO	9,765	39,060	03/26/2021	04/01/2031
233851-BJ-2	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	1,898,046	98.6951	1,741,969	1,765,000	1,789,807		(42,192)			3.250	0.833	FA	23,901	57,363	05/27/2021	08/01/2024
233851-EC-4	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	1,055,654	93.1401	982,628	1,055,000	1,055,300		(135)			1.450	1.437	MS	5,057	15,298	04/21/2021	03/02/2026
233853-AK-6	DAIMLER TRUCK FINANCE NORTH AMERICA LLC				2.A FE	747,030	100.0729	750,547	750,000	749,516		1,816			6.351	6.674	JAJO	11,245	42,461	08/16/2022	04/05/2024
23636A-BB-6	DANSKE BANK A/S		C	2,5	1.E FE	695,000	90.3067	627,632	695,000	695,000					1.549	1.549	MS	3,319	10,766	09/07/2021	09/10/2027
24422E-TH-2	JOHN DEERE CAPITAL CORP				1.F FE	2,099,386	95.6310	1,879,149	1,965,000	2,029,079		(25,682)			2.650	1.288	JD	3,038	52,073	03/23/2021	06/10/2026
24422E-UR-8	JOHN DEERE CAPITAL CORP				1.F FE	1,000,300	99.9379	999,379	1,000,000	1,000,006		(236)			3.450	3.426	JJ	16,388	34,500	08/19/2022	01/10/2024
25278X-AR-0	DIAMONDBACK ENERGY INC			1,2	2.B FE	1,050,672	89.0761	935,299	1,050,000	1,050,513		(61)			3.125	3.118	MS	8,841	32,813	03/26/2021	03/24/2031
254687-FK-7	WALT DISNEY CO			1,2	1.G FE	726,038	97.6180	732,135	750,000	742,128		11,631			1.750	3.366	FA	4,411	13,125	08/08/2022	08/30/2024
254687-FW-1	WALT DISNEY CO			1	1.G FE	2,240,594	92.5672	2,226,241	2,405,000	2,279,488		28,435			2.200	3.602	JJ	24,691	52,910	08/12/2022	01/13/2028
256677-AJ-4	DOLLAR GENERAL CORP			1	2.B FE	964,103	98.8955	954,342	965,000	964,670		444			4.250	4.299	MS	11,506	41,013	09/06/2022	09/20/2024
26078J-AD-2	DUPONT DE NEMOURS INC			1,2	2.A FE	2,553,883	100.7574	2,362,761	2,345,000	2,488,882		(28,716)			4.725	3.273	MN	14,158	110,801	08/15/2022	11/15/2028
26444H-AC-5	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	1,748,592	96.7255	1,547,608	1,600,000	1,677,099		(26,908)			3.200	1.431	JJ	23,609	51,200	04/21/2021	01/15/2027
26444H-AE-1	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	2,014,272	97.1721	1,749,098	1,800,000	1,934,475		(29,756)			3.800	1.975	JJ	31,540	68,400	04/07/2021	07/15/2028
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	601,939	82.0835	496,605	605,000	602,620		289			1.850	1.906	FA	4,664	11,193	08/03/2021	08/01/2031
268948-AA-4	EAGLE BANCORP INC				2.C FE	5,087,500	96.2537	4,812,685	5,000,000	5,008,341		(12,000)			5.750	5.490	MS	95,833	287,500	02/03/2016	09/01/2024
278642-AL-7	EBAY INC			1,2	2.A FE	372,619	98.6724	370,022	375,000	374,280		1,199			3.450	3.786	FA	5,391	12,938	08/05/2022	08/01/2024
278642-AX-1	EBAY INC			1,2	2.A FE	294,617	92.6325	273,266	295,000	294,816		76			1.400	1.427	MN	585	4,130	05/03/2021	05/10/2026
278865-BE-9	ECOLAB INC			1,2	1.G FE	2,397,683	102.5946	2,185,265	2,130,000	2,330,257		(30,340)			4.800	3.056	MS	27,548	102,240	07/29/2022	03/24/2030
28368E-AE-6	KINDER MORGAN INC			1	2.B FE	1,054,553	114.3864	857,898	750,000	986,662		(25,375)			7.750	3.256	JJ	26,802	58,125	03/26/2021	01/15/2032
28370T-AG-4	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	728,719	99.4656	721,126	725,000	725,218		(2,560)			4.300	3.939	MN	5,196	31,175	08/05/2022	05/01/2024
285512-AE-9	ELECTRONIC ARTS INC			1,2	2.A FE	1,078,857	83.4648	1,172,680	1,405,000	1,117,683		32,408			1.850	5.340	FA	9,819	25,993	10/14/2022	02/15/2031
29250N-AR-6	ENBRIDGE INC			1,2	2.A FE	2,286,369	96.5565	1,998,720	2,070,000	2,193,735		(36,183)			3.700	1.819	JJ	35,317	76,590	05/24/2021	07/15/2027
29250N-AZ-8	ENBRIDGE INC			1,2	2.A FE	1,750,560	91.3591	1,534,833	1,680,000	1,729,040		(8,001)			3.125	2.564	MN	6,708	52,500	03/29/2021	11/15/2029
29250N-BK-0	ENBRIDGE INC			1	2.A FE	729,563	99.4993	746,245	750,000	748,278		13,569			2.150	4.023	FA	6,047	16,125	08/09/2022	02/16/2024
29278N-AH-6	ENERGY TRANSFER LP			1,2	2.C FE	726,204	99.5839	721,983	725,000	725,159		(789)			4.500	4.390	AO	6,888	32,625	08/05/2022	04/15/2024
29278N-AQ-6	ENERGY TRANSFER LP			1,2	2.C FE	1,054,027	92.7283	945,829	1,020,000	1,044,538		(3,553)			3.750	3.313	MN	4,888	38,250	03/26/2021	05/15/2030
29364G-AP-8	ENTERGY CORP			1,2	2.B FE	1,049,607	83.7358	908,533	1,085,000	1,058,269		3,187			2.400	2.768	JD	1,157	26,040	03/26/2021	06/15/2031
29364W-AW-8	ENTERGY LOUISIANA LLC			1,2	1.F FE	1,751,822	93.9280	1,718,882	1,830,000	1,769,366		12,799			3.250	4.108	AO	14,869	59,475	08/15/2022	04/01/2028
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	725,152	99.7309	723,049	725,000	725,000		(121)			3.900	3.900	FA	10,682	28,275	08/19/2022	02/15/2024
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	1,593,428	98.4446	1,580,036	1,605,000	1,597,750		3,220			3.700	3.924	FA	22,434	59,385	08/24/2022	02/15/2026
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	1,747,847	93.4652	1,551,522	1,660,000	1,719,855		(10,397)			3.125	2.401	JJ	21,759	51,875	03/29/2021	07/31/2029
29444U-BC-9	EQUINIX INC			1,2	2.B FE	173,209	97.5337	175,561	180,000	177,425		2,816			2.625	4.303	MN	564	4,725	06/24/2022	11/18/2024
29444U-BH-8	EQUINIX INC			1,2	2.B FE	1,055,710	84.6175	939,254	1,110,000	1,070,394		5,458			2.150	2.750	JJ	11,004	23,865	03/29/2021	07/15/2030
29444U-BR-6	EQUINIX INC			1,2	2.B FE	2,694,083	89.0203	2,407,999	2,705,000	2,697,991		1,516			2.000	2.062	MN	6,913	54,100	05/24/2021	05/15/2028
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING				1.E FE	1,025,584	94.1178	964,707	1,025,000	1,025,214		(139)			1.400	1.386	JJ	6,936	14,350	03/30/2021	07/07/2025
30040W-AS-7	EVERSOURCE ENERGY			1	2.A FE	799,712	99.3576	794,861	800,000	799,928		144			4.200	4.219	JD	373	33,600	06/22/2022	06/27/2024
30225V-AM-9	EXTRA SPACE STORAGE LP			1,2	2.B FE	1,831,812	95.3822	1,558,545	1,634,000	1,753,589		(30,842)			3.875	1.823	JD	2,814	64,952	06/03/2021	12/15/2027
30231G-BJ-0	EXXON MOBIL CORP			1,2	1.D FE	2,110,099	97.0960	1,864,243	1,920,000	2,021,948		(32,395)			3.294	1.505	MS	17,919	63,245	03/30/2021	03/19/2027
30231G-BN-1	EXXON MOBIL CORP			1,2	1.D FE	1,055,402	89.2668	914,985	1,025,000	1,047,212		(3,114)			2.610	2.252	AO	5,648	26,753	04/26/2021	10/15/2030
31428X-BZ-8	FEDEX CORP			1,2	2.B FE	1,342,452	97.6826	1,308,947	1,340,000	1,342,133		(289)			4.250	4.221	MN	7,277	56,950	08/17/2022	05/15/2030
31620M-BQ-8	FIDELITY NATIONAL INFORMATION SERVICES I			1	2.B FE	380,856	98.9147	395,659	400,000	397,886		12,599			0.600	3.868	MS	800	2,400	08/19/2022	03/01/2024
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	3,166,125	92.4803	2,959,370	3,200,000	3,184,665		6,917			1.150	1.375	MS	12,267	36,800	05/25/2021	03/01/2026
31677Q-BT-5	FIFTH THIRD BANK NA (OHIO)			2,5	1.G FE	375,000	99.6581	373,718	375,000	375,000					5.852	5.859	AO	3,901	21,945	10/24/2022	10/27/2025
337738-AU-2	FISERV INC			1,2	2.B FE	2,616,946	94.0270	2,275,453	2,420,000	2,555,449		(23,950)			3.500	2.361	JJ	42,350	84,700	05/19/2021	07/01/2029
337738-BC-1	FISERV INC			1,2	2.B FE	1,046,178	88.2227	913,105	1,035,000	1,043,010		(1,183)			2.650	2.514	JD	2,286	27,428	03/29/2021	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	1,062,338	85.7356	913,084	1,065,000	1,063,077		268			2.550	2.580	JJ	13,579	27,158	04/01/2021	07/01/2030
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	532,539	90.2917	483,061	535,000	533,672		438			1.875	1.963	JD	836	10,031	05/12/2021	12/01/2026
36166N-AJ-2	GE CAPITAL FUNDING LLC			1,2	2.A FE	2,661,818	94.9709	2,236,565	2,355,000	2,575,384		(32,628)			4.400	2.730	MN	13,240	103,620	05/19/2021	05/15/2030
36166N-AK-9	GE CAPITAL FUNDING LLC			1,2	2.A FE	1,036,044	97.6794	883,999	905,000	1,006,775		(10,914)			4.550	2.981	MN	5,262	41,178	03/29/2021	05/15/2032
361841-AL-3	GLP CAPITAL LP			1,2	2.C FE	1,046,110	99.3856	919,317	925,000	1,005,416		(15,224)			5.300	3.324	JJ	22,606	49,025	03/26/2021	01/15/2029
36264F-AH-4	HALEON US CAPITAL LLC			1,2	2.B FE	1,130,000	99.2928	1,122,009	1,130,000	1,130,000					3.024	3.023	MS	9,207	34,171	03/21/2022	03/24/2024
370334-BT-0	GENERAL MILLS INC			1,2	2.B FE	450,486	99.7131	448,709	450,000	450,000		(354)			3.650	3.650	FA	6,205	16,425	08/19/2022	02/15/2024
370334-CS-1	GENERAL MILLS INC			1,2	2.B FE	60,000	99.7909	59,875	60,000	60,000					5.241	5.241	MN	376	3,145	11/16/2022	11/18/2025
37045X-BW-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	746,385	99.3400	745,050	750,000	749,383		2,143			3.950	4.249	AO	6,419	29,625	08/09/2022	04/13/2024
37045X-DE-3	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	1,050,808	82.5378	907,916	1,100,000	1,063,325		4,652			2.350	2.878	JJ	12,422	25,850	03/26/2021	01/08/2031
37045X-DK-9	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	4,276,694	91.5388	3,936,168	4,300,000	4,288,317		4,656			1.500	1.614	JD	3,763	64,500	06/21/2021	06/10/2026
37331N-AN-1	GEORGIA-PACIFIC LLC			1,2	1.G FE	1,159,013	91.4551	1,083,743	1,185,000	1,172,600		5,105			0.950	1.400	MN	1,438	11,258	04/21/2021	05/15/2026
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	12,740,167	97.9343	12,033,064	12,285,000	12,459,935		(88,804)			3.650	2.876	MS	149,468	448,403	05/19/2021	03/01/2026
378272-BD-9	GLENCORE FUNDING LLC			1,2	2.A FE	1,298,635	92.7091	1,205,218	1,300,000	1,299,353		271			1.625	1.647	AO	3,756	21,125	04/21/2021	04/27/2026
37940X-AB-8	GLOBAL PAYMENTS INC			1,2	2.C FE	1,575,630	90.7738	1,584,003	1,745,000	1,604,564		21,254			3.200	4.853	FA	21,095	55,840	08/15/2022	08/15/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	7,538,569	96.5572	6,575,545	6,810,000	7,270,197		(100,443)			4.223	2.550	MN	47,931	287,586	07/29/2022	05/01/2029
38143Y-AC-7	GOLDMAN SACHS GROUP INC			1	2.B FE	1,053,160	108.1001	832,371	770,000	1,011,914		(15,626)			6.450	3.324	MN	8,278	49,665	04/13/2021	05/01/2036
404119-BX-6	HCA INC			1,2	2.C FE	1,749,518	95.6250	1,510,875	1,580,000	1,694,853		(20,330)			4.125	2.622	JD	2,897	65,175	03/30/2021	06/15/2029
404280-BT-5	HSBC HOLDINGS PLC	C		2,5	1.G FE	1,774,268	97.0797	1,616,377	1,665,000	1,732,837		(14,765)			4.583	3.537	JD	2,544	76,307	07/29/2022	06/19/2029
404280-BX-6	HSBC HOLDINGS PLC	C		2,5	1.G FE	700,333	97.6891	615,441	630,000	657,777		(16,007)			4.292	1.643	MS	8,187	27,040	04/21/2021	09/12/2026
404280-BZ-1	HSBC HOLDINGS PLC	C		2,5	1.G FE	3,550,667	99.6438	3,278,281	3,290,000	3,307,231		(89,034)			3.803	1.065	MS	38,231	125,119	03/26/2021	03/11/2025
404280-CL-1	HSBC HOLDINGS PLC	D		1,2,5	1.G FE	1,322,060	89.0176	1,183,934	1,330,000	1,323,550		572			2.013	2.101	MS	7,363	26,773	05/18/2021	09/22/2028
416515-BE-3	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	1,686,480	90.8502	1,648,931	1,815,000	1,713,197		15,861			2.800	3.920	FA	18,634	50,820	04/12/2022	08/19/2029
42217K-BC-9	WELLTOWER OP LLC			1	2.A FE	477,959	99.9291	474,663	475,000	475,000		(2,075)			4.500	4.500	JJ	9,856	21,375	08/22/2022	01/15/2024
42250P-AB-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	1,748,477	86.5516	1,493,015	1,725,000	1,742,354		(2,293)			2.875	2.712	JJ	22,868	49,594	03/29/2021	01/15/2031
42809H-AG-2	HESS CORP			1,2	2.C FE	1,047,951	98.8404	953,810	965,000	1,009,844		(14,151)			4.300	2.678	AO	10,374	41,495	03/30/2021	04/01/2027
437076-CA-8	HOME DEPOT INC			1,2	1.F FE	2,741,245	94.2924	2,437,459	2,585,000	2,670,282		(26,515)			2.500	1.416	AO	13,643	64,625	05/19/2021	04/15/2027
438516-BZ-8	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	1,559,712	86.7885	1,527,478	1,760,000	1,591,014		22,984			1.950	3.642	JD	2,860	34,320	08/17/2022	06/01/2030
444859-BF-8	HUMANA INC			1,2	2.B FE	1,357,961	97.6428	1,357,235	1,390,000	1,366,749		6,595			3.950	4.517	MS	16,166	54,905	08/29/2022	03/15/2027
446150-AQ-7	HUNTINGTON BANCSHARES INC			2	2.A FE	484,510	98.1494	490,747	500,000	495,473		7,336			2.625	4.176	FA	5,286	13,125	06/24/2022	08/06/2024
446150-AX-2	HUNTINGTON BANCSHARES INC			2	2.A FE	825,000	75.8363	625,649	825,000	825,000					2.487	2.487	FA	7,751	20,518	08/09/2021	08/15/2036
446150-BB-9	HUNTINGTON BANCSHARES INC			1,2,5	2.A FE	1,424,248	96.4721	1,398,845	1,450,000	1,428,978		3,517			4.443	4.792	FA	26,306	64,424	08/24/2022	08/04/2028
44891A-BX-4	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	979,001	87.0932	857,868	985,000	981,083		830			2.000	2.094	JD	876	19,700	06/10/2021	06/15/2028
44891A-BY-2	HYUNDAI CAPITAL AMERICA			1	2.A FE	1,781,787	96.7666	1,727,284	1,785,000	1,784,232		1,073			1.000	1.061	MS	5,157	17,850	09/14/2021	09/17/2024
456837-AV-5	ING GROEP NV	C		2,5	1.G FE	1,050,546	92.3275	969,439	1,050,000	1,046,968		(1,317)			1.726	1.715	AO	4,531	18,123	03/29/2021	04/01/2027
456837-AX-1	ING GROEP NV	C		2	1.G FE	704,781	99.0000	693,000	700,000	702,216		(972)			6.362	6.297	JAJO	11,257	39,412	04/28/2021	04/01/2027
45866F-AU-8	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	324,139	98.3220	319,547	325,000	324,370		155			4.000	4.057	MS	3,828	13,000	05/12/2022	09/15/2027
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	1,550,857	99.6762	1,530,030	1,535,000	1,548,049		(2,151)			4.350	4.170	JD	2,968	66,773	08/12/2022	06/15/2029
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	726,958	99.6264	722,291	725,000	725,149		(1,286)			3.625	3.442	FA	10,147	26,281	07/27/2022	02/12/2024
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	5,091,100	97.3648	4,868,240	5,000,000	5,026,481		(11,816)			3.450	3.191	FA	63,250	172,500	02/01/2018	02/19/2026
459200-KS-9	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	810,000	98.8859	800,976	810,000	810,000					4.000	4.000	JJ	13,860	32,400	07/20/2022	07/27/2025
459506-AN-1	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	2,863,779	92.5401	2,660,528	2,875,000	2,870,440		2,558			1.230	1.322	AO	8,841	35,363	06/03/2021	10/01/2025
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	1,048,524	98.4073	890,586	905,000	1,006,933		(15,440)			4.750	2.702	MS	10,866	42,988	03/29/2021	03/30/2030
46124H-AD-8	INTUIT INC			1,2	1.G FE	1,128,950	83.9005	1,141,047	1,360,000	1,163,302		25,649			1.650	4.203	JJ	10,347	22,440	08/24/2022	07/15/2030
46188B-AA-0	INVITATION HOMES OPERATING PARTNERSHIP L			1,2	2.B FE	280,429	79.4829	226,526	285,000	281,436		425			2.000	2.179	FA	2,153	5,700	08/03/2021	08/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
465685-AK-1	ITC HOLDINGS CORP			1,2	2.B FE	1,829,685	96.1052	1,638,594	1,705,000	1,765,617		(26,292)			3.250	1.631	JD	27,860	27,706	12/01/2021	06/30/2026
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	708,214	96.8523	629,540	650,000	675,256		(12,370)			3.300	1.324	AO	5,363	21,450	04/21/2021	04/01/2026
46647P-BP-0	JPMORGAN CHASE & CO			1,2,5	1.G FE	1,059,180	87.5963	902,242	1,030,000	1,051,125		(3,012)			2.956	2.604	MN	4,060	30,447	04/01/2021	05/13/2031
46647P-CR-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	1,327,040	83.4380	1,335,008	1,600,000	1,350,592		23,552			2.545	4.746	MN	5,995	40,720	01/27/2023	11/08/2032
46647P-DE-3	JPMORGAN CHASE & CO			1,2,5	1.E FE	500,000	99.2655	496,328	500,000	500,000					3.845	3.848	JD	908	19,225	06/07/2022	06/14/2025
482480-AG-5	KLA CORP			1,2	1.F FE	1,749,268	99.5866	1,543,592	1,550,000	1,682,049		(24,867)			4.100	2.272	MS	18,712	63,550	03/29/2021	03/15/2029
482480-AL-4	KLA CORP			1,2	1.F FE	1,175,586	101.8592	1,186,660	1,165,000	1,174,348		(928)			4.650	4.531	JJ	24,980	57,483	08/10/2022	07/15/2032
48255G-AA-3	KKR GROUP FINANCE CO XII LLC			1,2	1.F FE	488,270	97.7188	478,822	490,000	488,498		142			4.850	4.895	MN	2,905	23,765	05/10/2022	05/17/2032
49271V-AF-7	KEURIG DR PEPPER INC			1,2	2.B FE	1,943,574	100.0530	1,675,888	1,675,000	1,842,056		(38,147)			4.597	2.076	MN	7,700	77,000	05/21/2021	05/25/2028
49271V-AL-4	KEURIG DR PEPPER INC			1,2	2.B FE	738,645	99.0316	767,495	775,000	770,285		22,764			0.750	3.799	MS	1,711	5,813	08/05/2022	03/15/2024
49326E-EL-3	KEYCORP			1,2,5	2.B FE	135,000	97.7481	131,960	135,000	135,000					3.878	3.881	MN	553	5,235	05/16/2022	05/23/2025
49327M-3E-2	KEYBANK NA				2.A FE	301,353	96.9436	290,831	300,000	300,743		(440)			4.150	3.989	FA	4,945	12,450	08/04/2022	08/08/2025
49427R-AR-3	KILROY REALTY LP			1,2	2.B FE	499,785	76.0361	380,181	500,000	499,829		15			2.650	2.654	MN	1,693	13,250	09/30/2021	11/15/2033
49446R-AR-0	KIMCO REALTY OP LLC			1,2	2.A FE	366,278	99.4676	373,004	375,000	373,996		5,975			2.700	4.360	MS	3,375	10,125	09/13/2022	03/01/2024
49446R-AZ-2	KIMCO REALTY OP LLC			1,2	2.A FE	1,904,621	87.0980	1,672,282	1,920,000	1,907,125		1,336			3.200	3.294	AO	15,360	61,440	02/15/2022	04/01/2032
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	199,892	99.0744	198,149	200,000	199,969		45			4.250	4.274	MS	2,833	8,500	06/27/2022	09/01/2024
501044-DE-8	KROGER CO			1,2	2.A FE	3,206,544	94.5211	2,849,811	3,015,000	3,109,814		(36,424)			2.650	1.384	AO	16,867	79,898	05/24/2021	10/15/2026
502431-AK-5	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	1,196,470	99.0335	1,089,369	1,100,000	1,105,296		(33,356)			3.950	0.889	MN	3,983	43,450	03/29/2021	05/28/2024
502431-AN-9	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	1,052,005	82.5045	924,050	1,120,000	1,069,499		6,485			1.800	2.503	JJ	9,296	20,160	03/29/2021	01/15/2031
