9 5 3 4 8 2 0 2 3 2 0 1 0 0 1 0 0

HEALTH ANNUAL STATEMENT

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

Humana Health Plan of Ohio, Inc.

NAIC Group Code 0119 (Current) 0119 (Prior) NAIC Company Code 95348 Employer's ID Number 31-1154200

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [X] No [ ]

Incorporated/Organized 08/19/1985 Commenced Business 01/01/1986

Statutory Home Office 4400 Easton Commons Way, Suite 125 (Street and Number), Columbus, OH, US 43219 (City or Town, State, Country and Zip Code)

Main Administrative Office 500 West Main Street (Street and Number)
Louisville, KY, US 40202 (City or Town, State, Country and Zip Code), 513-784-5320 (Area Code) (Telephone Number)

Mail Address P.O. Box 740036 (Street and Number or P.O. Box), Louisville, KY, US 40201-7436 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 West Main Street (Street and Number)
Louisville, KY, US 40202 (City or Town, State, Country and Zip Code), 513-784-5320 (Area Code) (Telephone Number)

Internet Website Address www.humana.com

Statutory Statement Contact Amanda Nethery (Name), 502-580-1624 (Area Code) (Telephone Number)
DOIINQUIRIES@humana.com (E-mail Address), 502-580-2099 (FAX Number)

OFFICERS

President & CEO	Bruce Dale Broussard	Chief Financial Officer	Susan Marie Diamond
VP, Associate General Counsel & Corporate Secretary	Joseph Matthew Ruschell	VP & Treasurer	Robert Martin Marcoux Jr.

OTHER

John Edward Barger III, SVP, Medicaid President	Courtney Danielle Durall, Assistant Corporate Secretary & Director, ESG Strategy	Douglas Allen Edwards, SVP, Enterprise Associate & Business Solutions
Daniel Kevin Feld #, Associate VP, Tax	John-Paul William Felter, SVP, Chief Accounting Officer & Controller	Jeremy Leon Gaskill, VP, Medicare Regional President
Leann Moren Hutchinson, VP, Group Business Operations	John Stephen Littig #, SVP, EG Medical	Sean Joseph O'Reilly, SVP, Chief Compliance Officer
William Mark Preston, VP, Investments	George Renaudin II, President, Medicare & Medicaid	Frederick William Roth #, VP, Medicare Supplement
Leah Sonnenschein Schraudenbach #, SVP, Chief Risk Officer	Michael Poul Tilton, SVP, Specialty & Retiree Solutions	Ralph Martin Wilson, Vice President

DIRECTORS OR TRUSTEES

Bruce Dale Broussard	George Renaudin II	Joseph Matthew Ruschell

State of Kentucky
County of Jefferson 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.

Bruce Dale Broussard President & CEO	Joseph Matthew Ruschell VP, Associate General Counsel & Corporate Secretary	Robert Martin Marcoux, Jr. VP & Treasurer

Subscribed and sworn to before me this
19th day of February, 2024

Julia Wentworth
Notary Public
January 10, 2025

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	Gross Investment Holdings 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	14,967,194	7.057	14,967,194	0	14,967,194	7.057
	1.02 All other governments	104,262	0.049	104,262	0	104,262	0.049
	1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	517,356	0.244	517,356	0	517,356	0.244
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	62,555,594	29.494	62,555,594	0	62,555,594	29.494
	1.06 Industrial and miscellaneous	8,839,945	4.168	8,839,945	0	8,839,945	4.168
	1.07 Hybrid securities	10,015	0.005	10,015	0	10,015	0.005
	1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
	1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	86,994,366	41.017	86,994,366	0	86,994,366	41.017
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	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	0	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
	3.05 Mutual funds	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Exchange traded funds	0	0.000	0	0	0	0.000
	3.09 Total common stocks	0	0.000	0	0	0	0.000
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	0	0.000	0	0	0	0.000
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total valuation allowance	0	0.000	0	0	0	0.000
	4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	0	0.000	0	0	0	0.000
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(2,965,929)	(1.398)	(2,965,929)	0	(2,965,929)	(1.398)
	6.02 Cash equivalents (Schedule E, Part 2)	128,064,655	60.381	128,064,655	0	128,064,655	60.381
	6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
	6.04 Total cash, cash equivalents and short-term investments	125,098,726	58.983	125,098,726	0	125,098,726	58.983
7.	Contract loans	0	0.000	0	0	0	0.000
8.	Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9.	Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10.	Receivables for securities	0	0.000	0	0	0	0.000
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	212,093,092	100.000	212,093,092	0	212,093,092	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		43,483,215
2.	Cost of bonds and stocks acquired, Part 3, Column 7		92,030,786
3.	Accrual of discount		46,687
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	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		468,007
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		48,809,194
7.	Deduct amortization of premium		225,135
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		86,994,366
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		86,994,366