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	1,057,520	93.3280	989,277	1,060,000	1,059,003		559			1.250	1.305	AO	3,313	13,250	04/27/2021	10/01/2025
50540R-AX-0	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	344,769	92.4858	319,076	345,000	344,887		46			1.550	1.564	JD	446	5,348	05/12/2021	06/01/2026
521865-AY-1	LEAR CORP			1,2	2.B FE	1,055,050	96.0458	922,040	960,000	1,014,726		(15,102)			3.800	2.081	MS	10,741	36,480	04/13/2021	09/15/2027
52532X-AD-7	LEIDOS INC			1,2	2.C FE	1,952,138	97.6250	1,747,488	1,790,000	1,844,780		(41,927)			3.625	1.222	MN	8,291	64,888	05/27/2021	05/15/2025
529537-AA-0	LXP INDUSTRIAL TRUST			1,2	2.B FE	887,846	80.2852	714,538	890,000	888,310		196			2.375	2.402	AO	5,284	21,138	08/16/2021	10/01/2031
534187-BF-5	LINCOLN NATIONAL CORP			1,2	2.B FE	4,955,950	97.2500	4,862,500	5,000,000	4,983,641		5,124			3.625	3.739	MS	54,878	181,250	03/06/2018	12/12/2026
548661-DM-6	LOWE'S COMPANIES INC			1,2	2.A FE	1,541,891	95.1723	1,389,516	1,460,000	1,495,412		(17,025)			2.500	1.290	AO	7,706	36,500	03/25/2021	04/15/2026
548661-DR-5	LOWE'S COMPANIES INC			1,2	2.A FE	642,260	96.1734	629,936	655,000	644,713		1,724			3.650	3.984	AO	5,711	23,908	07/29/2022	04/05/2029
548661-EA-1	LOWE'S COMPANIES INC			1,2	2.A FE	699,937	87.4901	612,431	700,000	699,915		11			2.625	2.627	AO	4,594	18,375	03/29/2021	04/01/2031
55336V-AR-1	MPLX LP			1,2	2.B FE	821,526	96.3479	712,974	740,000	790,267		(12,020)			4.000	2.197	MS	8,716	29,600	05/06/2021	03/15/2028
55607P-AF-2	MACQUARIE GROUP LTD		C	2,5	1.F FE	1,500,000	89.9809	1,349,714	1,500,000	1,500,000					1.629	1.629	MS	6,652	24,435	06/15/2021	09/23/2027
55903V-BC-6	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	2,402,215	91.2979	2,410,265	2,640,000	2,429,811		19,951			4.279	5.498	MS	33,262	112,966	08/09/2022	03/15/2032
571748-AV-4	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	748,770	99.0229	742,672	750,000	749,711		671			3.500	3.593	JD	2,042	26,250	08/17/2022	06/03/2024
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	13,287,010	97.8387	12,835,590	13,085,000	13,159,473		(36,556)			3.750	3.445	MS	145,843	490,688	04/13/2021	03/14/2026
571748-BG-6	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	1,057,822	99.4469	909,939	915,000	1,009,664		(17,887)			4.375	2.162	MS	11,787	40,031	04/01/2021	03/15/2029
574599-BS-4	MASCO CORP			1,2	2.B FE	1,866,893	87.2594	1,684,106	1,930,000	1,890,706		9,052			1.500	2.017	FA	10,937	28,950	06/03/2021	02/15/2028
57629W-DC-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	1,750,000	99.9903	1,749,830	1,750,000	1,750,000					5.711	5.777	JAJO	22,486	88,979	04/08/2021	04/12/2024
57629W-DK-3	MASSMUTUAL GLOBAL FUNDING II				1.B FE	375,863	99.0279	372,345	376,000	375,922		45			4.150	4.163	FA	5,418	15,604	08/24/2022	08/26/2025
57636Q-AR-5	MASTERCARD INC			1,2	1.D FE	2,254,760	97.0539	1,975,047	2,035,000	2,155,970		(38,345)			3.300	1.316	MS	17,721	67,155	05/24/2021	03/26/2027
58013M-EY-6	MCDONALD'S CORP			1,2	2.A FE	2,482,236	98.3519	2,198,165	2,235,000	2,338,571		(55,725)			3.700	1.133	JJ	34,686	82,695	05/21/2021	01/30/2026
58013M-FQ-2	MCDONALD'S CORP			1,2	2.A FE	1,752,307	94.6874	1,519,733	1,605,000	1,710,724		(15,462)			3.600	2.457	JJ	28,890	57,780	03/29/2021	07/01/2030
58769J-AA-5	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	614,631	99.8522	614,091	615,000	614,828		180			5.500	5.532	MN	3,195	33,731	11/21/2022	11/27/2024
58933Y-AZ-8	MERCK & CO INC			1,2	1.E FE	2,456,559	83.7727	2,274,429	2,715,000	2,509,107		28,674			1.450	2.735	JD	765	39,368	02/23/2022	06/24/2030
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	2,053,812	96.4424	1,789,007	1,855,000	1,961,409		(34,901)			3.450	1.464	JD	2,311	63,998	05/25/2021	12/18/2026
59217G-DC-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,062,262	90.9790	905,241	995,000	1,041,101		(7,877)			3.050	2.146	JD	1,180	30,348	04/01/2021	06/17/2029
59217G-FC-8	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	414,753	98.6291	409,311	415,000	414,860		80			4.050	4.071	FA	5,883	16,808	08/19/2022	08/25/2025
59408T-AA-8	MICHAEL KORS (USA) INC			1,2	2.C FE	8,150,646	98.0000	7,938,000	8,100,000	8,105,954		(8,524)			4.250	4.137	MN	57,375	344,250	02/26/2018	11/01/2024
594918-CG-7	MICROSOFT CORP			1,2	1.A FE	1,875,580	97.5981	1,688,447	1,730,000	1,808,890		(31,290)			3.400	1.500	MS	17,319	60,550	11/05/2021	09/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59523U-AS-6	MID-AMERICA APARTMENTS LP			1,2	1.G FE	2,153,964	81.4922	1,882,470	2,310,000	2,193,340		14,803			1.700	2.478	FA	14,835	39,270	04/13/2021	02/15/2031
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	670,344	97.6872	586,123	600,000	631,928		(14,414)			3.850	1.347	MS	7,700	23,100	04/21/2021	03/01/2026
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	1,137,624	97.3124	982,855	1,010,000	1,090,407		(18,309)			3.961	1.962	MS	13,224	40,006	05/18/2021	03/02/2028
606822-BH-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	1,056,723	95.5181	921,750	965,000	1,026,964		(11,079)			3.741	2.415	MS	11,432	36,101	04/01/2021	03/07/2029
606822-BS-2	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	2,671,636	94.4229	2,516,370	2,665,000	2,667,433		(1,550)			1.412	1.352	JJ	17,142	37,630	03/26/2021	07/17/2025
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC		C		1.G FE	2,621,151	96.7360	2,321,664	2,400,000	2,503,148		(44,092)			3.477	1.550	AO	18,312	83,448	05/19/2021	04/12/2026
60687Y-BD-0	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	1,164,409	95.6824	1,076,427	1,125,000	1,138,720		(9,652)			2.226	1.343	MN	2,504	25,043	04/21/2021	05/25/2026
60687Y-CA-5	MIZUHO FINANCIAL GROUP INC		C	2	1.G FE	345,000	96.2840	332,180	345,000	345,000					2.651	2.650	MN	991	9,146	02/16/2022	05/22/2026
617446-8V-4	MORGAN STANLEY			1,2	1.E FE	910,108	92.0203	851,188	925,000	915,962		2,340			0.985	1.325	JD	531	9,111	06/21/2021	12/10/2026
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	7,273,784	94.9828	6,425,586	6,765,000	7,068,887		(73,006)			3.772	2.562	JJ	111,285	255,176	08/08/2022	01/24/2029
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	1,109,952	99.3930	1,098,293	1,105,000	1,105,964		(2,903)			3.875	3.602	AO	7,374	42,819	08/17/2022	04/29/2024
61761J-ZN-2	MORGAN STANLEY				2.A FE	1,053,987	97.0219	921,708	950,000	1,008,452		(16,901)			3.950	2.018	AO	7,088	37,525	04/01/2021	04/23/2027
61772B-AB-9	MORGAN STANLEY			1,2	1.E FE	1,240,000	92.1351	1,142,475	1,240,000	1,240,000					1.593	1.593	MN	3,128	19,753	04/19/2021	05/04/2027
620076-BU-2	MOTOROLA SOLUTIONS INC			1,2	2.C FE	655,000	85.4516	559,708	655,000	655,000					2.750	2.750	MN	1,851	18,013	05/10/2021	05/24/2031
62928C-AA-0	NGPL PIPECO LLC			1,2	2.C FE	194,854	86.7228	169,109	195,000	194,896		12			3.250	3.258	JJ	2,922	6,338	05/03/2021	07/15/2031
62954W-AD-7	NTT FINANCE CORP		C	1,2	1.F FE	1,051,628	88.4664	1,066,020	1,205,000	1,085,425		25,170			1.591	4.161	AO	4,686	19,172	08/24/2022	04/03/2028
62954W-AH-8	NTT FINANCE CORP		C	1	1.F FE	200,000	99.3456	198,691	200,000	200,000					4.142	4.142	JJ	3,567	8,261	07/20/2022	07/26/2024
63254A-BE-7	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR				1.D FE	1,300,104	97.8331	1,271,830	1,300,000	1,300,120		(32)			3.905	3.902	JD	3,102	50,765	08/18/2022	06/09/2027
63307A-2P-9	NATIONAL BANK OF CANADA				1.G FE	725,268	97.2485	753,676	775,000	759,664		24,861			0.750	4.140	FA	2,341	5,813	08/05/2022	08/06/2024
63307A-2S-3	NATIONAL BANK OF CANADA			2,5	1.G FE	490,627	99.3801	487,956	491,000	485,891		(3,055)			3.750	3.777	JD	1,125	18,413	06/02/2022	06/09/2025
63859U-BH-5	NATIONWIDE BUILDING SOCIETY		C		1.E FE	886,760	90.8060	808,173	890,000	888,167		639			1.500	1.576	AO	2,893	13,350	10/05/2021	10/13/2026
63906Y-AG-3	NATWEST MARKETS PLC		C		1.E FE	335,000	97.9580	328,159	335,000	335,000					3.479	3.479	MS	3,205	11,655	03/17/2022	03/22/2025
64952W-DQ-3	NEW YORK LIFE GLOBAL FUNDING				1.A FE	891,333	94.1684	847,516	900,000	896,937		2,042			0.950	1.183	JD	166	8,550	03/22/2021	06/24/2025
64952W-EH-2	NEW YORK LIFE GLOBAL FUNDING				1.A FE	727,423	96.9351	751,247	775,000	759,410		23,123			0.600	3.743	FA	1,602	4,650	08/08/2022	08/27/2024
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING				1.A FE	745,585	98.9623	747,165	755,000	752,703		5,215			3.150	3.873	JD	1,652	23,783	08/17/2022	06/06/2024
651639-AY-2	NEWMONT CORPORATION			1,2	2.A FE	1,052,914	86.2015	930,976	1,080,000	1,060,102		2,666			2.250	2.549	AO	6,075	24,300	03/29/2021	10/01/2030
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDINGS INC				2.A FE	766,581	99.2176	759,015	765,000	765,545		(765)			4.255	4.150	MS	10,850	32,551	08/02/2022	09/01/2024
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	404,761	88.8241	359,738	405,000	404,845		33			1.900	1.909	JD	342	7,695	06/02/2021	06/15/2028
65339K-CD-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2.A FE	1,679,899	99.2924	1,668,112	1,680,000	1,679,989		51			2.940	2.943	MS	13,720	49,392	03/17/2022	03/21/2024
65364U-AL-0	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	882,157	95.6400	745,992	780,000	846,614		(13,236)			4.278	2.350	JD	1,483	33,368	03/31/2021	12/15/2028
654106-AJ-2	NIKE INC			1,2	1.E FE	2,125,992	95.1379	1,869,460	1,965,000	2,053,624		(28,105)			2.750	1.248	MS	14,110	54,038	05/25/2021	03/27/2027
65473P-AL-9	NISOURCE INC			1,2	2.B FE	1,052,111	81.2269	921,925	1,135,000	1,073,116		7,832			1.700	2.542	FA	7,289	19,295	03/31/2021	02/15/2031
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,266,521	95.6304	1,123,657	1,175,000	1,229,617		(13,749)			3.250	1.971	JJ	17,609	38,188	04/06/2021	01/15/2028
666807-BS-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,752,864	99.5440	1,513,069	1,520,000	1,685,677		(24,930)			4.400	2.460	MN	11,147	66,880	03/29/2021	05/01/2030
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUNDING				1.A FE	499,540	87.9183	439,592	500,000	499,704		64			1.700	1.714	JD	708	8,500	05/24/2021	06/01/2028
67066G-AL-8	NVIDIA CORP			1,2	1.E FE	737,761	97.7637	757,669	775,000	765,712		20,132			0.584	3.286	JD	214	4,526	08/05/2022	06/14/2024
67066G-AM-6	NVIDIA CORP			1,2	1.E FE	2,267,788	89.4838	2,035,756	2,275,000	2,270,317		1,006			1.550	1.598	JD	1,567	35,263	06/14/2021	06/15/2028
67077M-AZ-1	NUTRIEN LTD			1	2.B FE	109,956	100.2790	110,307	110,000	109,980		21			5.900	5.922	MN	974	6,454	11/07/2022	11/07/2024
67103H-AE-7	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	1,133,253	97.2814	1,006,862	1,035,000	1,076,696		(20,858)			3.550	1.451	MS	10,819	36,743	03/31/2021	03/15/2026
67103H-AH-0	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	314,598	96.6006	309,122	320,000	315,608		708			3.900	4.186	JD	1,040	12,480	07/29/2022	06/01/2029
681919-BD-7	OMNICOM GROUP INC			1,2	2.A FE	1,195,565	85.8722	1,026,173	1,195,000	1,195,414		(49)			2.600	2.595	FA	12,946	31,070	05/05/2021	08/01/2031
68217F-AA-0	OMNICOM GROUP INC			1,2	2.A FE	4,987,443	97.3770	4,966,227	5,100,000	5,064,634		14,496			3.600	3.920	AO	38,760	183,600	03/06/2018	04/15/2026
68233J-BM-5	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	1,114,283	99.0608	1,119,387	1,130,000	1,126,265		8,782			2.750	3.560	JD	2,590	31,075	08/17/2022	06/01/2024
68389X-BU-8	ORACLE CORP			1,2	2.B FE	837,700	94.2611	744,663	790,000	816,374		(8,256)			2.800	1.684	AO	5,530	22,120	05/18/2021	04/01/2027
68389X-CC-7	ORACLE CORP			1,2	2.B FE	3,373,243	93.2627	3,119,637	3,345,000	3,357,701		(5,766)			1.650	1.470	MS	14,718	55,193	05/04/2021	03/25/2026
68389X-CE-3	ORACLE CORP			1,2	2.B FE	1,748,294	88.7372	1,526,280	1,720,000	1,741,035		(2,697)			2.875	2.682	MS	13,187	49,450	03/29/2021	03/25/2031
68902V-AJ-6	OTIS WORLDWIDE CORP			1,2	2.B FE	1,974,025	93.0475	1,777,207	1,910,000	1,945,180		(10,978)			2.293	1.679	AO	10,462	43,796	05/26/2021	04/05/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69121K-AF-1	BLUE OWL CAPITAL CORP			1,2	2.C FE	1,985,740	90.2759	1,805,518	2,000,000	1,992,124		2,452			2.625	2.761	JJ	24,208	52,500	04/19/2021	01/15/2027
693475-AT-2	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	1,125,966	94.9676	982,915	1,035,000	1,085,874		(14,887)			3.150	1.614	MN	3,804	32,603	04/07/2021	05/19/2027
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	750,803	99.8937	749,203	750,000	750,000		(579)			3.500	3.500	JJ	11,521	26,250	08/03/2022	01/23/2024
693506-BU-0	PPG INDUSTRIES INC			1,2	2.A FE	1,161,564	92.3393	1,080,370	1,170,000	1,166,137		1,713			1.200	1.353	MS	4,134	14,040	04/21/2021	03/15/2026
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	2,001,968	94.6224	1,674,816	1,770,000	1,935,715		(25,146)			4.125	2.447	AO	15,414	73,013	05/26/2021	04/15/2030
69371R-R9-9	PACCAR FINANCIAL CORP				1.E FE	746,561	98.2600	736,950	750,000	748,078		1,138			3.550	3.715	FA	10,354	26,625	08/29/2022	08/11/2025
694308-JW-8	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	189,067	91.0859	173,063	190,000	189,387		126			3.000	3.078	JD	253	5,700	06/01/2021	06/15/2028
6944PL-2E-8	PACIFIC LIFE GLOBAL FUNDING II				1.D FE	3,498,145	92.3177	3,231,120	3,500,000	3,499,137		369			1.375	1.386	AO	10,293	48,125	04/07/2021	04/14/2026
701094-AQ-7	PARKER-HANNIFIN CORP			1	2.A FE	399,724	99.0309	396,124	400,000	399,936		138			3.650	3.686	JD	649	14,600	06/06/2022	06/15/2024
70450Y-AH-6	PAYPAL HOLDINGS INC			1,2	1.G FE	1,734,075	87.1902	1,525,829	1,750,000	1,738,513		1,636			2.300	2.411	JD	3,354	40,250	03/29/2021	06/01/2030
70462G-AB-4	PEACEHEALTH			1,2	1.G FE	3,473,322	92.6499	3,196,422	3,450,000	3,458,908		(5,395)			1.375	1.214	MN	6,061	47,438	04/16/2021	11/15/2025
709599-BM-5	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	1,284,730	91.6328	1,177,481	1,285,000	1,284,879		48			1.700	1.704	JD	971	21,845	04/06/2021	06/15/2026
709599-BN-3	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	234,349	97.5734	229,297	235,000	234,540		119			4.400	4.461	JJ	5,170	10,972	06/02/2022	07/01/2027
713448-FL-7	PEPSICO INC			1,2	1.E FE	2,179,546	97.8166	2,127,511	2,175,000	2,178,585		(767)			3.600	3.556	FA	28,928	84,825	08/18/2022	02/18/2028
717081-ES-8	PFIZER INC			1,2	1.F FE	1,091,574	99.4182	1,093,600	1,100,000	1,098,868		5,472			2.950	3.465	MS	9,555	32,450	08/29/2022	03/15/2024
718546-AY-0	PHILLIPS 66			2	2.A FE	359,839	99.3869	372,701	375,000	373,720		10,321			0.900	3.743	FA	1,275	3,375	08/22/2022	02/15/2024
71951Q-AB-8	PHYSICIANS REALTY LP			1,2	2.B FE	1,824,719	94.9270	1,571,042	1,655,000	1,766,141		(27,894)			3.950	2.097	JJ	30,144	65,373	11/10/2021	01/15/2028
723787-AT-4	PIONEER NATURAL RESOURCES CO			1,2	2.A FE	1,053,285	92.9424	989,837	1,065,000	1,059,859		2,471			1.125	1.366	JJ	5,525	11,981	04/21/2021	01/15/2026
74153W-CP-2	PRICOA GLOBAL FUNDING I				1.D FE	1,465,225	90.8042	1,471,028	1,620,000	1,514,982		36,730			1.200	3.781	MS	6,480	19,440	08/18/2022	09/01/2026
74153W-CR-8	PRICOA GLOBAL FUNDING I				1.D FE	194,881	98.5533	192,179	195,000	194,963		54			4.200	4.198	FA	2,798	8,122	08/24/2022	08/28/2025
74256L-EM-7	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	3,500,000	100.0149	3,500,522	3,500,000	3,500,000					5.801	5.868	JAJO	45,680	181,151	04/05/2021	04/12/2024
74256M-EJ-2	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	357,499	99.9208	374,703	375,000	374,744		13,314			0.500	4.164	JJ	901	1,875	09/08/2022	01/08/2024
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	1,059,442	87.4998	923,123	1,055,000	1,058,158		(481)			2.250	2.197	AO	5,011	23,738	04/13/2021	04/15/2030
74456Q-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	1,399,840	95.1482	1,222,654	1,285,000	1,348,341		(19,710)			3.000	1.381	MN	4,926	38,550	05/07/2021	05/15/2027
74460D-AH-2	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	1,336,682	89.2796	1,348,122	1,510,000	1,370,547		25,481			1.950	4.066	MN	4,253	29,445	08/29/2022	11/09/2028
747525-BQ-5	QUALCOMM INC			1,2	1.F FE	2,082,151	99.5880	2,066,451	2,075,000	2,081,166		(624)			4.250	4.206	MN	10,044	88,188	05/05/2022	05/20/2032
74834L-AV-2	QUEST DIAGNOSTICS INC			1,2	2.B FE	6,289,158	99.5368	6,017,000	6,045,000	6,045,000		(45,448)			4.250	3.480	AO	64,228	256,913	02/26/2018	04/01/2024
75513E-CH-2	RTX CORP			1,2	2.A FE	976,651	96.2646	851,942	885,000	934,611		(16,263)			3.500	1.551	MS	9,120	30,975	05/19/2021	03/15/2027
756109-AZ-7	REALTY INCOME CORP			1,2	1.G FE	1,163,225	91.2862	1,090,870	1,195,000	1,180,448		6,458			0.750	1.313	MS	2,639	8,963	04/21/2021	03/15/2026
756109-BD-5	REALTY INCOME CORP			1,2	1.G FE	734,179	99.8612	723,994	725,000	725,000		(6,187)			4.600	4.600	FA	13,433	33,350	07/27/2022	02/06/2024
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	916,087	98.5159	852,163	865,000	870,355		(16,798)			2.750	0.792	JD	330	23,788	03/31/2021	06/26/2024
75884R-AV-5	REGENCY CENTERS LP			1,2	2.A FE	1,044,556	95.6914	915,767	957,000	1,002,827		(15,599)			3.600	1.858	FA	14,355	34,452	04/08/2021	02/01/2027
760759-AR-1	REPUBLIC SERVICES INC			1,2	2.A FE	1,054,333	95.9468	940,279	980,000	1,014,470		(14,993)			2.900	1.309	JJ	14,210	28,420	04/21/2021	07/01/2026