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	14,967,194	14,805,960	14,975,724	15,555,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	104,262	88,613	104,123	105,000
	4.	Totals	15,071,456	14,894,572	15,079,847	15,660,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	517,356	514,238	631,421	510,000
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	62,555,594	59,788,203	62,770,791	62,836,711
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	8,587,369	8,029,294	8,635,127	8,662,521
	9.	Canada	0	0	0	0
	10.	Other Countries	262,592	249,825	249,875	250,000
	11.	Totals	8,849,960	8,279,119	8,885,002	8,912,521
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	86,994,366	83,476,132	87,367,060	87,919,232
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	86,994,366	83,476,132	87,367,060	

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	47,829,160	10,057,055	4,242,888	0	667,251	XXX	62,796,354	30.4	1,520,770	2.6	62,796,354	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	47,829,160	10,057,055	4,242,888	0	667,251	XXX	62,796,354	30.4	1,520,770	2.6	62,796,354	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	104,262	0	XXX	104,262	0.1	104,200	0.2	104,262	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	104,262	0	XXX	104,262	0.1	104,200	0.2	104,262	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	517,356	0	0	0	0	XXX	517,356	0.3	533,369	0.9	517,356	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	517,356	0	0	0	0	XXX	517,356	0.3	533,369	0.9	517,356	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	68,096,048	18,786,508	15,061,808	16,962,026	6,789,986	XXX	125,696,377	60.8	45,923,335	80.0	125,674,123	22,254
5.2 NAIC 2	550,669	207,003	0	0	0	XXX	757,672	0.4	772,117	1.3	757,672	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	68,646,718	18,993,511	15,061,808	16,962,026	6,789,986	XXX	126,454,049	61.2	46,695,452	81.3	126,431,795	22,254

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	9,700,929	2,643,526	2,711,582	444,214	912	XXX	15,501,164	7.5	7,035,823	12.2	3,206,626	12,294,538
6.2 NAIC 2	777	715,496	548,186	62,007	0	XXX	1,326,466	0.6	1,549,797	2.7	1,027,455	299,011
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	9,701,706	3,359,023	3,259,768	506,221	912	XXX	16,827,630	8.1	8,585,620	14.9	4,234,081	12,593,549
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	10,015	0	0	0	XXX	10,015	0.0	0	0.0	10,015	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	10,015	0	0	0	XXX	10,015	0.0	0	0.0	10,015	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 126,143,494	31,487,089	22,016,278	17,406,240	7,458,150	0	204,511,252	98.9	XXX	XXX	192,194,459	12,316,792
12.2 NAIC 2	(d) 551,446	932,514	548,186	166,269	0	0	2,198,415	1.1	XXX	XXX	1,899,404	299,011
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	126,694,940	32,419,604	22,564,464	17,572,508	7,458,150	0	(b) 206,709,667	100.0	XXX	XXX	194,093,864	12,615,803
12.8 Line 12.7 as a % of Col. 7	61.3	15.7	10.9	8.5	3.6	0.0	100.0	XXX	XXX	XXX	93.9	6.1
13. Total Bonds Prior Year												
13.1 NAIC 1	17,156,350	17,111,895	10,529,231	8,239,726	1,976,096	0	XXX	XXX	55,013,297	95.8	50,547,659	4,465,638
13.2 NAIC 2	752	1,456,777	210,544	653,086	104,953	0	XXX	XXX	2,426,113	4.2	2,426,113	0
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	17,157,102	18,568,672	10,739,775	8,892,812	2,081,050	0	XXX	XXX	(b) 57,439,410	100.0	52,973,772	4,465,638
13.8 Line 13.7 as a % of Col. 9	29.9	32.3	18.7	15.5	3.6	0.0	XXX	XXX	100.0	XXX	92.2	7.8
14. Total Publicly Traded Bonds												
14.1 NAIC 1	116,701,154	30,215,766	20,858,263	16,962,039	7,457,237	0	192,194,459	93.0	50,547,659	88.0	192,194,459	XXX
14.2 NAIC 2	551,446	633,503	548,186	166,269	0	0	1,899,404	0.9	2,426,113	4.2	1,899,404	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	117,252,600	30,849,270	21,406,449	17,128,308	7,457,237	0	194,093,864	93.9	52,973,772	92.2	194,093,864	XXX
14.8 Line 14.7 as a % of Col. 7	60.4	15.9	11.0	8.8	3.8	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	56.7	14.9	10.4	8.3	3.6	0.0	93.9	XXX	XXX	XXX	93.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	9,442,340	1,271,323	1,158,016	444,201	912	0	12,316,792	6.0	4,465,638	7.8	XXX	12,316,792
15.2 NAIC 2	0	299,011	0	0	0	0	299,011	0.1	0	0.0	XXX	299,011
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	9,442,340	1,570,334	1,158,016	444,201	912	0	12,615,803	6.1	4,465,638	7.8	XXX	12,615,803
15.8 Line 15.7 as a % of Col. 7	74.8	12.4	9.2	3.5	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	4.6	0.8	0.6	0.2	0.0	0.0	6.1	XXX	XXX	XXX	XXX	6.1