771196-BW-1	ROCHE HOLDINGS INC			1,2	1.C FE	2,120,000	89.2765	1,892,662	2,120,000	2,120,000					1.930	1.930	JD	2,046	40,916	12/06/2021	12/13/2028
773903-AL-3	ROCKWELL AUTOMATION INC			1,2	1.F FE	244,463	82.6606	202,518	245,000	244,582		51			1.750	1.774	FA	1,620	4,288	08/03/2021	08/15/2031
775109-CF-6	ROGERS COMMUNICATIONS INC			2	2.C FE	344,772	97.1663	335,224	345,000	344,912		80			2.950	2.972	MS	2,997	14,128	03/07/2022	03/15/2025
776743-AF-3	ROPER TECHNOLOGIES INC			1,2	2.A FE	929,287	97.7691	796,818	815,000	889,079		(15,700)			4.200	2.054	MS	10,079	34,230	05/24/2021	09/15/2028
776743-AL-0	ROPER TECHNOLOGIES INC			1,2	2.A FE	1,048,900	82.6156	933,556	1,130,000	1,069,484		7,648			1.750	2.578	FA	7,471	19,775	03/29/2021	02/15/2031
776743-AM-8	ROPER TECHNOLOGIES INC			1,2	2.B FE	1,311,806	93.4292	1,242,608	1,330,000	1,322,925		4,075			1.000	1.317	MS	3,916	13,300	03/26/2021	09/15/2025
78008S-LL-8	ROYAL BANK OF CANADA			2	1.D FE	5,000,000	97.0510	4,852,550	5,000,000	5,000,000					3.500	3.500	JD	1,944	175,000	12/06/2012	12/27/2027
78016E-ZH-3	ROYAL BANK OF CANADA				1.E FE	1,900,994	99.1347	1,883,559	1,900,000	1,900,295		(503)			3.970	3.942	JJ	32,477	75,011	08/17/2022	07/26/2024
78200J-AA-0	RUSH SYSTEM FOR HEALTH			1,2	1.E FE	3,393,870	95.2007	2,856,021	3,000,000	3,273,943		(45,283)			3.922	2.187	MN	15,034	117,660	04/19/2021	11/15/2029
78355H-KL-2	RYDER SYSTEM INC			1,2	2.B FE	2,041,446	99.5190	1,880,909	1,890,000	1,897,324		(55,626)			3.650	0.677	MS	19,737	68,985	05/25/2021	03/18/2024
78355H-KN-8	RYDER SYSTEM INC			1,2	2.B FE	481,045	97.8817	489,409	500,000	494,032		8,661			2.500	4.344	MS	4,167	12,500	06/24/2022	09/01/2024
78409V-BH-6	S&P GLOBAL INC			1,2	1.G FE	154,191	94.4309	146,368	155,000	154,471		159			2.450	2.563	MS	1,266	3,798	03/04/2022	03/01/2027
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC		C	1,2	2.A FE	499,970	87.8796	439,398	500,000	499,980		4			2.300	2.301	JD	511	11,500	06/08/2021	06/15/2028
78448T-AG-7	SMBC AVIATION CAPITAL FINANCE DAC		C	1,2	2.A FE	1,236,937	91.1349	1,130,073	1,240,000	1,238,257		602			1.900	1.952	AO	4,974	23,560	10/07/2021	10/15/2026
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	3,557,085	100.2500	3,112,763	3,105,000	3,354,644		(88,986)			5.000	1.932	MS	45,713	155,250	11/05/2021	03/15/2027
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	1,424,191	95.2251	1,271,255	1,335,000	1,376,069		(19,040)			2.500	1.030	MN	4,265	33,375	06/11/2021	05/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	310,099	82.9984	315,394	380,000	319,806		7,488			1.700	4.443	AO	1,615	6,460	09/09/2022	10/01/2030
80282K-BC-9	SANTANDER HOLDINGS USA INC			1,2,5	2.A FE	360,000	91.4267	329,136	360,000	360,000					2.490	2.491	JJ	4,358	8,964	01/03/2022	01/06/2028
808513-AY-1	CHARLES SCHWAB CORP			1,2	1.F FE	744,683	99.7410	748,058	750,000	749,668		3,894			3.550	4.086	FA	11,094	26,625	09/15/2022	02/01/2024
808513-BR-5	CHARLES SCHWAB CORP			1,2	1.F FE	898,204	91.4108	818,127	895,000	896,532		(658)			1.150	1.074	MN	1,372	10,293	06/07/2021	05/13/2026
808513-BY-0	CHARLES SCHWAB CORP			1,2	1.F FE	614,336	92.7145	570,194	615,000	614,570		129			2.450	2.473	MS	4,939	15,068	03/01/2022	03/03/2027
816851-BG-3	SEMPRA			1,2	2.B FE	1,043,672	95.2950	924,362	970,000	1,014,183		(10,934)			3.400	2.156	FA	13,742	32,980	03/29/2021	02/01/2028
816851-BN-8	SEMPRA			1,2	2.B FE	414,265	97.5039	404,641	415,000	414,688		240			3.300	3.362	AO	3,424	13,695	03/21/2022	04/01/2025
81762P-AE-2	SERVICENOW INC			1,2	1.G FE	1,055,496	82.4501	956,421	1,160,000	1,083,482		10,417			1.400	2.480	MS	5,413	16,240	04/01/2021	09/01/2030
817826-AE-0	7-ELEVEN INC			1,2	2.B FE	1,049,541	81.3970	911,646	1,120,000	1,067,487		6,665			1.800	2.525	FA	7,896	20,160	03/29/2021	02/10/2031
824348-AW-6	SHERWIN-WILLIAMS CO			1,2	2.B FE	1,123,225	96.5138	994,092	1,030,000	1,081,135		(15,540)			3.450	1.829	JD	2,961	35,535	03/29/2021	06/01/2027
824348-BF-2	SHERWIN-WILLIAMS CO			1,2	2.B FE	10,270,726	98.3766	9,837,660	10,000,000	10,069,969		(37,032)			3.950	3.545	JJ	182,139	395,000	02/02/2018	01/15/2026
824348-BL-9	SHERWIN-WILLIAMS CO			1,2	2.B FE	1,053,308	87.1185	932,168	1,070,000	1,057,963		1,722			2.300	2.492	MN	3,145	24,610	03/29/2021	05/15/2030
824348-BQ-8	SHERWIN-WILLIAMS CO			1	2.B FE	749,824	99.0114	742,586	750,000	749,945		88			4.050	4.062	FA	12,066	30,206	08/09/2022	08/08/2024
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C		1	1.E FE	1,759,302	92.8762	1,662,484	1,790,000	1,773,992		7,106			1.200	1.617	MS	6,563	21,480	12/01/2021	03/11/2026
828807-CR-6	SIMON PROPERTY GROUP LP			1	1.G FE	350,249	99.8102	349,336	350,000	350,000		(172)			3.750	3.750	FA	5,469	13,125	07/27/2022	02/01/2024
842400-GV-9	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	1,160,617	93.0155	1,088,281	1,170,000	1,165,815		1,966			1.200	1.375	FA	5,850	14,040	04/27/2021	02/01/2026
842400-HD-8	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	323,807	85.8184	278,910	325,000	324,083		111			2.500	2.542	JD	677	8,125	06/09/2021	06/01/2031
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	2,190,863	81.6268	1,979,450	2,425,000	2,235,319		23,344			1.750	2.970	JJ	19,568	42,438	08/10/2022	01/15/2031
854502-AP-6	STANLEY BLACK & DECKER INC			1,2	2.A FE	371,798	96.4272	371,245	385,000	378,804		5,196			2.300	3.748	FA	3,124	8,855	08/19/2022	02/24/2025
855244-AT-6	STARBUCKS CORP			1,2	2.A FE	1,578,492	96.3396	1,551,068	1,610,000	1,584,032		4,062			3.550	3.872	FA	21,592	57,155	08/15/2022	08/15/2029
855244-AZ-2	STARBUCKS CORP			1,2	2.A FE	1,750,654	88.3213	1,541,207	1,745,000	1,749,157		(565)			2.550	2.511	MN	5,686	44,498	03/29/2021	11/15/2030
857477-AW-3	STATE STREET CORP				1.F FE	720,880	95.6417	640,799	670,000	694,844		(10,238)			2.650	1.069	MN	2,071	17,755	06/07/2021	05/19/2026
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP INC	C			1.G FE	2,143,196	97.5760	1,892,974	1,940,000	2,032,240		(41,083)			3.784	1.563	MS	22,839	73,410	04/06/2021	03/09/2026
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROUP INC	C			1.G FE	1,054,778	98.0507	906,969	925,000	1,010,093		(16,619)			4.306	2.268	AO	8,298	36,780	04/01/2021	10/16/2028
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GROUP INC	C			1.G FE	192,670	97.8573	195,715	200,000	197,530		3,238			2.448	4.172	MS	1,278	4,896	06/24/2022	09/27/2024
86944B-AF-0	SUTTER HEALTH			1,2	1.E FE	3,464,628	93.6372	3,230,483	3,450,000	3,455,029		(3,601)			1.321	1.214	FA	17,217	45,575	04/16/2021	08/15/2025
87020P-AT-4	SWEDBANK AB	C			1.G FE	340,000	100.2861	340,973	340,000	340,000					5.337	5.337	MS	5,091	18,146	09/12/2022	09/20/2027
87165B-AM-5	SYNCHRONY FINANCIAL			1,2	2.C FE	1,040,045	92.9847	892,653	960,000	1,007,470		(12,198)			3.950	2.530	JD	3,160	37,920	04/07/2021	12/01/2027
87254Q-AQ-2	TJX COMPANIES INC			1,2	1.F FE	1,170,664	94.3951	1,061,945	1,125,000	1,146,871		(8,679)			2.250	1.441	MS	7,453	25,313	03/22/2021	09/15/2026
87264A-BD-6	T-MOBILE USA INC			1,2	2.B FE	3,050,680	97.0840	2,703,789	2,785,000	2,931,030		(44,850)			3.750	2.008	AO	22,048	104,438	05/19/2021	04/15/2027
87264A-BF-1	T-MOBILE USA INC			1,2	2.B FE	463,287	94.6798	459,197	485,000	466,712		2,457			3.875	4.572	AO	3,968	18,794	08/08/2022	04/15/2030
87264A-CB-9	T-MOBILE USA INC			1,2	2.B FE	1,757,090	86.2629	1,548,419	1,795,000	1,766,675		3,548			2.550	2.796	FA	17,292	45,773	03/26/2021	02/15/2031
875127-BK-7	TAMPA ELECTRIC CO			1	1.G FE	721,498	98.9769	717,583	725,000	723,966		1,895			3.875	4.150	JJ	13,188	28,094	09/13/2022	07/12/2024
883203-BV-2	TEXTRON INC			1,2	2.B FE	5,045,350	98.2372	4,911,860	5,000,000	5,007,115		(7,267)			3.875	3.720	MS	64,583	193,750	04/03/2018	03/01/2025
883556-CK-6	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	1,472,774	88.8907	1,440,029	1,620,000	1,503,062		22,117			1.750	3.397	AO	5,985	28,350	08/15/2022	10/15/2028
88579Y-BE-0	3M CO			5	2.A FE	1,056,288	99.9586	1,049,565	1,050,000	1,050,272		(2,257)			5.939	5.807	FMAN	8,315	57,697	04/29/2021	02/14/2024
89114Q-CH-9	TORONTO-DOMINION BANK			1	1.E FE	1,721,462	94.6814	1,628,520	1,720,000	1,720,514		(350)			1.150	1.129	JD	1,044	19,780	03/30/2021	06/12/2025
89114Q-CQ-9	TORONTO-DOMINION BANK			1	1.E FE	1,110,573	99.0474	1,153,902	1,165,000	1,158,914		34,572			0.550	3.623	MS	2,082	6,408	08/17/2022	03/04/2024
89114T-ZT-2	TORONTO-DOMINION BANK			1	1.E FE	1,161,647	94.3441	1,150,998	1,220,000	1,178,211		12,048			2.800	3.954	MS	10,533	34,160	08/11/2022	03/10/2027
89152U-AH-5	TOTALENERGIES CAPITAL SA	C		1	1.E FE	1,054,406	98.1794	913,068	930,000	1,011,770		(16,167)			3.883	1.946	AO	8,025	36,112	04/26/2021	10/11/2028
89236T-JF-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,749,423	90.5374	1,584,405	1,750,000	1,749,638		81			1.900	1.905	AO	7,851	33,250	04/06/2021	04/06/2028
89236T-JN-6	TOYOTA MOTOR CREDIT CORP				1.E FE	1,123,069	96.8393	1,152,388	1,190,000	1,167,164		31,788			0.625	3.436	MS	2,231	7,438	08/17/2022	09/13/2024
89236T-JZ-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	2,900,452	95.2333	2,823,667	2,965,000	2,918,913		13,252			3.050	3.565	MS	24,869	90,433	08/08/2022	03/22/2027
902613-AA-6	UBS GROUP AG	C		2,5	1.G FE	1,052,620	89.1231	891,231	1,000,000	1,036,548		(6,004)			3.126	2.426	FA	11,983	31,260	04/01/2021	08/13/2030
90265E-AL-4	UDR INC			1,2	2.A FE	1,907,859	94.9566	1,685,480	1,775,000	1,840,332		(26,365)			2.950	1.395	MS	17,454	52,363	05/27/2021	09/01/2026
90265E-AT-7	UDR INC			1,2	2.A FE	694,996	78.5364	585,096	745,000	705,733		3,996			2.100	2.795	FA	6,519	15,645	03/29/2021	08/01/2032
90351D-AB-3	UBS GROUP AG	C			1.G FE	894,080	97.9049	783,239	800,000	836,956		(20,954)			4.125	1.409	MS	8,892	33,000	03/26/2021	09/24/2025
90351D-AF-4	UBS GROUP AG	C			1.G FE	865,649	97.6346	751,786	770,000	815,891		(19,572)			4.125	1.465	AO	6,705	31,763	06/03/2021	04/15/2026
907818-FA-1	UNION PACIFIC CORP			1,2	1.G FE	721,005	99.6040	722,129	725,000	724,572		2,558			3.150	3.515	MS	7,613	22,838	08/05/2022	03/01/2024
907818-FH-6	UNION PACIFIC CORP			1,2	1.G FE	1,744,664	89.4864	1,552,589	1,735,000	1,741,806		(1,070)			2.400	2.328	FA	16,887	41,640	03/29/2021	02/05/2030
91159H-HN-3	US BANCORP			2	1.G FE	1,198,391	93.6568	1,067,688	1,140,000	1,168,280		(11,166)			2.375	1.352	JJ	11,958	27,075	04/07/2021	07/22/2026
91159H-HV-5	US BANCORP			2	1.G FE	1,097,624	99.7559	1,097,315	1,100,000	1,099,841		1,661			3.375	3.530	FA	15,056	37,125	08/29/2022	02/05/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91159H-JF-8	US BANCORP			1,2,5	1.G FE	1,280,000	98.3922	1,259,420	1,280,000	1,280,000					4.548	4.550	JJ	25,711	58,214	07/19/2022	07/22/2028
913017-DD-8	RTX CORP			1,2	2.A FE	1,616,417	98.5992	1,429,688	1,450,000	1,508,513		(39,556)			3.950	1.152	FA	21,478	57,275	03/25/2021	08/16/2025
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.F FE	3,043,537	97.7449	2,678,210	2,740,000	2,908,687		(54,009)			3.450	1.374	JJ	43,589	94,530	06/21/2021	01/15/2027
91324P-DM-1	UNITEDHEALTH GROUP INC			1	1.F FE	1,098,009	99.6727	1,096,400	1,100,000	1,099,829		1,384			3.500	3.629	FA	14,544	38,500	09/06/2022	02/15/2024
92343V-EA-8	VERIZON COMMUNICATIONS INC			1	2.A FE	1,750,044	97.4204	1,466,177	1,505,000	1,702,883		(17,603)			4.500	2.921	FA	26,526	67,725	03/29/2021	08/10/2033
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	1,234,534	99.0182	1,064,446	1,075,000	1,180,379		(20,975)			4.329	2.134	MS	12,927	46,537	05/17/2021	09/21/2028
92343V-GF-5	VERIZON COMMUNICATIONS INC			1	2.A FE	743,215	98.9534	771,837	780,000	774,504		24,207			0.750	3.979	MS	1,609	5,850	09/13/2022	03/22/2024
92343V-GG-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	3,483,028	93.1348	3,241,091	3,480,000	3,481,362		(618)			1.450	1.431	MS	14,157	50,460	04/05/2021	03/20/2026
927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	723,550	99.6661	722,579	725,000	724,881		958			3.450	3.586	FA	9,449	25,013	08/05/2022	02/15/2024
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	1,618,815	95.2244	1,428,366	1,500,000	1,559,736		(22,204)			2.950	1.397	MN	5,654	44,250	04/21/2021	11/15/2026
928563-AH-8	VMWARE LLC			1,2	2.C FE	919,558	97.1469	893,751	920,000	919,909		146			1.000	1.016	FA	3,476	9,200	07/20/2021	08/15/2024
928668-BF-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	1,746,624	91.9152	1,470,643	1,600,000	1,705,986		(15,106)			3.750	2.614	MN	8,000	60,000	03/29/2021	05/13/2030
92936U-AE-9	WP CAREY INC			1,2	2.A FE	1,029,092	98.2825	894,371	910,000	969,996		(23,336)			4.250	1.550	AO	9,669	38,675	06/08/2021	10/01/2026
92940P-AE-4	WRKCO INC			1,2	2.B FE	2,124,570	95.3619	1,811,876	1,900,000	2,040,726		(32,032)			3.900	2.037	JD	6,175	74,100	05/24/2021	06/01/2028
94106L-BE-8	WASTE MANAGEMENT INC			1,2	1.G FE	863,794	95.7380	756,330	790,000	833,833		(11,665)			3.150	1.568	MN	3,180	24,885	05/24/2021	11/15/2027
94106L-BN-8	WASTE MANAGEMENT INC			1,2	1.G FE	1,170,249	87.9315	1,085,954	1,235,000	1,194,833		9,068			1.150	1.960	MS	4,182	14,203	03/29/2021	03/15/2028
94106L-BP-3	WASTE MANAGEMENT INC			1,2	2.A FE	1,747,867	81.7189	1,552,659	1,900,000	1,786,380		14,259			1.500	2.409	MS	8,392	28,500	03/29/2021	03/15/2031
94106L-BQ-1	WASTE MANAGEMENT INC			1,2	1.G FE	174,986	88.9258	155,620	175,000	174,991		2			2.000	2.001	JD	292	3,500	04/28/2021	06/01/2029
94974B-FY-1	WELLS FARGO & CO				2.B FE	693,055	97.8234	606,505	620,000	655,382		(14,198)			4.100	1.684	JD	1,977	25,420	04/21/2021	06/03/2026
94974B-GH-7	WELLS FARGO & CO				2.A FE	4,696,164	97.7999	4,303,196	4,400,000	4,487,798		(76,502)			3.000	1.221	FA	48,400	132,000	03/26/2021	02/19/2025
94974B-GL-8	WELLS FARGO & CO				2.B FE	1,055,243	97.7564	909,135	930,000	1,002,718		(19,530)			4.300	2.011	JJ	17,662	39,990	04/01/2021	07/22/2027
95000U-2A-0	WELLS FARGO & CO			2,5	2.A FE	274,384	95.2733	271,529	285,000	276,718		1,684			3.584	4.320	MN	1,107	10,214	08/10/2022	05/22/2028
95000U-2C-6	WELLS FARGO & CO			1,2	2.A FE	1,122,588	99.8742	1,118,591	1,120,000	1,120,000		(1,859)			3.750	3.750	JJ	18,317	42,000	08/17/2022	01/24/2024
95000U-2S-1	WELLS FARGO & CO			1,2,5	2.A FE	1,501,809	91.4842	1,326,521	1,450,000	1,480,024		(8,445)			2.393	1.766	JD	2,795	34,699	05/18/2021	06/02/2028
95040Q-AK-0	WELLTOWER OP LLC			1,2	2.A FE	1,623,835	93.6347	1,610,517	1,720,000	1,651,428		20,205			2.700	4.073	FA	17,544	46,440	08/12/2022	02/15/2027
95040Q-AN-4	WELLTOWER OP LLC			1,2	2.A FE	344,017	88.0342	303,718	345,000	344,328		125			2.050	2.091	JJ	3,261	7,073	06/23/2021	01/15/2029
958102-AQ-8	WESTERN DIGITAL CORP			1,2	2.C FE	84,844	85.8594	72,980	85,000	84,884		21			2.850	2.879	FA	1,009	2,423	12/07/2021	02/01/2029
960413-AY-8	WESTLAKE CORP			1,2	2.B FE	524,134	70.6130	377,780	535,000	525,108		420			2.875	3.011	FA	5,811	15,381	08/05/2021	08/15/2041
961214-EW-9	WESTPAC BANKING CORP		C		1.D FE	1,420,000	88.4611	1,256,148	1,420,000	1,420,000					1.953	1.953	MN	3,158	27,733	11/08/2021	11/20/2028
96145D-AB-1	WRKCO INC			1,2	2.B FE	490,355	98.1817	490,909	500,000	496,690		4,552			3.000	3.965	MS	4,417	15,000	08/05/2022	09/15/2024
963320-AY-2	WHIRLPOOL CORP			1,2	2.B FE	349,377	83.6418	292,746	350,000	349,530		58			2.400	2.420	MN	1,073	8,400	04/26/2021	05/15/2031
96949L-AB-1	WILLIAMS COMPANIES INC			1,2	2.B FE	1,051,821	98.2500	933,375	950,000	986,349		(24,563)			4.000	1.333	MS	11,189	38,000	04/21/2021	09/15/2025
98138H-AG-6	WORKDAY INC			1,2	2.B FE	229,864	96.6638	222,327	230,000	229,909		26			3.500	3.513	AO	2,013	8,050	03/30/2022	04/01/2027
983919-AK-7	XILINX INC			1,2	1.G FE	1,188,602	88.5758	1,164,772	1,315,000	1,208,288		14,421			2.375	3.813	JD	2,603	31,231	08/16/2022	06/01/2030
98978V-AN-3	ZOETIS INC			1,2	2.A FE	2,024,071	97.6811	1,763,144	1,805,000	1,944,578		(30,120)			3.900	2.047	FA	25,616	70,395	05/25/2021	08/20/2028
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						706,768,351	XXX	651,697,026	687,722,000	696,726,078	0	(3,033,775)	0	0	XXX	XXX	XXX	5,771,818	21,506,867	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
03464R-AA-1	AOMT 2020-1 A1 - RMBS			4	1.A	230,422	92.9036	212,082	228,282	231,360		1,043			2.466	1.835	MON	469	5,629	04/15/2021	12/26/2059
03464R-AB-9	AOMT 2020-1 A2 - RMBS			4	1.A	225,195	93.9290	211,556	225,230	225,091		(30)			2.672	2.637	MON	502	6,245	06/24/2020	12/26/2059
03464V-AA-2	AOMT 196 A1 - CMO/RMBS			4	1.A	139,488	94.3757	130,602	138,385	140,312		545			2.620	1.877	MON	302	3,626	03/26/2021	11/25/2059
03465L-AA-3	AOMT 2020-3 A1 - CMO/RMBS			4	1.A	260,952	92.1800	240,491	260,893	260,857		(83)			1.691	1.629	MON	368	4,591	06/26/2020	04/27/2065
042855-AC-0	ARRW 2022-1 A3 - CMO/RMBS			4	1.F FE	690,533	74.8510	523,957	700,000	691,036		278			3.650	3.761	MON	2,129	25,550	02/09/2022	12/26/2056
04285C-AB-7	ARRW 2020-1 A2 - CMO/RMBS			4	1.B FE	999,949	86.6960	866,960	1,000,000	999,578		(112)			2.927	2.929	MON	2,439	29,270	06/24/2020	03/25/2055
12661N-AD-6	CSMC 2022-NQM3 A2 - CMO/RMBS			4	1.C FE	684,190	84.8850	604,381	712,000	684,564		15			4.265	4.668	MON	3,037	30,367	04/27/2022	03/25/2067
20048J-AA-8	COMM 2018-HOME A - CMBS			2	1.A FE	770,000	91.8492	642,944	700,000	744,512		(10,131)			3.942	2.275	MON	2,300	27,076	06/03/2021	04/12/2033
36416U-AJ-4	GFMT 2017-1 A22 - CMO/RMBS			4	1.A	38,135	87.9871	33,048	37,560	39,188		329			3.000	2.213	MON	94	1,127	04/05/2021	07/25/2056
46592N-AC-0	JPMMT 217 A3 - CMO/RMBS			4	1.A	411,276	80.8594	327,087	404,513	410,663		(259)			2.500	2.289	MON	843	10,113	05/24/2021	11/27/2051
46650H-AC-2	JPMMT 2019-1 A3 - CMO/RMBS			4	1.A	45,304	91.5967	40,834	44,580	46,150		191			4.000	2.953	MON	149	1,781	04/16/2021	05/25/2049
46655V-BK-7	JPMMT 228 A14 - CMO/RMBS			4	1.A	378,125	90.2030	360,812	400,000	379,380		1,163			4.500	5.074	MON	1,500	18,000	09/13/2022	01/25/2053
55283F-AA-6	MFRA 21NQM1 A1 - RMBS			4	1.A FE	185,387	93.6928	173,695	185,388	185,377		(20)			1.153	1.108	MON	178	2,138	04/09/2021	04/25/2065
585495-BN-3	MELLO 21MTG1 A19 - CMO/RMBS			4	1.A	586,898	79.7660	626,412	785,312	601,292		12,821			2.500	7.124	MON	1,636	19,760	11/04/2022	04/25/2051
64830U-AA-3	NRZT 2020-NQM2 A1 - CMO/RMBS			4	1.A	227,582	93.8300	213,540	227,582	227,492		(80)			1.650	1.609	MON	313	3,921	06/19/2020	05/25/2060
64830U-AC-9	NRZT 2020-NQM2 A3 - CMO/RMBS			4	1.A	951,470	85.4090	961,705	1,126,000	967,766		16,296			3.292	5.819	MON	618	30,888	02/16/2023	05/25/2060

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
92538F-AA-2	VERUS 2021-2 A1 - CMO/RMBS			4	1.A FE	276,755	86.0155	238,056	276,760	276,817		40			1.031	1.013	MON	238	2,853	04/13/2021	02/25/2066
92837K-AB-7	VISIO 2020-1 A2 - RMBS			4	1.B FE	1,399,991	92.0160	1,288,224	1,400,000	1,399,457		(435)			2.504	2.465	MON	2,921	35,056	07/24/2020	08/25/2055
95002F-AS-3	WFMBS 2019-4 A17 - CMO/RMBS			4	1.A	674,831	86.7540	677,792	781,280	675,125		294			3.500	6.176	MON	2,279	20,509	03/02/2023	09/27/2049
1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						9,176,483	XXX	8,374,178	9,633,764	9,186,018	0	21,866	0	0	XXX	XXX	XXX	22,313	278,501	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00179D-AA-4	AMSR 21SFR1 A - CMBS			4	1.A FE	1,239,965	86.6115	1,073,982	1,240,000	1,239,597		(143)			1.953	1.948	MON	2,018	24,217	05/06/2021	06/26/2028
05490R-AA-4	BAMLL 2015-ASTR A - CMBS			4	1.A	1,202,702	87.3080	969,119	1,110,000	1,157,319		(13,080)			3.819	2.530	MON	3,533	42,391	05/27/2020	07/16/2037
05547H-AC-5	BBCMS 2015-SRCH A2 - CMBS			4	1.A	898,748	91.5700	747,211	816,000	858,667		(11,240)			4.197	2.677	MON	2,378	34,248	04/16/2020	08/10/2035
05548W-AA-5	BBCMS 2018-TALL A - CMBS			4,5	1.A	1,744,531	92.7532	1,623,181	1,750,000	1,793,705		(11,906)			6.281	4.202	MON	5,190	103,637	04/07/2021	03/16/2037
05601P-AA-4	BSST 2021-SSCP A - CMBS			4,5	1.A	1,750,000	98.0697	1,716,219	1,750,000	1,750,000					6.226	6.295	MON	5,145	102,903	04/08/2021	04/15/2036
05606G-AA-9	BX 2021-VIEW A - CMBS			4,5	1.A	700,000	95.6870	669,809	700,000	700,000					6.756	6.840	MON	2,233	44,850	06/04/2021	06/16/2036
05608K-AA-8	BX 2021-VINO A - CMBS			4,5	1.A FE	505,214	98.3835	498,219	506,405	511,367		234			6.129	3.509	MON	1,466	29,253	05/03/2021	05/17/2038
06539V-AJ-7	BANK 2022-BNK39 A4 - CMBS			4	1.A	1,029,957	86.1430	861,430	1,000,000	1,024,603		(2,866)			2.928	2.586	MON	2,440	29,280	01/26/2022	02/18/2055
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS			4	1.A	1,018,351	88.9186	879,830	989,478	1,008,521		(3,566)			2.600	2.181	MON	2,144	25,726	04/06/2021	10/18/2052
08163N-BJ-3	BMARK 2022-B32 A5 - CMBS			4	1.A	1,132,992	81.6190	897,809	1,100,000	1,127,149		(3,156)			3.002	2.658	MON	2,752	33,021	02/01/2022	01/15/2055
12434C-AA-2	BX 2021-SDMF A - CMBS			4,5	1.A	621,602	97.7569	609,496	623,481	631,491		252			6.065	4.257	MON	1,786	35,544	09/17/2021	09/15/2034
12477B-AE-4	CAMB 2021-CX2 B - CMBS			4	1.A	712,287	80.7230	565,061	700,000	709,829		(1,211)			2.864	2.618	MON	1,670	19,668	10/22/2021	11/13/2046
12531W-BB-7	CFCRE 2016-C3 A3 - CMBS			4	1.A	646,830	96.2090	582,064	605,000	620,647		(7,338)			3.865	2.586	MON	1,949	23,383	04/16/2020	01/10/2048
12532B-AD-9	CFCRE 2016-C7 A3 - CMBS			4	1.A	796,425	95.0090	703,067	740,000	765,627		(8,697)			3.838	2.573	MON	2,367	28,405	04/28/2020	12/11/2054
12592T-AA-3	COMM 2015-3BP A - CMBS			4	1.A	963,427	94.9820	892,831	940,000	945,034		(5,087)			3.178	2.629	MON	2,489	29,873	03/30/2020	02/12/2035
12593G-AF-9	COMM 2015-PC1 A5 - CMBS			4	1.A	878,496	97.1980	818,948	842,556	851,585		(7,432)			3.902	2.994	MON	2,740	32,877	04/07/2020	07/12/2050
12634N-AS-7	CSAIL 2015-C2 A3 - CMBS			4	1.A	1,103,343	97.4730	1,107,876	1,136,598	1,127,654		7,562			3.231	3.967	MON	3,060	36,726	03/19/2020	06/15/2057
12653V-AA-4	CSMC 2019-ICE4 A - CMBS			4,5	1.A	1,047,067	99.8745	1,046,080	1,047,394	1,055,414		(631)			6.389	4.355	MON	3,160	63,567	10/08/2021	05/15/2036
17327F-AD-8	CGCMT 2018-B2 A4 - CMBS			4	1.A	564,824	95.1630	475,815	500,000	535,614		(8,383)			4.009	2.171	MON	1,670	20,045	05/28/2020	03/10/2051
17328Q-AA-9	CGCMT 2020-420K A - CMBS			4	1.A	583,488	82.2030	575,421	700,000	599,310		12,075			2.456	4.975	MON	1,433	17,192	09/02/2022	11/13/2042
21873L-AA-1	CAFL 2021-1 A - CMBS			4	1.A FE	723,162	91.2176	659,680	723,194	722,276		136			1.569	1.603	MON	946	11,347	04/21/2021	04/15/2053
23307C-AA-3	DBWF 2016-85T A - CMBS			4	1.A	829,717	91.0100	682,575	750,000	787,062		(12,241)			3.791	2.035	MON	2,369	28,433	06/12/2020	12/11/2036
23307E-AA-9	DBGS 191735 A - CMBS			4	1.A	722,565	85.3940	546,522	640,000	690,944		(9,780)			3.843	2.223	MON	1,435	24,595	07/29/2020	04/10/2037
26210Y-AA-4	DROP 2021-FILE A - CMBS			4,5	1.A	700,000	92.3750	646,625	700,000	700,000					6.626	6.707	MON	2,190	43,888	04/21/2021	10/15/2043
36252C-AA-0	GSMS 2017-485L A - CMBS			4	1.A	750,066	89.3350	625,345	700,000	723,727		(7,461)			3.721	2.568	MON	2,171	26,047	05/01/2020	02/12/2037
36252C-AG-7	GSMS 2017-485L B - CMBS			4	1.A	665,604	85.8030	531,979	620,000	642,376		(7,020)			3.871	2.643	MON	2,000	24,000	07/28/2020	02/12/2037
36253P-AC-6	GSMS 2017-GS6 A3 - CMBS			4	1.A	1,307,063	90.7445	1,088,934	1,200,000	1,258,946		(17,757)			3.433	1.851	MON	3,433	41,196	03/29/2021	05/12/2050
36254X-AA-2	GSMS 2017-FARM A - CMBS			4	1.A	1,213,989	86.4940	973,058	1,125,000	1,173,546		(11,711)			3.659	2.452	MON	3,430	40,385	05/28/2020	01/12/2043
36255W-AA-3	GSMS 2018-RIVR A - CMBS			4,5	1.A	703,320	75.0740	562,087	748,710	759,288		(2,355)			6.609	5.715	MON	2,337	46,008	05/21/2020	07/16/2035
36258P-AA-5	GSMS 20UPT A - CMBS			4	1.A	366,064	94.7350	331,573	350,000	354,409		(4,139)			2.751	1.546	MON	802	9,629	02/18/2021	02/11/2037
36260J-AD-9	GSMS 2019-GC39 A4 - CMBS			4	1.A	731,927	91.5730	618,118	675,000	709,721		(6,252)			3.567	2.514	MON	2,006	24,077	04/23/2020	05/10/2052
40441L-AA-4	HGI 21FL1 A - CMBS			4,5	1.A FE	856,152	97.4460	834,286	856,152	856,152					6.520	6.607	MON	2,016	52,828	05/06/2021	06/19/2036
45378Y-AA-2	IPT 2018-INDP A - CMBS			4	1.A	718,633	95.5050	649,434	680,000	691,985		(8,039)			3.763	2.534	MON	2,132	25,588	08/31/2020	07/10/2035
46633Q-AA-5	JPMCC 2021-MHC A - CMBS			4,5	1.A	340,163	99.0749	337,016	340,163	340,163					6.276	6.545	MON	1,008	20,176	04/01/2021	04/15/2038
50203J-AA-6	LMNT 2021-FL1 A - CMBS			4,5	1.A FE	1,580,000	97.6652	1,543,110	1,580,000	1,580,000					6.646	7.527	MON	4,959	99,381	05/26/2021	06/17/2039
55293A-AG-2	MHC 2021-MHC2 B - CMBS			4,5	1.A	600,000	98.3040	589,824	600,000	600,000					6.576	6.655	MON	1,863	38,803	05/14/2021	05/17/2038
55316V-AA-2	MHC 2021-MHC A - CMBS			4,5	1.A	1,343,584	98.9297	1,332,422	1,346,837	1,357,206		(28)			6.277	3.636	MON	3,992	79,898	04/06/2021	04/15/2038
55316V-AC-8	MHC 2021-MHC B - CMBS			4,5	1.A	644,196	98.7450	637,640	645,744	646,921		(4,006)			6.577	6.007	MON	2,006	40,785	04/06/2021	04/15/2038
55375K-AS-5	MSSG 2017-237P A - CMBS			4	1.A	753,758	79.3040	555,128	700,000	728,611		(7,749)			3.397	2.198	MON	1,982	23,779	08/27/2020	09/15/2039
563136-AG-5	OMW 2020-1MW C - CMBS			4	1.A	1,377,271	86.0330	1,204,462	1,400,000	1,387,102		3,013			2.413	2.628	MON	2,815	33,144	08/17/2020	09/12/2039
61691D-AA-5	MSC 2018-MP A - CMBS			4	1.A	791,602	87.3290	611,303	700,000	753,409		(11,272)			4.419	2.537	MON	2,577	30,348	06/23/2020	07/12/2040
61691Q-AD-0	MSC 2018-L1 A3 - CMBS			4	1.A	809,484	95.8600	671,020	700,000	763,453		(13,822)			4.139	1.975	MON	2,414	28,973	08/14/2020	10/17/2051
61766N-BA-2	MSBAM 2016-C30 A4 - CMBS			4	1.A	540,139	93.2510	499,432	535,578	536,930		(757)			2.600	2.456	MON	1,160	13,945	03/13/2020	09/17/2049
68162M-AA-0	OT 2017-OT A - CMBS			4	1.A	756,219	88.4310	619,017	700,000	729,030		(8,429)			3.566	2.265	MON	2,080	24,962	09/03/2020	05/12/2039
74333D-AA-2	PROG 2021-SFR2 A - CMBS			4	1.A FE	2,187,554	91.2082	1,995,258	2,187,586	2,186,797		(280)			1.546	1.537	MON	2,818	33,820	03/23/2021	04/19/2038
78449R-AA-3	SLG 2021-OVA A - CMBS			4	1.A	1,194,799	82.6726	959,002	1,160,000	1,186,452		(959)			2.585	2.249	MON	2,499	29,991	06/15/2021	07/17/2041
87303T-AA-5	TTN 2021-MHC A - CMBS			4,5	1.A FE	171,595	98.8842	169,680	171,595	171,595					6.326	6.398	MON	513	11,183	04/29/2021	03/15/2038
902055-AA-0	LBTY 2016-225L A - CMBS			4	1.A	1,067,344	91.4650	914,650	1,000,000	1,025,398		(12,067)			3.597	2.329	MON	2,998	35,970	05/28/2020	02/12/2036
902055-AE-2	LBTY 2016-225L C - CMBS			4	1.A	212,594	82.9840	165,968	200,000	204,850		(2,294)			4.501	3.276	MON	750	9,002	06/22/2020	02/12/2036
95002D-BG-3	WFCM 2018-C47 A4 - CMBS			4	1.A	804,699	97.1130	679,791	700,000	760,512		(12,312)			4.442	2.462	MON	2,591	31,094	04/09/2020	09/16/2061

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1039999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						44,603,509	XXX	39,548,403	43,232,470	44,041,993	0	(222,193)	0	0	XXX	XXX	XXX	117,917	1,760,080	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00176D-AQ-2	AMMC XIII A1R - CDO			4,5	1.A FE	273,847	99.9827	273,799	273,847	273,847					6.710	6.387	JAJO	3,522	23,404	04/08/2021	07/24/2029
01627A-AA-6	ADC 2021-1 A2 - ABS			4	1.G FE	959,232	89.7820	875,375	975,000	965,962		3,307			1.937	2.313	MON	839	18,886	12/08/2021	08/15/2046
02008D-AB-5	ALLYA 2022-3 A2 - ABS			4	1.A FE	282,351	99.9362	281,977	282,157	282,208		(136)			5.290	5.262	MON	663	14,968	12/15/2022	08/15/2025
02379K-AA-2	AMERICAN AIRLINES PASS THROUGH TRUST 202			1	1.F FE	1,816,724	83.8098	1,518,895	1,812,312	1,816,131		(253)			2.875	2.842	JJ	24,605	52,104	11/01/2021	01/11/2036
03236X-AB-3	AXIS 2022-2 A2 - ABS			4	1.A FE	804,549	99.4674	800,391	804,676	804,736		(31)			5.300	5.351	MON	1,303	42,648	09/14/2022	06/21/2028
03237K-AB-0	AXIS 211 A2 - ABS			4	1.A FE	149,516	98.9193	147,916	149,532	149,530		4			0.750	0.758	MON	34	1,122	04/14/2021	11/20/2026
03328Q-AY-7	ANCHC 6 ARR - CDO		C	4,5	1.A FE	1,002,588	99.8191	1,000,773	1,002,588	1,002,588					6.705	6.729	JAJO	14,379	60,554	04/07/2021	07/15/2030
03842V-AB-3	AQFIT 2021-A B - ABS			4	1.G FE	249,977	82.3410	205,853	250,000	249,983		3			2.400	2.413	MON	233	6,000	09/30/2021	07/17/2046
04009A-AL-4	ARES LII A1R - CDO			4,5	1.A FE	1,000,000	99.5570	995,570	1,000,000	1,000,000					6.724	6.769	JAJO	13,074	61,222	07/15/2021	04/22/2031
04016D-AU-9	ARES 41RR BR - CDO		C	4,5	1.C FE	1,693,384	98.2474	1,670,206	1,700,000	1,782,467		13,794			7.105	6.203	JAJO	25,836	109,552	06/29/2021	04/17/2034
04623T-AA-3	MORGN 2 A - CDO		C	4,5	1.A FE	1,180,168	99.7904	1,178,637	1,181,113	1,216,840		2,334			6.717	4.193	JAJO	16,088	71,998	04/07/2021	04/21/2031
04966H-AA-4	ATRM XLII A1 - CDO		C	4,5	1.A FE	966,655	99.8997	965,193	966,162	985,259		(10,131)			6.854	3.673	JAJO	12,875	60,420	04/07/2021	11/21/2030
05377R-FQ-2	AESOP 224 B - ABS			4	1.F FE	699,676	98.0620	686,434	700,000	699,471		(131)			5.460	5.556	MON	956	38,220	07/12/2022	02/20/2029
05522R-DE-5	BACCT 2022-1 A - ABS			4	1.A FE	579,405	98.0951	582,685	594,000	585,180		5,716			3.530	4.628	MON	932	20,968	12/23/2022	11/15/2027
05682Q-AU-0	BCC 2017-1 BR - CDO		C	4,5	1.C FE	1,300,000	99.4683	1,293,088	1,300,000	1,300,000					7.177	7.228	JAJO	18,921	85,308	05/06/2021	07/22/2030
05875J-AJ-8	BALLY 2019-1 A1R - CDO		C	4,5	1.A FE	1,925,000	99.6403	1,918,076	1,925,000	1,925,000					6.575	6.636	JAJO	27,527	115,876	06/09/2021	07/15/2032
08861Y-AA-4	BHG 2021-A A - ABS			4	1.A FE	44,063	94.2399	41,526	44,064	44,084		(28)			1.420	1.411	MON	24	626	04/23/2021	11/17/2033
08862B-AB-1	BHG 2021-B B - ABS			4	1.B FE	589,931	90.9553	536,636	590,000	590,211		(281)			1.670	1.774	MON	383	9,853	09/10/2021	10/17/2034
12509D-AE-2	CCG 2020-1 D - ABS			4	1.C FE	714,855	98.2370	702,395	715,000	714,961		32			2.680	2.700	MON	905	19,162	08/04/2020	12/14/2027
12510H-AN-0	CAUTO 211 A4 - ABS			4	1.E FE	994,949	73.5750	732,225	995,208	994,936		(45)			2.760	2.780	MON	1,221	27,483	07/27/2021	08/15/2051
12530M-AA-3	SORT 2020-1 A1 - ABS			4	1.E FE	638,870	92.4170	648,372	701,573	667,073		21,061			1.690	5.070	MON	527	11,870	08/23/2022	07/15/2060
12530M-AD-7	SORT 2020-1 B2 - ABS			2	1.G FE	629,507	81.5960	513,742	629,616	628,607		264			2.600	2.662	MON	728	16,394	07/14/2020	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS			4	1.E FE	943,221	89.5354	843,825	942,448	942,796		(173)			1.530	1.518	MON	641	14,432	03/24/2021	03/15/2061
12551R-AA-6	CIFC 2018-I A - CDO		C	4,5	1.A FE	401,368	99.7716	400,571	401,489	413,827		1,224			6.657	4.331	JAJO	5,568	24,243	04/05/2021	04/18/2031
12551Y-AA-1	CIFC 2018-III A - CDO		C	4,5	1.A FE	499,964	99.9933	499,880	499,914	516,031		1,507			6.757	4.472	JAJO	7,037	30,692	03/31/2021	07/18/2031
12563L-AS-6	CLIF 203 A - ABS			4	1.F FE	447,908	89.6910	401,816	448,000	447,933		8			2.070	2.084	MON	335	9,390	10/02/2020	10/18/2045
12575A-AB-3	CIMNL 211 A2 - ABS			4	1.A FE	478,644	73.4070	351,511	478,852	478,707		3			2.570	2.604	MON	376	12,318	07/22/2021	07/20/2051
12664J-AB-6	CNH 2022-C A2 - ABS			4	1.A FE	176,239	99.7923	174,991	175,356	175,794		(439)			5.420	5.075	MON	422	9,504	12/23/2022	07/15/2026
14041N-FY-2	COMET 2021-3 A - ABS			4	1.A FE	23,305	96.4741	24,119	25,000	24,211		867			1.040	4.790	MON	12	260	12/13/2022	11/16/2026
14041N-FZ-9	COMET 2022-1 A - ABS			4	1.A FE	216,018	97.4660	219,299	225,000	220,065		3,874			2.800	4.712	MON	280	6,300	12/13/2022	03/15/2027
14043G-AB-0	COPAR 2022-2 A2A - ABS			4	1.A FE	348,050	99.5678	346,563	348,067	348,063		7			3.740	3.773	MON	579	13,018	08/02/2022	09/15/2025
14043G-AD-6	COPAR 2022-2 A3 - ABS			4	1.A FE	48,756	98.1393	49,070	50,000	49,258		480			3.660	4.762	MON	81	1,830	12/13/2022	05/17/2027
14318U-AB-7	CARMX 2022-4 A2A - ABS			4	1.A FE	366,308	99.9127	366,019	366,339	366,330		17			5.340	5.408	MON	869	19,563	10/26/2022	12/15/2025
14318U-AD-3	CARMX 2022-4 A3 - ABS			4	1.A FE	50,697	100.3071	50,154	50,000	50,423		(263)			5.340	4.808	MON	119	2,670	12/13/2022	08/16/2027
14576A-AC-6	CARM 201 A3 - RMBS			4	1.F FE	689,083	85.4720	589,329	689,500	689,171		70			3.100	3.113	MON	950	21,393	11/18/2020	12/15/2050
14687B-AG-1	CRVNA 2021-P1 A3 - ABS			4	1.A FE	178,858	99.3407	177,741	178,921	178,917		20			0.540	0.563	MON	56	966	03/29/2021	12/10/2025
14687H-AA-1	CRVNA 2021-N4 A1 - ABS			4	1.A FE	138,873	99.0771	137,602	138,884	138,881		7			0.830	0.843	MON	67	1,153	12/06/2021	09/11/2028
15032A-AN-7	CEDF V A1R - CDO			4,5	1.A FE	1,700,255	99.7470	1,695,699	1,700,000	1,751,119		(6,974)			6.764	4.370	JAJO	24,277	103,850	03/25/2021	07/17/2031
16144J-AB-7	CHAOT 2022-A A2 - ABS			4	1.A FE	242,532	99.6655	241,732	242,543	242,542		6			3.860	3.863	MON	156	9,311	08/11/2022	10/27/2025
165183-CM-4	CFII 2020-1 C - ABS			4	1.C FE	999,986	98.4790	984,790	1,000,000	1,000,000		1			2.140	2.149	MON	951	21,400	07/14/2020	08/16/2032
185512-AA-8	CNL 2022-A A1 - ABS			4	1.A FE	387,792	95.8715	371,821	387,832	390,149		2,353			4.016	4.932	MS	5,192	18,561	06/09/2022	03/01/2033
19425A-AA-2	CASL 2021-B A1 - ABS			4,5	1.A FE	123,044	96.2854	118,473	123,044	123,044					6.270	6.356	MON	129	7,308	06/23/2021	06/25/2052
19521U-AA-1	CLGIX 2021-1 A2 - ABS			4	1.G FE	499,972	89.9940	449,970	500,000	499,735		(243)			3.300	3.263	MON	275	16,500	12/14/2021	12/26/2051
20267X-AD-5	CBSLT 2018-C-GS C - ABS			4	1.D FE	52,443	86.3780	44,979	52,072	52,793		(61)			4.350	4.196	MON	38	2,265	09/17/2020	02/26/2046
24702C-AL-8	DEFT 222 D - ABS			4	2.B FE	399,928	98.6510	394,604	400,000	399,966		27			5.720	5.727	MON	572	22,880	07/12/2022	01/24/2028
25216A-AC-8	DEXT 2020-1 C - ABS			4	1.B FE	349,882	98.4010	344,404	350,000	349,992		35			3.030	3.061	MON	471	10,605	10/28/2020	11/15/2027
25273C-AA-8	DROT 211 A - RMBS			4	1.A FE	284,329	93.7835	265,784	283,402	284,181		(48)			1.510	1.326	MON	131	4,279	05/13/2021	11/21/2033
254683-CW-3	DCENT 2022-3 A - ABS			4	1.A FE	262,496	98.0711	263,811	269,000	264,937		2,442			3.560	4.622	MON	426	9,576	01/06/2023	07/15/2027
26209X-AA-9	HONK 201 A2 - RMBS			4	2.C FE	483,750	92.1050	445,558	483,750	483,750					3.786	3.804	JAJO	3,612	18,350	06/26/2020	07/20/2050
26209X-AD-3	HONK 2021-1 A2 - RMBS			4	2.C FE	147,000	85.5190	125,713	147,000	147,000					2.791	2.791	JAJO	809	4,111	09/23/2021	10/20/2051
262108-AE-3	DRIVE 2021-1 C - ABS			4	1.A FE	130,909	99.3088	130,026	130,931	130,930		4			1.020	1.031	MON	59	1,336	04/13/2021	06/15/2027