(a) Includes $ 12,593,549 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 119,715,301 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	47,829,160	10,057,055	4,242,888	0	667,251	XXX	62,796,354	30.4	1,520,770	2.6	62,796,354	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	47,829,160	10,057,055	4,242,888	0	667,251	XXX	62,796,354	30.4	1,520,770	2.6	62,796,354	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	104,262	0	XXX	104,262	0.1	104,200	0.2	104,262	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	104,262	0	XXX	104,262	0.1	104,200	0.2	104,262	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	517,356	0	0	0	0	XXX	517,356	0.3	533,369	0.9	517,356	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	517,356	0	0	0	0	XXX	517,356	0.3	533,369	0.9	517,356	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	64,449,125	1,457,979	408,795	1,015,000	0	XXX	67,330,899	32.6	17,432,772	30.3	67,308,645	22,254
5.02 Residential Mortgage-Backed Securities	4,197,593	17,535,533	14,653,013	15,947,026	6,789,986	XXX	59,123,150	28.6	29,262,680	50.9	59,123,150	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	68,646,718	18,993,511	15,061,808	16,962,026	6,789,986	XXX	126,454,049	61.2	46,695,452	81.3	126,431,795	22,254
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	7,987,685	962,566	995,919	29,880	0	XXX	9,976,050	4.8	1,913,353	3.3	1,689,355	8,286,696
6.02 Residential Mortgage-Backed Securities	133,512	562,871	663,378	444,214	912	XXX	1,804,887	0.9	895,939	1.6	248	1,804,639
6.03 Commercial Mortgage-Backed Securities	1,364,799	1,126,843	1,492,472	32,127	0	XXX	4,016,241	1.9	4,573,289	8.0	2,544,479	1,471,762
6.04 Other Loan-Backed and Structured Securities	215,710	706,742	108,000	0	0	XXX	1,030,451	0.5	1,203,039	2.1	0	1,030,451
6.05 Totals	9,701,706	3,359,023	3,259,768	506,221	912	XXX	16,827,630	8.1	8,585,620	14.9	4,234,081	12,593,549
7. Hybrid Securities												
7.01 Issuer Obligations	0	10,015	0	0	0	XXX	10,015	0.0	0	0.0	10,015	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	10,015	0	0	0	XXX	10,015	0.0	0	0.0	10,015	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	120,783,326	12,487,615	5,647,602	1,149,142	667,251	XXX	140,734,936	68.1	XXX	XXX	132,425,986	8,308,950
12.02 Residential Mortgage-Backed Securities	4,331,105	18,098,404	15,316,390	16,391,240	6,790,899	XXX	60,928,038	29.5	XXX	XXX	59,123,398	1,804,639
12.03 Commercial Mortgage-Backed Securities	1,364,799	1,126,843	1,492,472	32,127	0	XXX	4,016,241	1.9	XXX	XXX	2,544,479	1,471,762
12.04 Other Loan-Backed and Structured Securities	215,710	706,742	108,000	0	0	XXX	1,030,451	0.5	XXX	XXX	0	1,030,451
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	126,694,940	32,419,604	22,564,464	17,572,508	7,458,150	0	206,709,667	100.0	XXX	XXX	194,093,864	12,615,803
12.10 Line 12.09 as a % of Col. 7	61.3	15.7	10.9	8.5	3.6	0.0	100.0	XXX	XXX	XXX	93.9	6.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	13,956,196	5,014,762	794,052	1,634,501	104,953	XXX	XXX	XXX	21,504,464	37.4	21,481,808	22,656
13.02 Residential Mortgage-Backed Securities	2,267,054	10,423,011	8,279,353	7,213,105	1,976,096	XXX	XXX	XXX	30,158,619	52.5	29,262,966	895,654
13.03 Commercial Mortgage-Backed Securities	784,935	2,278,104	1,476,665	33,585	0	XXX	XXX	XXX	4,573,289	8.0	2,228,999	2,344,290
13.04 Other Loan-Backed and Structured Securities	148,918	852,795	189,705	11,620	0	XXX	XXX	XXX	1,203,039	2.1	0	1,203,039
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	17,157,102	18,568,672	10,739,775	8,892,812	2,081,050	0	XXX	XXX	57,439,410	100.0	52,973,772	4,465,638
13.10 Line 13.09 as a % of Col. 9	29.9	32.3	18.7	15.5	3.6	0.0	XXX	XXX	100.0	XXX	92.2	7.8
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	112,795,641	12,188,604	5,625,348	1,149,142	667,251	XXX	132,425,986	64.1	21,481,808	37.4	132,425,986	XXX
14.02 Residential Mortgage-Backed Securities	4,197,657	17,535,653	14,653,063	15,947,039	6,789,986	XXX	59,123,398	28.6	29,262,966	50.9	59,123,398	XXX
14.03 Commercial Mortgage-Backed Securities	259,302	1,125,013	1,128,037	32,127	0	XXX	2,544,479	1.2	2,228,999	3.9	2,544,479	XXX
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	117,252,600	30,849,270	21,406,449	17,128,308	7,457,237	0	194,093,864	93.9	52,973,772	92.2	194,093,864	XXX
14.10 Line 14.09 as a % of Col. 7	60.4	15.9	11.0	8.8	3.8	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	56.7	14.9	10.4	8.3	3.6	0.0	93.9	XXX	XXX	XXX	93.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	7,987,685	299,011	22,254	0	0	XXX	8,308,950	4.0	22,656	0.0	XXX	8,308,950
15.02 Residential Mortgage-Backed Securities	133,448	562,751	663,327	444,201	912	XXX	1,804,639	0.9	895,654	1.6	XXX	1,804,639
15.03 Commercial Mortgage-Backed Securities	1,105,497	1,831	364,434	0	0	XXX	1,471,762	0.7	2,344,290	4.1	XXX	1,471,762
15.04 Other Loan-Backed and Structured Securities	215,710	706,742	108,000	0	0	XXX	1,030,451	0.5	1,203,039	2.1	XXX	1,030,451
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	9,442,340	1,570,334	1,158,016	444,201	912	0	12,615,803	6.1	4,465,638	7.8	XXX	12,615,803
15.10 Line 15.09 as a % of Col. 7	74.8	12.4	9.2	3.5	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	4.6	0.8	0.6	0.2	0.0	0.0	6.1	XXX	XXX	XXX	XXX	6.1