26244Q-AN-3	DRSLF 49 AR - CDO			4,5	1.A FE	901,281	99.7478	899,008	901,281	901,281					6.607	6.666	JAJO	12,405	53,959	03/29/2021	07/18/2030
26245R-AE-0	DRSLF 58 B - CDO			4,5	1.B FE	349,545	99.2406	347,342	350,000	364,818		1,347			7.164	5.902	JAJO	5,294	22,833	06/22/2021	07/17/2031
26251Y-AE-6	DRSLF 54 B - CDO		C	4,5	1.C FE	1,000,200	99.3620	993,620	1,000,000	1,046,436		10,015			7.257	5.852	JAJO	15,118	66,465	04/30/2021	07/18/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
289338-AB-1	MDCP 203 A2 - ABS			4	1.F FE	399,078	95.7290	382,042	399,087	399,087		2			2.954	2.972	MON	360	12,530	08/26/2020	08/20/2029
29001L-AL-5	ELMW2 II AR - CDO		C	4,5	1.A FE	2,250,000	99.9500	2,248,875	2,250,000	2,250,000					6.827	6.874	JAJO	31,150	139,664	03/26/2021	04/20/2034
29374F-AB-9	EFF 223 A2 - ABS			4	1.A FE	832,745	98.7479	832,178	842,729	838,143		4,123			4.380	4.931	MON	1,128	36,912	09/23/2022	07/20/2029
29374J-AB-1	EFF 222 A2 - ABS			4	1.A FE	1,463,827	99.2680	1,439,949	1,450,568	1,451,970		(5,870)			4.650	3.998	MON	2,061	67,451	01/10/2023	05/21/2029
30166B-AC-6	EART 2022-4 A3 - ABS			4	1.A FE	147,687	99.9524	147,626	147,697	147,696		6			4.330	4.371	MON	284	6,395	08/02/2022	02/17/2026
33844X-AC-2	FCAT 2022-2 A2 - ABS			4	1.A FE	26,071	99.9203	26,175	26,195	26,189		75			3.280	3.941	MON	38	859	08/24/2022	08/15/2025
345287-AB-2	FORDL 2023-A A2A - ABS			4	1.A FE	123,563	99.8859	123,433	123,574	123,572		9			5.190	5.257	MON	285	5,737	01/18/2023	06/15/2025
34528Q-HQ-0	FORDF 2020-2 A - ABS			4	1.A FE	112,681	93.6788	117,099	125,000	117,171		4,299			1.060	4.945	MON	59	1,325	12/13/2022	09/15/2027
34535A-AD-2	FORDO 2022-C A3 - ABS			4	1.A FE	921,947	99.3175	915,707	922,000	921,975		23			4.480	4.525	MON	1,836	41,306	09/20/2022	12/15/2026
35041K-AA-0	FFIN 2020-1 A - ABS			4	1.A FE	142,098	97.2810	138,250	142,114	142,112		3			3.540	3.542	MON	224	5,525	06/04/2020	07/16/2040
36320U-AC-4	GALXY XXVII A - CDO			4,5	1.A FE	1,367,265	99.9000	1,367,265	1,368,634	1,412,645		(766)			6.672	4.409	FMAN	11,668	85,185	03/30/2021	05/16/2031
375415-AA-4	GILBT 1 A - CDO		C	4,5	1.A FE	850,109	99.7728	847,669	849,599	876,591		3,492			6.735	4.349	JAJO	12,440	52,517	04/06/2021	10/15/2030
38013J-AD-5	GMCAR 2023-1 A3 - ABS			4	1.A FE	498,924	99.6236	497,122	499,000	498,951		27			4.660	4.712	MON	969	21,186	01/09/2023	02/16/2028
38178H-AA-6	GCPAF 2021-1 A2 - CDO		C	4	1.F FE	649,595	94.0340	610,840	649,595	649,595					2.773	2.742	JAJO	3,653	18,536	03/19/2021	04/20/2029
38179E-AC-8	GCPAF 221 A2B - CDO/RMBS			4	1.F FE	680,000	94.4100	641,988	680,000	680,000					6.580	6.580	JAJO	8,576	50,337	08/24/2022	07/22/2030
402562-AC-6	RRAMX 4 A2 - CDO			4,5	1.C FE	1,750,000	100.0036	1,750,062	1,750,000	1,750,000					7.395	7.478	JAJO	28,093	119,852	04/29/2021	07/17/2034
40456H-AA-5	HTS 211 A - ABS			4	1.F FE	209,315	88.3280	192,274	217,682	210,039		547			1.411	1.720	MON	68	3,110	08/23/2022	08/20/2036
413717-AS-8	HRPK 1R B1R - CDO		C	4,5	1.C FE	1,391,320	100.0000	1,400,000	1,400,000	1,414,337		6,876			7.277	7.123	JAJO	20,660	93,289	04/18/2022	04/20/2034
42771L-AB-8	HERO 2017-2 A1 - ABS		C	4	1.A FE	67,318	87.9670	57,449	65,307	80,424		1,382			3.280	1.362	MS	601	2,183	09/17/2020	09/21/2048
42771L-AC-6	HERO 2017-2 A2 - ABS		C	4	1.A FE	171,278	90.3120	148,378	164,294	193,380		2,991			4.070	2.470	MS	1,876	6,815	09/17/2020	09/21/2048
43283G-AA-0	HGVT 2022-2 A - RMBS			4	1.A FE	620,186	97.3359	603,774	620,299	620,210		19			4.300	4.347	MON	445	26,673	08/01/2022	01/26/2037
43815P-AB-5	HAROT 2022-2 A2 - ABS			4	1.A FE	258,880	99.7063	258,131	258,892	258,890		6			3.810	3.844	MON	356	9,864	08/15/2022	03/18/2025
448978-AB-2	HALST 2022-C A2A - ABS			4	1.A FE	50,823	99.8080	50,726	50,824	50,825		(6)			4.340	4.477	MON	98	2,206	09/12/2022	01/15/2025
44933D-AB-7	HART 2022-C A2A - ABS			4	1.A FE	343,234	99.8878	342,870	343,255	343,249		11			5.350	5.415	MON	816	18,364	11/01/2022	11/17/2025
46616V-AA-8	HENDR 2012-1 A - RMBS			2	1.A FE	153,889	91.1750	132,885	145,747	151,961		(654)			4.210	3.213	MON	273	6,246	05/04/2020	02/16/2065
46618A-AA-2	HENDR 2014-2 A - RMBS			2	1.A FE	57,487	88.1080	49,943	56,684	57,380		(29)			3.610	3.405	MON	91	2,073	05/04/2020	01/17/2073
46619R-AA-4	HENDR 2015-2 A - RMBS			4	1.A FE	127,813	87.8690	108,716	123,725	127,338		(102)			3.870	3.423	MON	213	4,855	05/04/2020	03/15/2058
46620V-AA-2	HENDR 172 A - RMBS			4	1.A FE	118,490	83.9710	90,256	107,485	117,080		(457)			3.530	2.340	MON	169	3,830	08/20/2020	09/15/2072
46651T-AA-9	HENDR 181 A - RMBS			4	1.A FE	261,628	86.0270	273,807	318,280	263,981		2,222			3.740	6.808	MON	529	12,037	11/07/2022	10/17/2072
47047J-AC-8	JTWN 12 A2 - CDO			4,5	1.C FE	1,751,750	100.0762	1,751,334	1,750,000	1,835,745		15,995			7.827	6.426	JAJO	27,777	126,371	04/26/2021	04/20/2032
47760Q-AB-9	JIMMY 2017-1 2II - RMBS			4	2.B FE	445,436	95.0020	397,346	418,250	434,479		(4,075)			4.846	3.678	JAJO	3,434	20,332	03/04/2021	07/30/2047
48661W-AL-2	RAD III BR - CDO			4,5	1.B FE	1,500,000	99.1460	1,487,190	1,500,000	1,500,000					7.205	7.276	JAJO	23,118	98,180	05/07/2021	04/15/2032
50201M-AQ-6	LCM 29 AR - CDO		C	4,5	1.A FE	1,000,000	99.3769	993,769	1,000,000	1,000,000					6.725	6.763	JAJO	14,385	60,600	06/22/2021	04/15/2031
52607M-AA-7	LFT 2021-1 A - ABS			4	1.C FE	1,001,587	90.1472	901,472	1,000,000	1,000,938		(293)			1.900	1.877	MON	581	19,000	05/20/2021	11/20/2031
55389T-AA-9	MVWOT 211W A - RMBS			4	1.A FE	187,635	90.5730	169,993	187,686	187,640		1			1.140	1.152	MON	65	2,140	05/10/2021	01/22/2041
55820T-AJ-7	MDPK XXIII AR - CDO		C	4,5	1.A FE	2,425,907	99.9497	2,424,687	2,425,907	2,425,907					6.619	6.662	JAJO	29,438	174,921	06/04/2021	07/28/2031
56848D-AA-7	MFIT 2021-A A - ABS			4	1.A FE	997,383	91.1090	911,091	1,000,000	998,763		507			1.860	1.926	MON	568	18,600	03/31/2021	03/20/2036
576339-DF-9	MCCT 231 A - ABS		A	4	1.A FE	199,970	99.7754	199,551	200,000	199,979		9			4.700	4.752	MON	261	8,460	01/20/2023	06/21/2027
58768P-AB-0	MBART 2022-1 A2 - ABS			4	1.A FE	546,714	99.9041	546,224	546,749	546,738		22			5.260	5.324	MON	1,278	28,759	11/15/2022	10/15/2025
61033M-AC-8	MCIPABS-B - CDO			4	2.B FE	686,764	88.5770	620,039	700,000	692,421		3,224			5.150	5.679	JAJO	6,910	35,950	03/16/2022	04/30/2032
61946N-AA-6	MSAIC 2020-1 A - ABS			4	1.A FE	285,403	87.3010	249,168	285,413	285,405		2			2.100	2.110	MON	183	6,069	06/12/2020	04/20/2046
61946T-AB-1	MSAIC 2021-3 B - ABS			4	1.G FE	246,163	75.3230	186,686	247,848	246,130		(31)			1.920	2.075	MON	145	4,811	09/17/2021	06/20/2052
62919T-AD-8	NMEF 2021-A C - ABS			4	1.B FE	349,962	96.9550	339,343	350,000	349,991		11			2.580	2.597	MON	401	9,030	03/10/2021	12/15/2027
63941F-AC-0	NAVSL 2020-A A2B - ABS			4,5	1.A FE	1,035,550	98.3253	1,009,375	1,026,567	1,078,023		12,780			6.376	3.825	MON	3,091	61,730	04/16/2021	11/15/2068
63942C-AA-0	NAVSL 2021-D A - ABS			4	1.A FE	575,801	96.1425	553,590	575,801	575,801					6.510	6.598	MON	1,770	35,690	05/14/2021	04/15/2060
64034Q-AA-6	NSLT 2021-B AFL - ABS			4,5	1.A FE	851,606	98.3058	837,179	851,606	851,606					6.252	6.330	MON	1,775	50,325	06/25/2021	04/20/2062
64035D-AA-4	NSLT 21A A1 - ABS			4,5	1.A FE	485,935	98.9745	481,421	486,409	513,403		12,390			6.272	4.401	MON	1,017	28,842	05/13/2021	04/20/2062
64130T-BC-8	NEUB 20RR BRR - CDO			4,5	1.C FE	750,000	99.3291	744,969	750,000	750,000					7.195	7.165	JAJO	11,719	49,848	04/30/2021	07/17/2034
65480J-AB-6	NAROT 2022-B A2 - ABS			4	1.A FE	502,720	99.6557	501,006	502,737	502,732		9			4.500	4.545	MON	1,005	22,623	09/20/2022	08/16/2025
65480V-AB-9	NALT 2023-A A2A - ABS			4	1.A FE	309,333	99.8164	308,786	309,354	309,348		15			5.100	5.161	MON	701	14,024	01/18/2023	03/17/2025
671078-AN-3	OCP 2020-18 AR - CDO		C	4,5	1.A FE	750,570	99.9327	749,496	750,000	775,927		2,095			6.767	5.100	JAJO	10,292	46,098	06/10/2021	07/20/2032
67108F-AN-6	OZLMF IV A1R - CDO			4,5	1.A FE	520,413	100.0033	520,794	520,777	535,915		202			6.924	3.863	JAJO	7,011	32,936	04/05/2021	10/22/2030
67190A-AB-2	OAKIG 2021-1 A2 - ABS			4	1.A FE	698,727	82.1550	574,116	698,821	698,765		13			1.930	1.932	MON	412	13,507	01/20/2021	01/20/2051
675711-AA-3	OCT33 33 A1 - CDO		C	4,5	1.A FE	1,123,632	100.0086	1,123,111	1,123,015	1,152,709		(1,298)			6.867	4.108	JAJO	15,639	70,164	04/06/2021	01/21/2031
67571A-AA-3	OCTL 211 A - ABS			4	1.A FE	97,556	98.3940	95,999	97,565	97,565		3			0.930	0.939	MON	25	941	04/27/2021	03/22/2027
67591U-AC-1	OCT36 36 A1 - CDO			4,5	1.A FE	710,609	99.9031	710,524	711,213	732,102		(1,574)			6.515	4.174	JAJO	10,079	42,380	03/29/2021	04/15/2031
67591V-AE-5	OCT37 37 A2 - CDO			4,5	1.C FE	1,150,230	99.3000	1,141,950	1,150,000	1,202,023		7,584			7.220	5.788	JAJO	15,683	76,854	04/30/2021	07/25/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
68269B-AA-6	OMFIT 2019-2 A - ABS			4	1.A FE	1,417,773	93.5460	1,309,644	1,400,000	1,404,728		(4,074)			3.140	3.041	MON	2,076	43,960	07/15/2020	10/14/2036
68269C-AA-4	OMFIT 2018-2 A - ABS			4	1.A FE	279,945	99.1130	271,897	274,330	275,162		(278)			3.570	2.975	MON	462	12,326	06/03/2020	03/14/2033
68269M-AA-2	OMFIT 2021-1 A1 - ABS			4	1.A FE	2,304,393	89.8000	2,069,889	2,305,000	2,304,669		117			1.550	1.560	MON	1,687	35,727	05/17/2021	06/16/2036
68377G-AA-4	OPTN 2021-B A - ABS			4	1.F FE	399,959	93.4790	373,916	400,000	399,986		9			1.470	1.477	MON	376	5,880	04/28/2021	05/08/2031
68377G-AB-2	OPTN 2021-B B - ABS			4	2.B FE	99,971	92.5847	92,585	100,000	99,990		6			1.960	1.975	MON	125	1,960	04/28/2021	05/08/2031
693342-AC-1	PCG 2022-A A3 - ABS			4	1.A FE	499,985	94.4604	472,302	500,000	500,001		(105)			4.377	4.377	JD	1,824	21,885	05/03/2022	06/03/2041
69547P-AA-7	PAID 2021-HG1 A - ABS			4	1.G FE	172,850	97.2088	168,658	173,501	173,368		423			1.220	1.366	MON	94	2,117	11/29/2021	01/16/2029
69702B-AA-9	PSTAT 2021-3 A1 - CDO		C	4,5	1.A FE	370,043	99.5808	368,492	370,043	370,043					6.477	6.498	JAJO	4,860	22,563	07/29/2021	07/20/2029
74615J-AB-6	PPWR 21A B - ABS			4	1.F	0	100.0000	0	0	0		1			1.920	1.921	MON		2,240	04/07/2021	10/25/2025
746245-AA-7	PUREW 211 A1 - ABS			4	1.G FE	228,243	96.0180	219,154	228,243	228,243					4.091	4.091	MON	285	9,679	11/16/2021	12/22/2036
75458J-AB-3	RAYCSC 2022 A2 - ABS			4	1.A FE	405,000	75.7260	306,690	405,000	405,000					3.025	3.025	JD	1,021	12,251	02/04/2022	12/01/2043
78403D-AR-1	SBATOW 2020-2 2C - RMBS			4	1.F FE	750,000	88.3740	662,805	750,000	750,000					2.328	2.339	MON	776	17,460	07/08/2020	07/15/2052
78403D-AX-8	SBATOW 2021-3 3C - RMBS			4	1.F FE	350,000	80.4280	281,498	350,000	350,000					2.593	2.607	MON	403	9,075	10/08/2021	10/16/2056
78448W-AC-9	SMB 2017-A A2B - ABS			4,5	1.A FE	485,879	99.1341	478,346	482,524	501,168		1,434			6.376	2.824	MON	1,453	29,173	04/15/2021	09/15/2034
78450M-AB-8	SMB 2021-E A1B - ABS			4,5	1.A FE	718,493	98.1590	705,265	718,493	718,493					6.106	6.173	MON	2,072	41,238	11/02/2021	02/15/2051
78471C-AB-5	SOFI 2017-D 2FX - ABS			4	1.A FE	39,254	96.5596	39,228	40,625	39,557		276			2.650	4.709	MON	18	1,077	09/08/2022	09/25/2040
802918-AC-6	SDART 2022-6 A3 - ABS			4	1.A FE	525,245	99.5585	522,939	525,259	525,255		8			4.490	4.534	MON	1,048	23,584	09/12/2022	11/16/2026
81761T-AG-0	SERV 2021-1 A22 - RMBS			4	2.C FE	669,543	80.2230	537,128	669,543	669,543					3.113	3.113	JAJO	3,532	20,998	07/26/2021	07/31/2051
827551-AL-6	SLVER 1407R AR - CDO			4,5	1.A FE	217,891	100.0361	217,806	217,728	224,119		587			6.917	3.701	JAJO	3,054	13,714	06/23/2021	07/22/2030
83192C-AC-1	SMB 2019-B A2B - ABS			4,5	1.A FE	709,831	98.5515	692,409	702,586	744,103		12,329			6.476	3.812	MON	2,149	42,960	04/15/2021	06/15/2037
83208A-AD-5	SMB 2021-C A2 - ABS			4,5	1.A FE	466,888	98.1344	458,178	466,888	466,888					6.276	6.348	MON	1,384	27,602	05/25/2021	01/15/2053
87248Q-AF-5	TIF 2021-1 B - ABS			4	2.B FE	538,436	85.1520	458,597	538,562	538,488		48			2.540	2.544	MON	418	13,792	01/25/2021	02/20/2046
88240T-AA-9	ERCOTT 2022 A1 - ABS			4	1.A FE	257,770	96.9708	249,965	257,774	257,787		(46)			4.265	4.263	FA	4,581	12,399	06/08/2022	08/01/2036
88315L-AN-8	TMCL 211 B - ABS		C	4	2.B FE	361,669	86.9070	314,449	361,822	370,453		2,660			3.800	3.083	MON	279	9,190	02/02/2021	02/20/2046
89231C-AB-3	TAOT 2022-C A2A - ABS			4	1.A FE	384,580	99.5835	383,014	384,616	384,608		17			3.830	3.869	MON	655	14,731	08/08/2022	08/15/2025
89239H-AB-4	TAOT 2022-D A2A - ABS			4	1.A FE	386,178	99.8627	385,652	386,183	386,179		(1)			5.270	5.330	MON	905	20,352	11/01/2022	01/15/2026
89680H-AF-9	TCF 211 B - ABS			4	2.B FE	536,105	85.9280	460,896	536,375	536,127		8			2.580	2.583	MON	423	13,956	02/19/2021	03/20/2046
91682N-AB-9	UPST 214 B - ABS			4	2.C FE	699,890	97.3260	681,282	700,000	699,986		37			1.840	1.852	MON	394	12,880	09/17/2021	09/20/2031
92913U-AN-6	VOYA 2015-3 A1R - CDO			4,5	1.A FE	1,000,400	100.0076	1,000,077	1,000,000	1,030,456		3,000			6.867	4.589	JAJO	13,926	62,629	04/06/2021	10/20/2031
95058X-AH-1	WEN 2019-1 A22 - ABS			4	2.B FE	211,787	92.7620	184,990	199,425	210,914		(266)			4.080	3.729	MJSD	362	8,137	07/21/2020	06/15/2049
96043F-AE-3	WLAKE 211 C - ABS			4	1.A FE	482,752	99.1471	478,504	482,620	482,631		(37)			0.950	0.941	MON	204	4,585	03/25/2021	03/16/2026
1049999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						85,023,241	XXX	81,491,536	85,121,596	85,854,943	0	133,568	0	0	XXX	XXX	XXX	621,507	4,016,120	XXX	XXX
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						845,571,585	XXX	781,111,144	825,709,830	835,809,032	0	(3,100,534)	0	0	XXX	XXX	XXX	6,533,555	27,561,568	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
654579-AK-7	NIPPON LIFE INSURANCE CO		C	2	1.G FE	890,000	83.0329	738,993	890,000	890,000					2.900	2.900	MS	7,528	25,810	09/09/2021	09/16/2051
1219999999 - Bonds - Hybrid Securities - Issuer Obligations						890,000	XXX	738,993	890,000	890,000	0	0	0	0	XXX	XXX	XXX	7,528	25,810	XXX	XXX
1309999999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities						890,000	XXX	738,993	890,000	890,000	0	0	0	0	XXX	XXX	XXX	7,528	25,810	XXX	XXX
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						735,958,582	XXX	680,111,970	717,334,391	726,189,937	0	(2,832,003)	0	0	XXX	XXX	XXX	5,975,329	22,264,554	XXX	XXX
2429999999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						165,301,847	XXX	145,185,791	159,756,449	166,608,000	0	(105,940)	0	0	XXX	XXX	XXX	378,299	4,550,132	XXX	XXX
2439999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						54,325,961	XXX	48,791,294	53,236,938	53,789,561	0	(196,127)	0	0	XXX	XXX	XXX	143,613	2,068,628	XXX	XXX
2449999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						85,579,231	XXX	82,042,272	85,677,586	86,410,933	0	133,568	0	0	XXX	XXX	XXX	629,882	4,040,238	XXX	XXX
2509999999 Total Bonds						1,041,165,621	XXX	956,131,327	1,016,005,363	1,032,998,431	0	(3,000,502)	0	0	XXX	XXX	XXX	7,127,123	32,923,553	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 286,858,603	1B $ 27,950,541	1C $ 22,440,435	1D $ 29,718,076	1E $ 60,641,396	1F $ 78,329,869	1G $ 163,902,389
1B	2A $ 169,019,081	2B $ 142,219,357	2C $ 51,918,685				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.		Date Acquired
4509999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) - Other																	
31340#-10-0	FEDERAL HOME LOAN BANK OF CINCINNATI		RF	21,535.000	2,153,500	100.000	2,153,500	2,153,500		168,231				0		06/28/2021	XXX
5029999999 - Industrial and Miscellaneous (Unaffiliated) - Other					2,153,500	XXX	2,153,500	2,153,500	0	168,231	0	0	0	0	0	XXX	XXX
5109999999 - Subtotals – Industrial and Miscellaneous (Unaffiliated)					2,153,500	XXX	2,153,500	2,153,500	0	168,231	0	0	0	0	0	XXX	XXX
5989999999 Total Common Stocks					2,153,500	XXX	2,153,500	2,153,500	0	168,231	0	0	0	0	0	XXX	XXX
5999999999 Total Preferred and Common Stocks					2,153,500	XXX	2,153,500	2,153,500	0	168,231	0	0	0	0	0	XXX	XXX

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3140XG-FY-0	FN FS1082 - RMBS		01/01/2023	NOMURA SECURITIES/FIXED INCOME	XXX	(9,109)	(10,434)	(8)
64578E-ML-8	NEW JERSEY ECONOMIC DEV AUTH ST LEASE RE		01/20/2023	LOOP CAPITAL MARKETS L.L.C.	XXX	60,000	60,000	
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						50,891	49,566	(8)
Bonds - Industrial and Miscellaneous (Unaffiliated)								
254683-CW-3	DCENT 2022-3 A - ABS		01/06/2023	WELLS FARGO SECURITIES, LLC	XXX	262,496	269,000	638
29374J-AB-1	EFF 222 A2 - ABS		01/10/2023	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	224,544	227,000	645
345287-AB-2	FORDL 2023-A A2A - ABS		01/18/2023	RBC CAPITAL MARKETS	XXX	215,980	216,000	
38013J-AD-5	GMCAR 2023-1 A3 - ABS		01/09/2023	SMBC NIKKO SECURITIES AMERICA, INC	XXX	498,924	499,000	
46647P-CR-5	JPMORGAN CHASE & CO		01/27/2023	JANE STREET CAPITAL, LLC	XXX	1,327,040	1,600,000	9,388
576339-DF-9	MCCT 231 A - ABS	A	01/20/2023	BMO Capital Markets Corp	XXX	199,970	200,000	
64830U-AC-9	NRZT 20NQM2 A3 - CMO/RMBS		02/16/2023	JP MORGAN SECURITIES LLC	XXX	951,470	1,126,000	2,059
65480V-AB-9	NALT 2023-A A2A - ABS		01/18/2023	MLPFS INC FIXED INCOME	XXX	425,971	426,000	
87303T-AA-5	TTN 2021-MHC A - CMBS		03/15/2023	Direct	XXX	199	199	
95002F-AS-3	WFMBS 2019-4 A17 - CMO/RMBS		03/02/2023	WELLS FARGO SECURITIES LLC	XXX	714,613	827,337	402
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,821,206	5,390,536	13,133
2509999997 - Bonds - Subtotals - Bonds - Part 3						4,872,097	5,440,102	13,125
2509999999 - Bonds - Subtotals - Bonds						4,872,097	5,440,102	13,125
5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks						75,993,642	XXX	0
5989999999 - Common Stocks - Subtotals - Common Stocks						75,993,642	XXX	0
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						75,993,642	XXX	0
6009999999 Totals						80,865,739	XXX	13,125

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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																				
36179W-DR-6	G2 MA7312 - RMBS		12/01/2023	Paydown	XXX	584,571	584,571	607,132	608,254		(23,683)		(23,683)		584,571		0	0	7,917	04/20/2051
36179W-G3-6	G2 MA7418 - RMBS		12/01/2023	Paydown	XXX	214,428	214,428	221,790	221,816		(7,388)		(7,388)		214,428		0	0	2,956	06/20/2051
36202F-C6-1	G2 004593 - RMBS		12/01/2023	Paydown	XXX	2,523	2,523	2,616	2,590		(67)		(67)		2,523		0	0	69	12/20/2039
38380J-ZH-4	GNR 2018-057 A - CMBS		12/01/2023	Paydown	XXX	82,525	82,525	86,802	86,742		(4,218)		(4,218)		82,525			0	864	03/16/2057
0109999999 - Bonds - U.S. Governments						884,046	884,046	918,341	919,402	0	(35,356)	0	(35,356)	0	884,046	0	0	0	11,807	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
034286-FD-1	ANDOVER MASS		11/01/2023	Maturity @ 100.00	XXX	1,000,000	1,000,000	969,430	978,232		21,768		21,768		1,000,000			0	6,990	11/01/2023
512804-YE-9	LAKOTA OHIO LOC SCH DIST		12/01/2023	Call @ 100.00	XXX	165,000	165,000	165,000	165,000				0		165,000			0	8,894	12/01/2025
64966M-GK-9	NEW YORK N Y		12/01/2023	Maturity @ 100.00	XXX	1,000,000	1,000,000	992,290	994,376		5,624		5,624		1,000,000			0	28,500	12/01/2023
87122N-EZ-8	SYCAMORE OHIO CMNTY SCH DIST		12/01/2023	Call @ 100.00	XXX	130,000	130,000	130,000	130,000				0		130,000			0	7,215	12/01/2025
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,295,000	2,295,000	2,256,720	2,267,608	0	27,392	0	27,392	0	2,295,000	0	0	0	51,599	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128KU-G5-0	FH A63820 - RMBS		12/01/2023	Paydown	XXX	2,015	2,015	2,017	2,015		(1)		(1)		2,015			0	37	08/01/2037
3128MJ-2C-3	FH G08770 - RMBS		12/01/2023	Paydown	XXX	80,042	80,042	82,989	85,427		(5,385)		(5,385)		80,042			0	1,522	07/01/2047
3128MJ-2G-4	FH G08774 - RMBS		12/01/2023	Paydown	XXX	184,562	184,562	191,356	196,758		(12,196)		(12,196)		184,562		0	0	3,435	08/01/2047
3128MJ-2M-1	FH G08779 - RMBS		12/01/2023	Paydown	XXX	269,590	269,590	279,576	286,978		(17,388)		(17,388)		269,590		0	0	5,171	09/01/2047
3128MJ-2S-8	FH G08784 - RMBS		12/01/2023	Paydown	XXX	479,061	479,061	496,652	509,478		(30,417)		(30,417)		479,061			0	9,000	10/01/2047
3128MJ-2W-9	FH G08788 - RMBS		12/01/2023	Paydown	XXX	21,751	21,751	22,404	22,922		(1,171)		(1,171)		21,751			0	392	11/01/2047
3130A0-F7-0	FEDERAL HOME LOAN BANKS		12/08/2023	Maturity @ 100.00	XXX	12,775,000	12,775,000	12,764,430	12,766,960		8,040		8,040		12,775,000			0	431,156	12/08/2023
3131Y0-SH-6	FH ZM5920 - RMBS		12/01/2023	Paydown	XXX	216,595	216,595	230,911	235,654		(19,059)		(19,059)		216,595		0	0	3,864	03/01/2048
3132A5-H8-1	FH ZS4755 - RMBS		12/01/2023	Paydown	XXX	171,120	171,120	182,430	188,083		(16,963)		(16,963)		171,120			0	3,065	02/01/2048
3132A5-HL-2	FH ZS4735 - RMBS		12/01/2023	Paydown	XXX	15,405	15,405	16,423	16,885		(1,480)		(1,480)		15,405			0	296	09/01/2047
3132A5-JG-1	FH ZS4763 - RMBS		12/01/2023	Paydown	XXX	12,924	12,924	13,779	14,150		(1,225)		(1,225)		12,924			0	238	04/01/2048
3132A5-JM-8	FH ZS4768 - RMBS		12/01/2023	Paydown	XXX	195,806	195,806	208,748	215,155		(19,349)		(19,349)		195,806		0	0	4,035	05/01/2048
3132A5-JQ-9	FH ZS4771 - RMBS		12/01/2023	Paydown	XXX	978	978	1,043	1,076		(98)		(98)		978		0	0	19	06/01/2048
3132AD-5L-8	FH ZT1751 - RMBS		12/01/2023	Paydown	XXX	28	28	30	30		(3)		(3)		28		0	0	0	01/01/2048
3132D5-6V-9	FH SB8084 - RMBS		12/01/2023	Paydown	XXX	2,701,909	2,701,909	2,826,872	2,825,334		(123,425)		(123,425)		2,701,909		0	0	29,476	01/01/2036
3132DM-P9-0	FH SD0448 - RMBS		12/01/2023	Paydown	XXX	102,224	102,224	105,210	105,295		(3,071)		(3,071)		102,224		0	0	1,421	10/01/2050
3132DM-UB-9	FH SD0578 - RMBS		12/01/2023	Paydown	XXX	165,425	165,425	171,654	171,812		(6,387)		(6,387)		165,425		0	0	2,160	03/01/2051
3132DV-5K-7	FH SD8050 - RMBS		12/01/2023	Paydown	XXX	16,387	16,387	16,860	17,480		(1,093)		(1,093)		16,387		0	0	197	03/01/2050
3132DV-KP-9	FH SD7502 - RMBS		12/01/2023	Paydown	XXX	372,387	372,387	368,023	367,995		4,392		4,392		372,387			0	6,777	07/01/2049
3132VN-Z6-3	FH Q62564 - RMBS		12/01/2023	Paydown	XXX	405,584	405,583	432,706	447,421		(41,837)		(41,837)		405,584		0	0	6,938	12/01/2048
31339S-6F-7	FH QA3570 - RMBS		12/01/2023	Paydown	XXX	115,306	115,306	118,946	119,396		(4,090)		(4,090)		115,306			0	1,536	10/01/2049
3133AM-AE-6	FH QC2705 - RMBS		12/01/2023	Paydown	XXX	377,097	377,097	399,899	406,300		(29,203)		(29,203)		377,097			0	5,224	06/01/2051
3133AX-WR-9	FH QD1556 - RMBS		12/01/2023	Paydown	XXX	67,966	67,966	70,010	69,924		(1,958)		(1,958)		67,966		0	0	945	11/01/2051
3133AY-2E-9	FH QD2573 - RMBS		12/01/2023	Paydown	XXX	135,323	135,324	136,550	136,543		(1,219)		(1,219)		135,324		0	0	2,439	12/01/2051
3133BK-J7-5	FH QE9286 - RMBS		12/01/2023	Paydown	XXX	72,771	72,771	71,918	71,927		844		844		72,771			0	2,133	09/01/2052
3133D3-2T-1	FH QK0786 - RMBS		12/01/2023	Paydown	XXX	163,801	163,801	170,379	170,256		(6,455)		(6,455)		163,801		0	0	2,404	05/01/2041
3133KL-J5-7	FH RA4784 - RMBS		12/01/2023	Paydown	XXX	178,116	178,116	185,435	185,408		(7,292)		(7,292)		178,116		0	0	2,484	03/01/2051
3133KN-WL-3	FH RA6951 - RMBS		12/01/2023	Paydown	XXX	168,783	168,783	171,914	171,853		(3,070)		(3,070)		168,783			0	3,104	03/01/2052
3133KP-UA-4	FH RA7777 - RMBS		12/01/2023	Paydown	XXX	140,768	140,768	140,448	140,447		320		320		140,768		0	0	3,800	08/01/2052
3133KP-YZ-5	FH RA7928 - RMBS		12/01/2023	Paydown	XXX	137,413	137,413	136,425	136,426		986		986		137,413		0	0	3,184	09/01/2052
3136B2-GX-4	FNA 2018-M8 A2 - CMBS		12/01/2023	Paydown	XXX	12,150	12,150	12,198	12,198		(48)		(48)		12,150		0	0	256	06/25/2028
31371N-H2-4	FN 256849 - RMBS		12/01/2023	Paydown	XXX	941	941	945	943		(2)		(2)		941			0	37	08/01/2037
3137EA-EW-5	FEDERAL HOME LOAN MORTGAGE CORP		09/08/2023	Maturity @ 100.00	XXX	7,736,000	7,736,000	7,493,371	7,575,082		160,918		160,918		7,736,000			0	19,340	09/08/2023
3137EA-EY-1	FEDERAL HOME LOAN MORTGAGE CORP		10/16/2023	Maturity @ 100.00	XXX	7,379,000	7,379,000	7,105,141	7,189,287		189,713		189,713		7,379,000			0	9,224	10/16/2023
3137FP-J5-5	FHMS KJ26 A2 - CMBS		12/01/2023	Paydown	XXX	134,042	134,042	144,200	141,089		(7,047)		(7,047)		134,042			0	1,953	07/25/2027
3138ET-YB-6	FN AL8805 - RMBS		12/01/2023	Paydown	XXX	271,503	271,502	293,053	296,771		(25,268)		(25,268)		271,502		0	0	4,999	06/01/2045
3140GS-RX-2	FN BH4101 - RMBS		12/01/2023	Paydown	XXX	47,108	47,108	50,222	51,385		(4,277)		(4,277)		47,108		0	0	893	10/01/2047
3140H1-K2-5	FN BJ0312 - RMBS		12/01/2023	Paydown	XXX	52,058	52,058	53,424	54,026		(1,968)		(1,968)		52,058		0	0	1,803	10/01/2047
3140H6-B2-4	FN BJ4556 - RMBS		12/01/2023	Paydown	XXX	409,486	409,486	436,551	447,330		(37,844)		(37,844)		409,486			0	8,274	01/01/2048
3140HF-NL-9	FN BK2194 - RMBS		12/01/2023	Paydown	XXX	32,341	32,341	32,543	32,790		(449)		(449)		32,341		0	0	394	03/01/2050
3140J9-GM-7	FN BM4703 - RMBS		12/01/2023	Paydown	XXX	768	768	819	847		(79)		(79)		768		0	0	14	02/01/2048
3140JA-NZ-7	FN BM5807 - RMBS		12/01/2023	Paydown	XXX	27,627	27,627	29,453	30,235		(2,609)		(2,609)		27,627		0	0	526	04/01/2048
3140JA-PG-7	FN BM5822 - RMBS		12/01/2023	Paydown	XXX	425,874	425,874	449,896	456,613		(30,740)		(30,740)		425,874		0	0	6,968	11/01/2048
3140K3-K7-6	FN B07517 - RMBS		12/01/2023	Paydown	XXX	21,453	21,454	22,620	22,911		(1,458)		(1,458)		21,454		0	0	254	01/01/2050
3140K5-FK-8	FN B09169 - RMBS		12/01/2023	Paydown	XXX	41,447	41,447	43,675	45,155		(3,708)		(3,708)		41,447			0	370	12/01/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
3140KA-DP-8	FN BP2809 - RMBS		12/01/2023	Paydown	XXX	59,510	59,510	61,602	61,985		(2,474)		(2,474)		59,510		0	0	643	05/01/2050
3140KD-NW-6	FN BP5804 - RMBS		12/01/2023	Paydown	XXX	41,798	41,798	43,300	43,819		(2,021)		(2,021)		41,798		0	0	492	05/01/2050
3140KL-HZ-8	FN BQ1147 - RMBS		12/01/2023	Paydown	XXX	189,953	189,953	196,720	197,199		(7,246)		(7,246)		189,953		0	0	2,621	10/01/2050
3140KN-JC-3	FN BQ2958 - RMBS		12/01/2023	Paydown	XXX	76,965	76,965	79,731	80,176		(3,211)		(3,211)		76,965		0	0	1,215	09/01/2050
3140L6-R7-1	FN BR7709 - RMBS		12/01/2023	Paydown	XXX	153,609	153,609	161,914	162,247		(8,638)		(8,638)		153,609			0	1,928	04/01/2051
3140LE-TA-5	FN BS4144 - CMBS/RMBS		12/01/2023	Paydown	XXX	13,210	13,210	12,865	12,889		320		320		13,210		0	0	145	01/01/2032
31400S-E3-5	FN CA1053 - RMBS		12/01/2023	Paydown	XXX	6,151	6,151	6,557	6,735		(584)		(584)		6,151		0	0	102	01/01/2048
3140QK-QX-9	FN CB0469 - RMBS		12/01/2023	Paydown	XXX	233,179	233,179	244,875	243,923		(10,743)		(10,743)		233,179		0	0	3,303	05/01/2041
3140QK-Y9-3	FN CB0735 - RMBS		12/01/2023	Paydown	XXX	81,801	81,801	87,240	87,082		(5,280)		(5,280)		81,801		0	0	1,536	06/01/2051
3140QM-VK-7	FN CB2417 - RMBS		12/01/2023	Paydown	XXX	124,418	124,418	125,953	125,893		(1,476)		(1,476)		124,418			0	2,067	12/01/2051
3140X4-DF-0	FN FM1001 - RMBS		12/01/2023	Paydown	XXX	499,538	499,538	532,554	546,199		(46,661)		(46,661)		499,538		0	0	9,459	11/01/2048
3140X4-UW-4	FN FM1496 - RMBS		12/01/2023	Paydown	XXX	28,485	28,485	30,160	32,132		(3,647)		(3,647)		28,485		0	0	355	09/01/2049
3140X4-Y8-3	FN FM1634 - RMBS		12/01/2023	Paydown	XXX	2,025	2,025	2,159	2,219		(194)		(194)		2,025		0	0	32	06/01/2049
3140X5-CY-7	FN FM1886 - RMBS		12/01/2023	Paydown	XXX	486	486	519	536		(49)		(49)		486		0	0	9	06/01/2049
3140X5-SU-8	FN FM2330 - RMBS		12/01/2023	Paydown	XXX	853	853	910	934		(81)		(81)		853			0	16	06/01/2049
3140X6-UB-5	FN FM3277 - RMBS		12/01/2023	Paydown	XXX	43,452	43,452	46,324	47,643		(4,191)		(4,191)		43,452		0	0	791	05/01/2048
3140X6-UC-3	FN FM3278 - RMBS		12/01/2023	Paydown	XXX	237	237	252	259		(23)		(23)		237		0	0	5	11/01/2048
3140X7-VJ-5	FN FM4216 - RMBS		12/01/2023	Paydown	XXX	2,135	2,135	2,276	2,339		(204)		(204)		2,135		0	0	39	06/01/2049
3140X9-WD-3	FN FM6043 - RMBS		12/01/2023	Paydown	XXX	431,513	431,513	460,033	472,414		(40,902)		(40,902)		431,513		0	0	8,183	06/01/2049
3140XA-JS-2	FN FM6572 - RMBS		12/01/2023	Paydown	XXX	201,848	201,848	213,170	213,703		(11,856)		(11,856)		201,848		0	0	3,585	04/01/2051
3140XB-UK-4	FN FM7785 - RMBS		12/01/2023	Paydown	XXX	108,572	108,572	109,251	109,271		(699)		(699)		108,572			0	2,165	05/01/2049
3140XD-T7-1	FN FM9573 - RMBS		12/01/2023	Paydown	XXX	55,607	55,608	58,570	58,516		(2,908)		(2,908)		55,608		0	0	882	11/01/2051
3140XG-FY-0	FN FS1082 - RMBS		12/01/2023	Paydown	XXX	109,761	109,761	95,818			13,905		13,905		109,761			0	1,181	03/01/2052
3140XG-HK-8	FN FS1133 - RMBS		12/01/2023	Paydown	XXX	315,421	315,421	319,265	319,366		(3,944)		(3,944)		315,421		0	0	6,669	05/01/2052
31411N-WW-3	FN 912461 - RMBS		12/01/2023	Paydown	XXX	1,641	1,641	1,639	1,633		8		8		1,641		0	0	52	03/01/2037
31418C-PE-8	FN MA3120 - RMBS		12/01/2023	Paydown	XXX	302,661	302,661	313,573	321,726		(19,066)		(19,066)		302,661			0	5,708	09/01/2047
31418C-R8-9	FN MA3210 - RMBS		12/01/2023	Paydown	XXX	24,094	24,094	24,493	24,845		(751)		(751)		24,094		0	0	452	12/01/2047
31418C-S4-7	FN MA3238 - RMBS		12/01/2023	Paydown	XXX	389,499	389,499	415,729	426,574		(37,075)		(37,075)		389,499		0	0	7,342	01/01/2048
31418C-U7-7	FN MA3305 - RMBS		12/01/2023	Paydown	XXX	325	325	347	356		(31)		(31)		325			0	6	03/01/2048
31418C-XM-1	FN MA3383 - RMBS		12/01/2023	Paydown	XXX	1,117	1,117	1,191	1,226		(109)		(109)		1,117		0	0	21	06/01/2048
31418D-GK-2	FN MA3801 - RMBS		12/01/2023	Paydown	XXX	8,623	8,623	8,679	8,766		(144)		(144)		8,623		0	0	86	10/01/2049
31418D-HK-1	FN MA3833 - RMBS		12/01/2023	Paydown	XXX	30,333	30,333	31,547	33,046		(2,714)		(2,714)		30,333		0	0	302	11/01/2049
31418D-KQ-4	FN MA3902 - RMBS		12/01/2023	Paydown	XXX	3,162	3,162	3,183	3,210		(48)		(48)		3,162		0	0	33	01/01/2050
31418D-P9-7	FN MA4047 - RMBS		12/01/2023	Paydown	XXX	57,269	57,269	58,271	58,430		(1,162)		(1,162)		57,269			0	456	06/01/2050
31418D-Q7-0	FN MA4077 - RMBS		12/01/2023	Paydown	XXX	81,874	81,874	83,621	83,924		(2,049)		(2,049)		81,874			0	647	07/01/2050
31418D-RW-4	FN MA4100 - RMBS		12/01/2023	Paydown	XXX	58,152	58,152	59,888	60,104		(1,952)		(1,952)		58,152		0	0	458	08/01/2050
31418D-VA-7	FN MA4208 - RMBS		12/01/2023	Paydown	XXX	48,616	48,616	42,227	42,296		6,320		6,320		48,616			0	387	12/01/2050
31418D-VX-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2023	Paydown	XXX	2,746,445	2,746,445	2,873,468	2,870,852		(124,407)		(124,407)		2,746,445		0	0	29,521	01/01/2036
31418E-CG-3	FN MA4570 - RMBS		12/01/2023	Paydown	XXX	56,289	56,289	49,816	49,975		6,315		6,315		56,289		0	0	430	03/01/2042
544587-2R-8	LOS ANGELES CALIF MUN IMPT CORP LEASE RE		11/01/2023	Maturity @ 100.00	XXX	1,000,000	1,000,000	961,920	972,207		27,793		27,793		1,000,000			0	4,190	11/01/2023
54627R-AL-4	LASGOV 2022 A A1 - ABS		08/01/2023	Paydown	XXX	144,010	144,010	144,010	144,010				0		144,010			0	4,955	02/01/2029
56045T-AK-1	MAINE MUN BD BK LIQUOR OPERATION REV		06/29/2023	Call @ 100.00	XXX	842,470	830,000	844,658	841,377		(3,892)		(3,892)		837,486		(7,486)	(7,486)	33,140	06/01/2024
606072-LG-9	MOSSTD 212 A1B		12/27/2023	Direct	XXX	513,409	513,409	513,409	513,409				0		513,409			0	13,173	03/25/2061
64971X-Y6-9	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		11/01/2023	Maturity @ 100.00	XXX	1,000,000	1,000,000	997,480	998,147		1,853		1,853		1,000,000			0	34,000	11/01/2023
914440-UH-3	UNIVERSITY MASS BLDG AUTH PROJ REV		11/01/2023	Maturity @ 100.00	XXX	1,000,000	1,000,000	985,410	989,627		10,373		10,373		1,000,000			0	21,990	11/01/2023
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						47,428,452	47,415,981	47,490,725	47,715,274	0	(387,663)	0	(387,663)	0	47,423,467	0	(7,486)	(7,486)	796,527	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00176D-AQ-2	AMMC XIII A1R - CDO		10/24/2023	Paydown	XXX	1,209,583	1,209,583	1,209,583	1,209,583				0		1,209,583		0	0	35,334	07/24/2029
00217T-AC-9	ARIFL 2020-A A3 - ABS		09/15/2023	Paydown	XXX	241,132	241,132	212,498	233,534		8,195		8,195		241,132		0	0	2,035	08/15/2028
00287Y-BC-2	ABBVIE INC		11/14/2023	Maturity @ 100.00	XXX	750,000	750,000	749,895	749,947		53		53		750,000			0	28,125	11/14/2023
00817Y-AV-0	AETNA INC		06/15/2023	Maturity @ 100.00	XXX	1,015,000	1,015,000	1,059,751	1,021,308		(6,308)		(6,308)		1,015,000			0	14,210	06/15/2023
02008D-AB-5	ALLYA 2022-3 A2 - ABS		12/15/2023	Paydown	XXX	441,843	441,843	442,147	442,137		(294)		(294)		441,843		0	0	17,393	08/15/2025
023135-AW-6	AMAZON.COM INC		02/22/2023	Maturity @ 100.00	XXX	10,000,000	10,000,000	9,899,800	9,997,075		2,925		2,925		10,000,000			0	120,000	02/22/2023
02379K-AA-2	AMERICAN AIRLINES PASS THROUGH TRUST 202		07/11/2023	Paydown	XXX	102,688	102,688	102,938	102,919		(231)		(231)		102,688			0	2,214	01/11/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
026874-DH-7	AMERICAN INTERNATIONAL GROUP INC.		11/22/2023	NO BROKER	XXX	1,055,813	1,122,000	1,249,716	1,205,543		(24,433)		(24,433)		1,181,110		(125,297)	(125,297)	83,617	04/01/2026
03066P-AC-3	AMCAR 2020-3 A3 - ABS		08/21/2023	Paydown	XXX	368,193	368,193	365,029	366,898		1,295		1,295		368,193			0	708	06/18/2025
031162-CH-1	AMGEN INC.		08/19/2023	Maturity @ 100.00	XXX	750,000	750,000	741,285	744,455		5,545		5,545		750,000			0	16,875	08/19/2023
03236X-AB-3	AXIS 2022-2 A2 - ABS		12/20/2023	Paydown	XXX	295,324	295,324	295,277	295,357		(34)		(34)		295,324		0	0	10,480	06/21/2028
03237K-AB-0	AXIS 211 A2 - ABS		12/20/2023	Paydown	XXX	424,351	424,351	424,307	424,332		19		19		424,351			0	1,678	11/20/2026
03328Q-AY-7	ANCHC 6 ARR - CDO	C	10/16/2023	Paydown	XXX	497,322	497,322	497,322	497,322				0		497,322		0	0	23,661	07/15/2030
03464R-AA-1	AOMT 2020-1 A1 - RMBS		12/01/2023	Paydown	XXX	61,277	61,277	61,851	61,823		(547)		(547)		61,277			0	770	12/26/2059
03464R-AB-9	AOMT 2020-1 A2 - RMBS		12/01/2023	Paydown	XXX	60,457	60,457	60,448	60,429		29		29		60,457		0	0	596	12/26/2059
03464V-AA-2	AOMT 196 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	47,679	47,679	48,059	48,155		(476)		(476)		47,679			0	646	11/25/2059
03465L-AA-3	AOMT 2020-3 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	71,277	71,277	71,294	71,290		(13)		(13)		71,277		0	0	425	04/27/2065
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC		12/05/2023	NO BROKER	XXX	1,754,730	1,866,000	2,051,868	1,982,573		(37,608)		(37,608)		1,944,964		(190,234)	(190,234)	130,913	02/01/2026
03765W-BE-7	APCF IV A2R - CDO		06/28/2023	Paydown	XXX	1,000,000	1,000,000	1,000,200	1,038,680		(38,680)		(38,680)		1,000,000			0	44,215	07/15/2030
04623T-AA-3	MORGN 2 A - CDO	C	10/20/2023	Paydown	XXX	68,887	68,887	68,832	70,835		(1,948)		(1,948)		68,887			0	3,782	04/21/2031
04966H-AA-4	ATRM XLII A1 - CDO	C	10/23/2023	Paydown	XXX	33,838	33,838	33,855	34,862		(1,024)		(1,024)		33,838			0	1,582	11/21/2030
05348E-AT-6	AVALONBAY COMMUNITIES INC.		12/15/2023	Maturity @ 100.00	XXX	725,000	725,000	731,721	729,301		(4,301)		(4,301)		725,000			0	30,450	12/15/2023
05608K-AA-8	BX 2021-VINO A - CMBS		07/15/2023	Paydown	XXX	163,595	163,595	163,210	165,122		(1,527)		(1,527)		163,595			0	5,229	05/17/2038
05724B-AB-5	BAKER HUGHES HOLDINGS LLC		12/15/2023	Maturity @ 100.00	XXX	750,000	750,000	726,750	733,139		16,861		16,861		750,000			0	9,233	12/15/2023
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS		12/01/2023	Paydown	XXX	10,522	10,522	10,829	10,762		(240)		(240)		10,522			0	226	10/18/2052
071813-CE-7	BAXTER INTERNATIONAL INC.		12/01/2023	Maturity @ 100.00	XXX	775,000	775,000	745,287	754,130		20,870		20,870		775,000			0	6,727	12/01/2023
08861Y-AA-4	BHG 2021-A A - ABS		12/17/2023	Paydown	XXX	20,880	20,880	20,879	20,902		(22)		(22)		20,880		0	0	150	11/17/2033
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC		09/01/2023	Maturity @ 100.00	XXX	6,500,000	6,500,000	6,792,500	6,530,809		(30,809)		(30,809)		6,500,000			0	250,250	09/01/2023
12434C-AA-2	BX 2021-SDMF A - CMBS		12/15/2023	Paydown	XXX	26,519	26,519	26,439	26,849		(330)		(330)		26,519			0	1,512	09/15/2034
12510H-AN-0	CAUTO 211 A4 - ABS		12/15/2023	Paydown	XXX	3,333	3,333	3,332	3,333		1		1		3,333		0	0	43	08/15/2051
12530M-AA-3	SORT 2020-1 A1 - ABS		04/17/2023	Paydown	XXX	6,903	6,903	6,286	6,365		538		538		6,903			0	7	07/15/2060
12530M-AD-7	SORT 2020-1 B2 - ABS		04/15/2023	Paydown	XXX	6,195	6,195	6,194	6,182		12		12		6,195			0	5	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS		04/15/2023	Paydown	XXX	9,273	9,273	9,281	9,278		(5)		(5)		9,273		0	0	12	03/15/2061
12551R-AA-6	CIFC 2018-I A - CDO	C	10/18/2023	Paydown	XXX	7,511	7,511	7,509	7,719		(208)		(208)		7,511			0	454	04/18/2031
12551Y-AA-1	CIFC 2018-III A - CDO	C	10/18/2023	Paydown	XXX	86	86	86	89		(3)		(3)		86			0	5	07/18/2031
12563L-AS-6	CLIF 203 A - ABS		12/18/2023	Paydown	XXX	73,500	73,500	73,485	73,488		12		12		73,500		0	0	686	10/18/2045
12575A-AB-3	CIMNL 211 A2 - ABS		07/20/2023	Paydown	XXX	6,168	6,168	6,165	6,166		2		2		6,168		0	0	42	07/20/2051
12653V-AA-4	CSMC 2019-ICE4 A - CMBS		02/15/2023	Paydown	XXX	2,606	2,606	2,605	2,627		(22)		(22)		2,606			0	24	05/15/2036
12656Q-AB-0	CPS 21B B - ABS		04/19/2023	Paydown	XXX	915,277	915,277	915,232	915,291		(14)		(14)		915,277			0	1,552	12/15/2025
12664J-AB-6	CNH 2022-C A2 - ABS		12/15/2023	Paydown	XXX	157,644	157,644	158,439	158,433		(788)		(788)		157,644		0	0	6,796	07/15/2026
14040H-CA-1	CAPITAL ONE FINANCIAL CORP.		12/29/2023	Call @ 100.00	XXX	750,000	750,000	748,508	748,905		1,008		1,008		749,913		87	87	41,438	01/29/2024
14043G-AB-0	COPAR 2022-2 A2A - ABS		12/15/2023	Paydown	XXX	651,933	651,933	651,900	651,911		22		22		651,933		0	0	14,407	09/15/2025
14317H-AB-7	CARMX 2022-2 A2A - ABS		12/18/2023	Paydown	XXX	76,623	76,623	75,845	75,879		744		744		76,623			0	1,073	05/15/2025
14318U-AB-7	CARMX 2022-4 A2A - ABS		12/15/2023	Paydown	XXX	465,661	465,661	465,622	465,627		34		34		465,661			0	17,401	12/15/2025
14576A-AC-6	CARM 201 A3 - RMBS		12/15/2023	Paydown	XXX	3,500	3,500	3,498	3,498		2		2		3,500			0	40	12/15/2050
14687B-AG-1	CRVNA 2021-P1 A3 - ABS		12/10/2023	Paydown	XXX	878,181	878,181	877,872	878,061		120		120		878,181		0	0	2,447	12/10/2025
14687H-AA-1	CRVNA 2021-N4 A1 - ABS		12/10/2023	Paydown	XXX	336,176	336,176	336,149	336,152		24		24		336,176			0	1,466	09/11/2028
16144J-AB-7	CHAOT 2022-A A2 - ABS		12/25/2023	Paydown	XXX	791,457	791,457	791,418	791,432		25		25		791,457		0	0	17,561	10/27/2025
185512-AA-8	CNL 2022-A A1 - ABS		09/01/2023	Paydown	XXX	32,168	32,168	32,164	32,165		3		3		32,168		0	0	1,323	03/01/2033
19425A-AA-2	CASL 2021-B A1 - ABS		12/26/2023	Paydown	XXX	22,270	22,270	22,270	22,270				0		22,270			0	530	06/25/2052
20267X-AD-5	CBSLT 2018-C-GS C - ABS		01/25/2023	Paydown	XXX	974	974	981	988		(15)		(15)		974			0	4	02/26/2046
21873L-AA-1	CAFL 2021-1 A - CMBS		12/01/2023	Paydown	XXX	148,824	148,824	148,817	148,607		217		217		148,824		0	0	1,436	04/15/2053
22535M-AA-7	CAALT 2020-2 A - ABS		06/21/2023	Paydown	XXX	930,323	930,323	940,789	931,612		(1,289)		(1,289)		930,323			0	3,228	07/16/2029
22767C-AB-6	XROAD 2021-A A2 - ABS		04/24/2023	Paydown	XXX	126,111	126,111	126,111	126,111				0		126,111		0	0	180	03/20/2024
23345E-AC-9	DTAOT 212 B - ABS		10/20/2023	Paydown	XXX	780,000	780,000	779,942	779,986		14		14		780,000		0	0	3,112	01/15/2027
23345F-AB-8	DLLMT 2021-1 A2 - ABS		06/23/2023	Paydown	XXX	899,853	899,853	885,723	890,996		8,857		8,857		899,853			0	1,542	03/20/2024
24704G-AF-0	DEFT 202 D - ABS		07/25/2023	Paydown	XXX	300,000	300,000	299,982	299,996		4		4		300,000			0	3,360	03/23/2026
251526-CM-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		11/08/2023	Maturity @ 100.00	XXX	415,000	415,000	415,000	415,000				0		415,000			0	3,992	11/08/2023
25273C-AA-8	DROT 211 A - RMBS		12/20/2023	Paydown	XXX	144,228	144,228	144,700	144,649		(421)		(421)		144,228		0	0	1,048	11/21/2033
257375-AE-5	EASTERN ENERGY GAS HOLDINGS LLC		11/01/2023	Maturity @ 100.00	XXX	475,000	475,000	473,689	474,091		909		909		475,000			0	16,863	11/01/2023
26209X-AA-9	HONK 201 A2 - RMBS		10/20/2023	Paydown	XXX	5,000	5,000	5,000	5,000				0		5,000			0	83	07/20/2050
26209X-AD-3	HONK 2021-1 A2 - RMBS		10/20/2023	Paydown	XXX	1,500	1,500	1,500	1,500				0		1,500			0	18	10/20/2051
262108-AE-3	DRIVE 2021-1 C - ABS		12/15/2023	Paydown	XXX	589,069	589,069	588,969	589,042		26		26		589,069			0	3,048	06/15/2027
26244Q-AN-3	DRSLF 49 AR - CDO		10/18/2023	Paydown	XXX	92,981	92,981	92,981	92,981				0		92,981			0	3,453	07/18/2030
26441Y-BF-3	DUKE REALTY LIMITED PARTNERSHIP		02/09/2023	WELLS FARGO SECURITIES, LLC	XXX	853,877	1,120,000	1,042,709	1,055,107		849		849		1,055,956		(202,079)	(202,079)	10,453	02/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
278865-BK-5	ECOLAB INC		12/15/2023	Maturity @ 100.00	XXX	750,000	750,000	721,193	727,673		22,327		22,327		750,000			0	6,750	12/15/2023
289338-AB-1	MDCP 203 A2 - ABS		12/20/2023	Paydown	XXX	300,913	300,913	300,906	300,911		1		1		300,913		0	0	4,675	08/20/2029
29253E-AD-4	PREF 2021-1 C - ABS		12/15/2023	Paydown	XXX	800,000	800,000	799,979	802,280		(2,623)		(2,623)		800,000			0	10,499	06/15/2027
29374F-AB-9	EFF 223 A2 - ABS		12/20/2023	Paydown	XXX	257,271	257,271	254,223	254,612		2,659		2,659		257,271			0	8,572	07/20/2029
29374J-AB-1	EFF 222 A2 - ABS		12/20/2023	Paydown	XXX	776,432	776,432	783,529	702,039		(3,892)		(3,892)		776,432			0	22,273	05/21/2029
30165X-AD-7	EART 2021-2 B - ABS		04/19/2023	Paydown	XXX	342,624	342,624	342,616	342,623		1		1		342,624		0	0	401	09/15/2025
30166B-AC-6	EART 2022-4 A3 - ABS		12/15/2023	Paydown	XXX	1,202,303	1,202,303	1,202,227	1,202,253		50		50		1,202,303		0	0	39,116	02/17/2026
33843W-AA-9	FCAT 2021-1 A - ABS		04/19/2023	Paydown	XXX	98,865	98,865	98,768	98,846		18		18		98,865			0	55	06/16/2025
33844X-AC-2	FCAT 2022-2 A2 - ABS		12/15/2023	Paydown	XXX	1,147,817	1,147,817	1,142,347	1,144,229		3,588		3,588		1,147,817			0	19,201	08/15/2025
345287-AB-2	FORDL 2023-A A2A - ABS		12/15/2023	Paydown	XXX	92,426	92,426	92,417			8		8		92,426		0	0	3,555	06/15/2025
35041K-AA-0	FFIN 2020-1 A - ABS		12/15/2023	Paydown	XXX	96,954	96,954	96,944	96,951		3		3		96,954		0	0	1,319	07/16/2040
35105U-AB-9	FCRT 212 A2 - ABS		01/23/2023	Paydown	XXX	40,253	40,253	40,115	40,250		3		3		40,253			0	13	04/15/2025
36259P-AG-1	GMALT 2020-2 C - ABS		01/20/2023	Paydown	XXX	1,000,000	1,000,000	999,837	999,993		7		7		1,000,000			0	2,133	07/22/2024
36261X-AC-9	GCAR 2021-2 B - ABS		08/18/2023	Paydown	XXX	475,574	475,574	475,567	475,573		1		1		475,574		0	0	1,284	09/15/2025
36263D-AA-5	GCAR 214 A - ABS		09/20/2023	Paydown	XXX	632,322	632,322	632,309	632,319		3		3		632,322			0	2,115	07/15/2025
36320U-AC-4	GALXY XXVII A - CDO		11/16/2023	Paydown	XXX	131,366	131,366	131,235	135,664		(4,298)		(4,298)		131,366			0	7,521	05/16/2031
36416U-AJ-4	GFMT 2017-1 A22 - CMO/RMBS		12/01/2023	Paydown	XXX	2,984	2,984	3,030	3,087		(103)		(103)		2,984		0	0	48	07/25/2056
370334-CC-6	GENERAL MILLS INC		10/17/2023	Maturity @ 100.00	XXX	735,000	735,000	747,829	739,119		(4,119)		(4,119)		735,000			0	44,298	10/17/2023
373298-CF-3	GEORGIA-PACIFIC LLC		05/24/2023	Call @ 101.44	XXX	456,471	450,000	478,562	470,792		(7,828)		(7,828)		462,964		(6,493)	(6,493)	30,900	01/15/2024
375415-AA-4	GILBT 1 A - CDO	C	10/16/2023	Paydown	XXX	150,401	150,401	150,491	154,561		(4,160)		(4,160)		150,401			0	8,613	10/15/2030
380130-AB-0	GMALT 2022-3 A2A - ABS		12/21/2023	Paydown	XXX	800,000	800,000	799,941	799,964		36		36		800,000			0	19,106	10/21/2024
38141G-ZE-7	GOLDMAN SACHS GROUP INC		12/06/2023	Maturity @ 100.00	XXX	775,000	775,000	750,006	757,728		17,272		17,272		775,000			0	9,432	12/06/2023
38178H-AA-6	GCPAF 211 A2 - CDO/RMBS	C	10/20/2023	Paydown	XXX	75,405	75,405	75,405	75,405				0		75,405			0	1,568	04/20/2029
40438P-AE-2	HPEFS 2020-2 C - ABS		04/21/2023	Paydown	XXX	1,279,597	1,279,597	1,279,542	1,279,594		3		3		1,279,597			0	4,582	07/22/2030
40441L-AA-4	HGI 21FL1 A - CMBS		10/19/2023	Paydown	XXX	469,737	469,737	469,737	469,737				0		469,737		0	0	14,379	06/19/2036
40456H-AA-5	HTS 211 A - ABS		12/23/2023	Paydown	XXX	32,161	32,318	31,076	31,113		1,205		1,205		32,318		(158)	(158)	351	08/20/2036
42771L-AB-8	HERO 2017-2 A1 - ABS	C	12/20/2023	Paydown	XXX	10,042	10,103	10,414	12,229		(2,126)		(2,126)		10,103		(62)	(62)	256	09/21/2048
42771L-AC-6	HERO 2017-2 A2 - ABS	C	12/20/2023	Paydown	XXX	25,238	25,238	26,310	29,250		(4,012)		(4,012)		25,238		0	0	792	09/21/2048
43283G-AA-0	HGVT 2022-2 A - RMBS		12/25/2023	Paydown	XXX	208,246	208,246	208,208	208,210		36		36		208,246		0	0	5,498	01/26/2037
43813V-AD-0	HAROT 2019-4 A4 - ABS		05/18/2023	Paydown	XXX	680,000	680,000	619,331	670,190		11,976		11,976		680,000			0	5,177	01/20/2026
43815P-AB-5	HAROT 2022-2 A2 - ABS		12/18/2023	Paydown	XXX	565,108	565,108	565,082	565,090		18		18		565,108		0	0	14,487	03/18/2025
44644A-AE-7	HUNTINGTON NATIONAL BANK		10/06/2023	Maturity @ 100.00	XXX	725,000	725,000	725,341	725,229		(229)		(229)		725,000			0	25,738	10/06/2023
448978-AB-2	HALST 2022-C A2A - ABS		12/15/2023	Paydown	XXX	102,176	102,176	102,175	102,191		(14)		(14)		102,176		0	0	2,871	01/15/2025
44933D-AB-7	HART 2022-C A2A - ABS		12/15/2023	Paydown	XXX	306,745	306,745	306,726	306,729		16		16		306,745			0	12,241	11/17/2025
46592N-AC-0	JPMMT 217 A3 - CMO/RMBS		12/01/2023	Paydown	XXX	21,936	21,936	22,302	22,283		(348)		(348)		21,936		0	0	297	11/27/2051
46616V-AA-8	HENDR 2012-1 A - RMBS		12/15/2023	Paydown	XXX	14,624	14,624	15,441	15,305		(681)		(681)		14,624			0	244	02/16/2065
46618A-AA-2	HENDR 2014-2 A - RMBS		12/15/2023	Paydown	XXX	8,073	8,073	8,187	8,177		(104)		(104)		8,073			0	74	01/17/2073
46619R-AA-4	HENDR 2015-2 A - RMBS		12/15/2023	Paydown	XXX	11,810	11,810	12,200	12,163		(353)		(353)		11,810		0	0	178	03/15/2058
46620V-AA-2	HENDR 172 A - RMBS		12/15/2023	Paydown	XXX	6,991	6,991	7,707	7,642		(651)		(651)		6,991		0	0	88	09/15/2072
46640N-AJ-7	JPMBB 2013-C15 AS - CMBS		10/19/2023	Paydown	XXX	600,000	600,000	640,523	607,180		(8,797)		(8,797)		600,000			0	18,107	11/17/2045
46647P-BS-4	JPMORGAN CHASE & CO		09/18/2023	Call @ 100.00	XXX	1,165,000	1,165,000	1,120,974	1,134,675		24,767		24,767		1,159,442		5,558	5,558	7,607	09/16/2024
46650H-AC-2	JPMMT 2019-1 A3 - CMO/RMBS		12/01/2023	Paydown	XXX	11,767	11,767	11,958	12,131		(364)		(364)		11,767		0	0	232	05/25/2049
46651T-AA-9	HENDR 181 A - RMBS		12/15/2023	Paydown	XXX	19,721	19,721	16,211	16,238		3,482		3,482		19,721		0	0	248	10/17/2072
47760Q-AB-9	JIMMY 2017-1 2II - RMBS		10/30/2023	Paydown	XXX	7,000	7,000	7,455	7,334		(334)		(334)		7,000			0	148	07/30/2047
49327M-3E-2	KEYBANK NA		10/18/2023	KEYBANC CAPITAL MARKETS INC	XXX	278,793	300,000	301,353	301,183		(352)		(352)		300,831		(22,038)	(22,038)	14,940	08/08/2025
50210L-AA-2	LMREC 2021-CRE4 A - CMBS		12/27/2023	Paydown	XXX	472,955	472,955	472,955	472,955				0		472,955			0	13,917	04/24/2037
52606Y-AA-2	LDPT 20RV1 A - ABS		10/20/2023	Paydown	XXX	898,934	898,934	905,395	904,480		(5,546)		(5,546)		898,934			0	9,376	10/15/2028
548661-CZ-8	LOWE'S COMPANIES INC		09/15/2023	Maturity @ 100.00	XXX	725,000	725,000	727,697	726,517		(1,517)		(1,517)		725,000			0	28,094	09/15/2023
55283F-AA-6	MFRA 21NQM1 A1 - RMBS		12/01/2023	Paydown	XXX	66,102	66,102	66,101	66,105		(3)		(3)		66,102		0	0	437	04/25/2065
55293A-AG-2	MHC 2021-MHC2 B - CMBS		09/15/2023	Paydown	XXX	150,000	150,000	150,000	150,000				0		150,000			0	5,447	05/17/2038
55316V-AA-2	MHC 2021-MHC A - CMBS		09/15/2023	Paydown	XXX	113,163	113,163	112,890	114,037		(874)		(874)		113,163			0	4,927	04/15/2038
55316V-AC-8	MHC 2021-MHC B - CMBS		09/15/2023	Paydown	XXX	54,256	54,256	54,126	54,508		(252)		(252)		54,256			0	1,973	04/15/2038
55389T-AA-9	MVWOT 211W A - RMBS		12/20/2023	Paydown	XXX	96,295	96,295	96,269	96,271		24		24		96,295		0	0	534	01/22/2041
55820T-AJ-7	MDPK XXIII AR - CDO	C	10/27/2023	Paydown	XXX	45,688	74,093	74,093	74,093				0		74,093		(28,405)	(28,405)	3,308	07/28/2031
585495-BN-3	MELLO 21MTG1 A19 - CMO/RMBS		12/01/2023	Paydown	XXX	36,811	36,811	27,511	27,632		9,180		9,180		36,811		0	0	304	04/25/2051
58768P-AB-0	MBART 2022-1 A2 - ABS		12/15/2023	Paydown	XXX	754,251	754,251	754,203	754,206		45		45		754,251		0	0	28,257	10/15/2025
58940B-AA-4	MFCC 2021-1 A - ABS		02/08/2023	Paydown	XXX	1,250,963	1,250,000	1,255,322	1,253,621		(3,621)		(3,621)		1,250,000		963	963	1,604	03/20/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
615369-AC-9	MOODY'S CORP		09/06/2023	Call @ 100.00	XXX	725,000	725,000	731,728	730,080		(3,419)		(3,419)		726,661		(1,661)	(1,661)	34,185	02/15/2024
61766N-BA-2	MSBAM 2016-C30 A4 - CMBS		07/01/2023	Paydown	XXX	4,607	4,608	4,647	4,625		(17)		(17)		4,608		0	0	50	09/17/2049
61946N-AA-6	MSAIC 2020-1 A - ABS		12/20/2023	Paydown	XXX	47,604	47,604	47,602	47,602		2		2		47,604		0	0	459	04/20/2046
61946T-AB-1	MSAIC 2021-3 B - ABS		12/20/2023	Paydown	XXX	36,286	36,286	36,039	36,039		247		247		36,286		0	0	296	06/20/2052
63941F-AC-0	NAVSL 2020-A A2B - ABS		12/15/2023	Paydown	XXX	310,083	310,083	312,796	321,765		(11,682)		(11,682)		310,083		0	0	9,407	11/15/2068
63942C-AA-0	NAVSL 2021-D A - ABS		12/15/2023	Paydown	XXX	210,994	210,994	210,994	210,994				0		210,994		0	0	6,698	04/15/2060
64034Q-AA-6	NSLT 2021-B AFL - ABS		12/20/2023	Paydown	XXX	233,125	233,125	233,125	233,125				0		233,125			0	6,980	04/20/2062
64035D-AA-4	NSLT 21A A1 - ABS		12/20/2023	Paydown	XXX	142,779	142,779	142,640	147,066		(4,287)		(4,287)		142,779		0	0	4,298	04/20/2062
64830U-AA-3	NRZT 2020-NQM2 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	61,413	61,413	61,413	61,410		3		3		61,413		0	0	486	05/25/2060
65480J-AB-6	NAROT 2022-B A2 - ABS		12/15/2023	Paydown	XXX	535,263	535,263	535,244	535,247		15		15		535,263		0	0	17,407	08/16/2025
65480V-AB-9	NALT 2023-A A2A - ABS		12/15/2023	Paydown	XXX	116,646	116,646	116,638			8		8		116,646		0	0	4,568	03/17/2025
655844-BP-2	NORFOLK SOUTHERN CORP		12/15/2023	Call @ 100.00	XXX	725,000	725,000	720,904	721,775		2,961		2,961		724,736		264	264	39,543	01/15/2024
67108F-AN-6	OZLMF IV A1R - CDO		10/23/2023	Paydown	XXX	362,274	362,274	362,020	372,664		(10,390)		(10,390)		362,274		0	0	14,352	10/22/2030
67190A-AB-2	OAKIG 2021-1 A2 - ABS		12/20/2023	Paydown	XXX	13,611	13,611	13,610	13,610		1		1		13,611		0	0	118	01/20/2051
675711-AA-3	OCT33 33 A1 - CDO	C	10/20/2023	Paydown	XXX	126,985	126,985	127,055	130,490		(3,504)		(3,504)		126,985		0	0	7,323	01/21/2031
67571A-AA-3	OCTL 211 A - ABS		12/20/2023	Paydown	XXX	192,964	192,964	192,946	192,956		8		8		192,964		0	0	888	03/22/2027
67591U-AC-1	OCT36 36 A1 - CDO		10/16/2023	Paydown	XXX	38,787	38,787	38,754	40,012		(1,225)		(1,225)		38,787		0	0	2,250	04/15/2031
68269C-AA-4	OMFIT 2018-2 A - ABS		12/14/2023	Paydown	XXX	425,670	425,670	434,383	427,822		(2,152)		(2,152)		425,670			0	7,475	03/14/2033
68389X-BL-8	ORACLE CORP		09/15/2023	Maturity @ 100.00	XXX	750,000	750,000	738,810	742,829		7,171		7,171		750,000			0	18,000	09/15/2023
68389X-BR-5	ORACLE CORP		02/15/2023	Maturity @ 100.00	XXX	10,000,000	10,000,000	10,032,100	10,000,265		(265)		(265)		10,000,000			0	131,250	02/15/2023
69335P-DP-7	PFSFC 2020-A A - ABS		06/21/2023	Paydown	XXX	1,100,000	1,100,000	1,071,598	1,081,881		18,119		18,119		1,100,000			0	6,985	06/16/2025
69335P-DT-9	PFSFC 20E A - ABS		10/18/2023	Paydown	XXX	700,000	700,000	699,937	699,987		16		16		700,000			0	5,833	10/15/2025
694308-KA-4	PACIFIC GAS AND ELECTRIC CO		12/15/2023	Call @ 100.00	XXX	685,000	685,000	684,753	684,858		120		120		684,978		22	22	29,621	02/16/2024
69547P-AA-7	PAID 2021-HG1 A - ABS		12/15/2023	Paydown	XXX	219,427	219,427	218,604	218,725		702		702		219,427		0	0	1,366	01/16/2029
69702B-AA-9	PSTAT 2021-3 A1 - CDO	C	10/24/2023	Paydown	XXX	153,679	153,679	153,679	153,679				0		153,679		0	0	4,916	07/20/2029
717081-DH-3	PFIZER INC		06/15/2023	Maturity @ 100.00	XXX	10,000,000	10,000,000	10,212,500	10,018,889		(18,889)		(18,889)		10,000,000			0	150,000	06/15/2023
74333D-AA-2	PROG 2021-SFR2 A - RMBS		10/01/2023	Paydown	XXX	34,231	34,231	34,231	34,223		8		8		34,231		0	0	256	04/19/2038
74333D-AA-2	PROG 2021-SFR2 A - CMBS		12/01/2023	Paydown	XXX	26,174	26,174	26,174	26,168		6		6		26,174		0	0	391	04/19/2038
743755-AJ-9	PROVIDENCE HEALTH AND SERVICES OBLIGATED		05/04/2023	Call @ 100.00	XXX	750,000	750,000	754,538	753,145		(1,409)		(1,409)		751,735		(1,735)	(1,735)	19,432	10/01/2023
74615J-AB-6	PPWR 21A B - ABS		12/15/2023	Paydown	XXX	700,000	700,000	699,961	699,976		24		24		700,000			0	9,999	10/25/2025
746245-AA-7	PUREW 211 A1 - ABS		12/20/2023	Paydown	XXX	108,102	108,102	108,102	108,102				0		108,102		0	0	1,888	12/22/2036
747525-AS-2	QUALCOMM INC		01/30/2023	Maturity @ 100.00	XXX	1,040,000	1,040,000	1,051,627	1,040,527		(527)		(527)		1,040,000			0	13,525	01/30/2023
775109-AY-7	ROGERS COMMUNICATIONS INC		10/01/2023	Maturity @ 100.00	XXX	725,000	725,000	726,943	726,101		(1,101)		(1,101)		725,000			0	29,725	10/01/2023
78448W-AC-9	SMB 2017-A A2B - ABS		12/15/2023	Paydown	XXX	435,284	435,284	438,310	450,808		(15,524)		(15,524)		435,284			0	12,949	09/15/2034
78450M-AB-8	SMB 2021-E A1B - ABS		12/15/2023	Paydown	XXX	262,258	262,258	262,258	262,258				0		262,258		0	0	7,626	02/15/2051
78471C-AB-5	SOFI 2017-D 2FX - ABS		12/25/2023	Paydown	XXX	21,657	21,657	20,926	20,941		717		717		21,657		0	0	297	09/25/2040
78486Q-AH-4	SVB FINANCIAL GROUP		03/10/2023	GOLDMAN SACHS AND CO	XXX	359,703	1,080,000	1,078,736	1,079,016		35		35		1,079,050		(719,347)	(719,347)	7,497	05/15/2028
78486Q-AL-5	SVB FINANCIAL GROUP		03/10/2023	GOLDMAN SACHS AND CO	XXX	181,896	530,000	529,343	529,492		25		25		529,518		(347,622)	(347,622)	3,604	10/28/2026
80286N-AF-3	SDART 2021-1 C - ABS		11/20/2023	Paydown	XXX	922,062	922,062	920,333	921,681		381		381		922,062		0	0	2,998	02/17/2026
80287H-AB-4	SDART 2022-5 A2 - ABS		09/21/2023	Paydown	XXX	1,100,000	1,100,000	1,099,934	1,099,963		37		37		1,100,000			0	16,409	01/15/2025
802918-AC-6	SDART 2022-6 A3 - ABS		12/15/2023	Paydown	XXX	174,741	174,741	174,737	174,737		4		4		174,741		0	0	7,421	11/16/2026
81761T-AG-0	SERV 2021-1 A22 - RMBS		10/30/2023	Paydown	XXX	21,707	21,707	21,707	21,707				0		21,707			0	210	07/31/2051
827551-AL-6	SLVER 1407R AR - CDO		10/20/2023	Paydown	XXX	216,897	216,897	217,060	222,679		(5,782)		(5,782)		216,897			0	9,005	07/22/2030
83192C-AC-1	SMB 2019-B A2B - ABS		12/15/2023	Paydown	XXX	232,072	232,072	234,465	241,713		(9,641)		(9,641)		232,072		0	0	7,123	06/15/2037
83208A-AD-5	SMB 2021-C A2 - ABS		12/15/2023	Paydown	XXX	143,842	143,842	143,842	143,842				0		143,842		0	0	3,789	01/15/2053
842400-FY-4	SOUTHERN CALIFORNIA EDISON CO		10/01/2023	Maturity @ 100.00	XXX	745,000	745,000	739,010	740,703		4,297		4,297		745,000			0	26,075	10/01/2023
855244-AD-1	STARBUCKS CORP		10/01/2023	Maturity @ 100.00	XXX	725,000	725,000	728,277	726,843		(1,843)		(1,843)		725,000			0	27,913	10/01/2023
857477-BC-6	STATE STREET CORP		12/04/2023	Call @ 100.00	XXX	1,100,000	1,100,000	1,098,922	1,099,133		455		455		1,099,588		412	412	41,536	12/03/2024
86787E-AY-3	TRUIST BANK		08/02/2023	Call @ 100.00	XXX	1,410,000	1,410,000	1,508,559	1,435,108		(25,108)		(25,108)		1,410,000			0	52,015	08/02/2024
872480-AF-5	TIF 2021-1 B - ABS		12/20/2023	Paydown	XXX	57,458	57,458	57,445	57,449		10		10		57,458		0	0	682	02/20/2046
87303T-AA-5	TTN 2021-MHC A - CMBS		11/15/2023	Paydown	XXX	24,994	25,970	25,970	25,970				0		25,970		(976)	(976)	579	03/15/2038
88161F-AC-0	TESLA 21A A3 - ABS		09/21/2023	Paydown	XXX	700,000	700,000	699,978	699,995		5		5		700,000			0	2,339	03/20/2025
88240T-AA-9	ERCOTT 2022 A1 - ABS		08/01/2023	Paydown	XXX	16,226	16,226	16,226	16,230		(4)		(4)		16,226		0	0	636	08/01/2036
88315L-AN-8	TMCL 211 B - ABS	C	12/20/2023	Paydown	XXX	37,430	37,430	37,414	38,063		(633)		(633)		37,430		0	0	439	02/20/2046
883556-CP-5	THERMO FISHER SCIENTIFIC INC		10/18/2023	Maturity @ 100.00	XXX	750,000	750,000	726,728	734,047		15,953		15,953		750,000			0	5,978	10/18/2023
89231C-AB-3	TAOT 2022-C A2A - ABS		12/15/2023	Paydown	XXX	599,384	599,384	599,327	599,345		39		39		599,384		0	0	14,793	08/15/2025
89239H-AB-4	TAOT 2022-D A2A - ABS		12/15/2023	Paydown	XXX	255,817	255,817	255,815	255,816		2		2		255,817			0	10,297	01/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
89680H-AF-9	TCF 211 B - ABS		12/20/2023	Paydown	XXX	59,500	59,500	59,470	59,472		28		28		59,500		0	0	714	03/20/2046
92512B-AA-1	VEROS 211 A - ABS		09/20/2023	Paydown	XXX	136,461	136,461	136,461	136,461		0		0		136,461		0	0	487	10/15/2026
92538F-AA-2	VERUS 2021-2 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	53,320	53,320	53,319	53,323		(3)		(3)		53,320		0	0	289	02/25/2066
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS		06/21/2023	Paydown	XXX	145,463	145,463	153,872	146,455		(1,344)		(1,344)		145,463			0	2,538	09/17/2046
95002F-AS-3	WFMBS 2019-4 A17 - CMO/RMBS		12/01/2023	Paydown	XXX	46,057	46,057	39,782			6,275		6,275		46,057		0	0	773	09/27/2049
95058X-AH-1	WEN 2019-1 A22 - ABS		12/15/2023	Paydown	XXX	2,223	2,595	2,756	2,748		(153)		(153)		2,595		(373)	(373)	72	06/15/2049
96043F-AE-3	WLAKE 211 C - ABS		12/15/2023	Paydown	XXX	517,380	517,380	517,521	517,431		(51)		(51)		517,380			0	4,156	03/16/2026
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						105,289,214	106,844,942	107,463,211	106,705,848	0	(104,129)	0	(104,129)	0	106,928,389	0	(1,639,175)	(1,639,175)	2,323,536	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 4						155,896,713	157,439,969	158,128,997	157,608,132	0	(499,755)	0	(499,755)	0	157,530,903	0	(1,646,660)	(1,646,660)	3,183,468	XXX
2509999999 - Bonds - Subtotals - Bonds						155,896,713	157,439,969	158,128,997	157,608,132	0	(499,755)	0	(499,755)	0	157,530,903	0	(1,646,660)	(1,646,660)	3,183,468	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
31340#-10-0	FEDERAL HOME LOAN BANK OF CINCINNATI		08/15/2023	Unknown	1,791.000	179,100	XXX	179,100	179,100				0		179,100			0	1,602	XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						179,100	XXX	179,100	179,100	0	0	0	0	0	179,100	0	0	0	1,602	XXX
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																				
00900W-62-1	INVESCO OPPEN ITL GRO R6		09/20/2023	NO BROKER	151,375.034	5,489,173	XXX	5,863,513	5,001,431	862,081			862,081		5,863,513		(374,340)	(374,340)		XXX
015566-76-3	ALGER II:SPECTRA Z		09/20/2023	NO BROKER	357,118.325	7,012,560	XXX	7,301,321	5,517,478	1,783,843			1,783,843		7,301,321		(288,761)	(288,761)		XXX
091936-29-4	BLACKROCK:IS RUS MC INST		09/20/2023	Unknown	878,134.018	11,196,209	XXX	10,104,547	10,555,171	(450,624)			(450,624)		10,104,547		1,091,661	1,091,661	62,919	XXX
09253F-40-8	BLACKROCK:IS EAFE INST		09/20/2023	NO BROKER	652,335.394	9,506,630	XXX	8,850,299	8,643,444	206,855			206,855		8,850,299		656,331	656,331	15,516	XXX
24610C-85-7	DELAWARE VALUE INST		09/20/2023	Unknown	501,517.585	8,876,861	XXX	9,875,786	9,242,969	632,817			632,817		9,875,786		(998,925)	(998,925)	80,903	XXX
316071-10-9	FIDELITY CONTRAFUND		09/20/2023	NO BROKER	464,064.932	7,039,708	XXX	5,860,939	5,610,545	250,394			250,394		5,860,939		1,178,769	1,178,769	93,668	XXX
316389-77-4	FIDELITY ADV SC VAL I		09/20/2023	Adjustment	359,303.628	6,453,093	XXX	5,934,663	6,377,639	(442,976)			(442,976)		5,934,663		518,430	518,430	274,508	XXX
339128-10-0	JPMORGAN:MDCP VAL L		09/20/2023	Unknown	154,721.798	5,402,885	XXX	5,867,285	5,306,958	560,327			560,327		5,867,285		(464,399)	(464,399)		XXX
416648-85-5	HARTFD:EQUITY INC Y		09/20/2023	NO BROKER	451,579.662	9,348,975	XXX	8,966,048	9,230,288	(264,240)			(264,240)		8,966,048		382,927	382,927	92,141	XXX
47803W-40-6	J HANCOCK III:DVMC I		09/20/2023	NO BROKER	228,336.664	5,960,008	XXX	4,815,828	5,575,981	(760,154)			(760,154)		4,815,828		1,144,180	1,144,180		XXX
52469H-25-5	CB LARGE CAP GR IS		09/20/2023	NO BROKER	127,207.402	7,452,006	XXX	6,318,716	5,943,130	375,587			375,587		6,318,716		1,133,290	1,133,290	118,856	XXX
55273E-82-2	MFS INTL INTR VAL I		09/20/2023	NO BROKER	220,989.379	9,237,661	XXX	10,014,845	8,406,436	1,608,409			1,608,409		10,014,845		(777,184)	(777,184)		XXX
63868B-65-8	NATIONWIDE:GENEVA SCG IS		09/20/2023	NO BROKER	47,745.149	3,464,717	XXX	3,158,457	3,153,090	5,367			5,367		3,158,457		306,260	306,260		XXX
779556-40-6	T ROWE PRICE MC GR I		09/20/2023	NO BROKER	121,025.794	11,818,074	XXX	12,026,715	10,759,193	1,267,522			1,267,522		12,026,715		(208,641)	(208,641)		XXX
779562-20-6	T ROWE PRICE NH I		09/20/2023	NO BROKER	69,948.781	3,658,414	XXX	4,242,711	3,255,416	987,294			987,294		4,242,711		(584,296)	(584,296)		XXX
831681-81-2	AMERICAN FUNDS SMCP R6		09/20/2023	Unknown	57,764.303	3,626,443	XXX	3,935,724	3,363,615	572,108			572,108		3,935,724		(309,281)	(309,281)		XXX
92206C-65-6	VANGUARD RUS 2000 ID INS		09/20/2023	Unknown	23,540.241	6,611,277	XXX	6,245,842	6,341,506	(95,663)			(95,663)		6,245,842		365,435	365,435	76,673	XXX
92206C-72-2	VANGUARD RUS 1000 ID INS		09/20/2023	NO BROKER	49,823.732	19,456,342	XXX	14,282,389	16,803,552	(2,521,163)			(2,521,163)		14,282,389		5,173,952	5,173,952	200,212	XXX
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						141,611,035	XXX	133,665,628	129,087,842	4,577,785	0	0	4,577,785	0	133,665,628	0	7,945,408	7,945,408	1,015,395	XXX
Common Stocks - Exchange Traded Funds																				
46138E-19-8	INVESCO S&P MIDCP LV		09/20/2023	Unknown	198,613.000	10,039,887	XXX	9,452,759	10,623,809	(1,171,051)			(1,171,051)		9,452,759		587,128	587,128	198,482	XXX
46138E-35-4	INVESCO S&P500 LOWVL		09/20/2023	Adjustment	263,597.000	16,113,685	XXX	13,816,889	16,843,848	(3,026,959)			(3,026,959)		13,816,889		2,296,796	2,296,796	294,174	XXX
46138G-10-2	INVESCO S&P SMCP LV		09/20/2023	Adjustment	141,741.000	5,736,258	XXX	6,151,672	6,329,444	(177,773)			(177,773)		6,151,672		(415,413)	(415,413)	104,465	XXX
46429B-68-9	ISHARES:MSCI MV EAFE MVF		09/20/2023	BERNSTEIN (SANFORD C) & CO	132,461.000	8,922,058	XXX	9,067,448	8,422,533	644,915			644,915		9,067,448		(145,390)	(145,390)	171,261	XXX
5819999999 - Common Stocks - Exchange Traded Funds						40,811,888	XXX	38,488,768	42,219,635	(3,730,867)	0	0	(3,730,867)	0	38,488,768	0	2,323,121	2,323,121	768,382	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						182,602,023	XXX	172,333,495	171,486,577	846,918	0	0	846,918	0	172,333,495	0	10,268,528	10,268,528	1,785,378	XXX
5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks						76,320,253	XXX	75,993,642		0	0	0	0	0	75,993,642	0	326,612	326,612	578,547	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						258,922,277	XXX	248,327,137	171,486,577	846,918	0	0	846,918	0	248,327,137	0	10,595,140	10,595,140	2,363,925	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						258,922,277	XXX	248,327,137	171,486,577	846,918	0	0	846,918	0	248,327,137	0	10,595,140	10,595,140	2,363,925	XXX
6009999999 Totals						414,818,990	XXX	406,456,134	329,094,709	846,918	(499,755)	0	347,163	0	405,858,040	0	8,948,480	8,948,480	5,547,393	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																				
00900W-62-1	INVESCO OPPEN ITL GRO R6		09/13/2023	NO BROKER	09/20/2023	Unknown	53,338.690	1,950,000	1,915,392	1,950,000				0			(34,608)	(34,608)		
015566-76-3	ALGER II:SPECTRA Z		09/13/2023	NO BROKER	09/20/2023	Unknown	118,312.807	2,166,665	2,340,227	2,166,665				0			173,563	173,563		
091936-29-4	BLACKROCK:IS RUS MC INST		09/13/2023	NO BROKER	09/20/2023	Unknown	350,920.523	4,468,951	4,474,237	4,468,951				0			5,286	5,286	15,063	
09253F-40-8	BLACKROCK:IS EAFE INST		09/13/2023	NO BROKER	09/20/2023	Unknown	233,542.938	3,372,910	3,409,727	3,372,910				0			36,817	36,817	4,275	
24610C-85-7	DELAWARE VALUE INST		09/13/2023	NO BROKER	09/20/2023	Unknown	205,299.775	3,705,962	3,633,806	3,705,962				0			(72,156)	(72,156)	14,906	
316071-10-9	FIDELITY CONTRAFUND		09/13/2023	NO BROKER	09/20/2023	Adjustment	163,214.799	2,260,332	2,505,347	2,260,332				0			245,015	245,015		
316389-77-4	FIDELITY ADV SC VAL I		09/13/2023	NO BROKER	09/20/2023	Unknown	172,689.620	3,211,864	3,101,506	3,211,864				0			(110,359)	(110,359)	111,525	
339128-10-0	JPMORGAN:MDCP VAL L		09/13/2023	NO BROKER	09/20/2023	Unknown	70,241.672	2,452,393	2,452,839	2,452,393				0			446	446		
416648-85-5	HARTFD:EQUITY INC Y		09/13/2023	NO BROKER	09/20/2023	Unknown	176,118.894	3,615,477	3,650,945	3,615,477				0			35,467	35,467	16,143	
47803W-40-6	J HANCOCK III:DVMC I		09/13/2023	NO BROKER	09/20/2023	Unknown	81,786.902	2,109,375	2,138,727	2,109,375				0			29,352	29,352		
52469H-25-5	CB LARGE CAP GR IS		09/13/2023	NO BROKER	09/20/2023	Unknown	41,283.513	2,315,510	2,461,736	2,315,510				0			146,225	146,225	29,990	
55273E-82-2	MFS INTL INTR VAL I		09/13/2023	NO BROKER	09/20/2023	Unknown	83,414.629	3,473,413	3,490,068	3,473,413				0			16,655	16,655		
63868B-65-8	NATIONWIDE:GENEVA SCG IS		09/13/2023	NO BROKER	09/20/2023	Unknown	17,078.798	1,242,467	1,240,604	1,242,467				0			(1,863)	(1,863)		
779556-40-6	T ROWE PRICE MC GR I		09/13/2023	NO BROKER	09/20/2023	Unknown	41,864.129	4,062,500	4,095,568	4,062,500				0			33,068	33,068		
779562-20-6	T ROWE PRICE NH I		09/13/2023	NO BROKER	09/20/2023	Unknown	23,485.681	1,218,750	1,232,529	1,218,750				0			13,779	13,779		
831681-81-2	AMERICAN FUNDS SMCP R6		09/13/2023	NO BROKER	09/20/2023	Unknown	38,319.968	2,448,186	2,405,728	2,448,186				0			(42,459)	(42,459)		
92206C-65-6	VANGUARD RUS 2000 ID INS		09/20/2023	NO BROKER	09/26/2023	NO BROKER	9,880.201	2,821,441	2,773,195	2,821,441				0			(48,246)	(48,246)	49,615	
92206C-72-2	VANGUARD RUS 1000 ID INS		09/20/2023	NO BROKER	09/26/2023	NO BROKER	18,335.430	6,822,004	7,171,295	6,822,004				0			349,291	349,291	121,792	
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								53,718,201	54,493,475	53,718,201	0	0	0	0	0	0	775,274	775,274	363,309	0
Common Stocks - Exchange Traded Funds																				
46138E-19-8	INVESCO S&P MIDCP LV		09/13/2023	Various	09/20/2023	Unknown	109,322.000	5,727,934	5,526,227	5,727,934				0			(201,706)	(201,706)	63,399	
46138E-35-4	INVESCO S&P500 LOWVL		09/13/2023	Various	09/20/2023	Unknown	140,847.000	8,745,336	8,609,977	8,745,336				0			(135,359)	(135,359)	85,416	
46138G-10-2	INVESCO S&P SMCP LV		09/13/2023	Various	09/20/2023	Unknown	95,567.000	4,005,332	3,867,596	4,005,332				0			(137,736)	(137,736)	34,237	
46429B-68-9	ISHARES:MSCI MV EAFE MVF		09/13/2023	Various	09/20/2023	Unknown	56,746.000	3,796,839	3,822,978	3,796,839				0			26,139	26,139	32,185	
5819999999 - Common Stocks - Exchange Traded Funds								22,275,441	21,826,779	22,275,441	0	0	0	0	0	0	(448,662)	(448,662)	215,237	0
5989999998 - Common Stocks - Subtotals - Common Stocks								75,993,642	76,320,253	75,993,642	0	0	0	0	0	0	326,612	326,612	578,547	0
5999999999 - Subtotal - Stocks								75,993,642	76,320,253	75,993,642	0	0	0	0	0	0	326,612	326,612	578,547	0
6009999999 Totals								75,993,642	76,320,253	75,993,642	0	0	0	0	0	0	326,612	326,612	578,547	0

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
FHLB Cincinatti	Dayton, OH		0.053	95,149		2,027,317	XXX
Fifth Third Bank	Dayton, OH		0.059	17,739,325		201,443,267	XXX
Wells Fargo	Dayton, OH		0.000	340		0	XXX
Huntington Bank	Dayton, OH		0.646	94,806		205,606	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX			0	XXX
0199999 Totals - Open Depositories		XXX	XXX	17,929,620	0	203,676,190	XXX
0399999 Total Cash on Deposit		XXX	XXX	17,929,620	0	203,676,190	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	17,929,620	0	203,676,190	XXX

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

1. January	216,412,259	4. April	321,309,608	7. July	463,316,135	10. October	299,156,452
2. February	493,294,701	5. May	530,235,733	8. August	496,703,085	11. November	200,227,599
3. March	260,104,591	6. June	298,497,273	9. September	237,296,248	12. December	203,676,189

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
60934N-50-0	FEDERATED HRMS TRS INST		12/29/2023	5.200	XXX	41,970,605	38,927	13,697
61747C-52-5	MORG STAN I LQ:TS I		12/29/2023	5.170	XXX	7,505,975	259,281	69
90262Y-80-2	UBS SL TREASURY INST		12/29/2023	5.220	XXX	30,000,000	12,838	
8209999999 - Exempt Money Market Mutual Funds - as Identified by SVO						79,476,580	311,045	13,766
8609999999 Total Cash Equivalents						79,476,580	311,045	13,766

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	State Deposit for Ohio	3,498,261	3,423,560		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,498,261	3,423,560	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0