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	17,652,948	13,956,196	3,696,752	0
2. Cost of cash equivalents acquired	2,713,064,740	2,199,923,694	513,141,046	0
3. Accrual of discount	4,330,815	4,330,815	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	(2)	(2)	0	0
6. Deduct consideration received on disposals	2,606,983,847	2,098,495,403	508,488,444	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	128,064,655	119,715,301	8,349,354	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	128,064,655	119,715,301	8,349,354	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-SA-7	UNITED STATES TREASURY				1.A	425,040	81.4883	407,441	500,000	425,997	0	957	0	0	3.000	3.958	FA	5,666	7,500	06/23/2023	02/15/2048
912810-TN-8	UNITED STATES TREASURY				1.A	241,163	92.3438	230,859	250,000	241,254	0	91	0	0	3.625	3.825	FA	3,423	4,531	06/28/2023	02/15/2053
912828-2R-0	UNITED STATES TREASURY	SD			1.A	352,018	94.3125	334,809	355,000	352,111	0	674	0	0	2.250	2.470	FA	3,017	7,988	10/28/2022	08/15/2027
912828-4N-7	UNITED STATES TREASURY				1.A	478,516	95.8906	479,453	500,000	478,653	0	137	0	0	2.875	3.948	MN	1,856	0	12/20/2023	05/15/2028
912828-YD-6	UNITED STATES TREASURY	SD			1.A	521,973	93.2188	466,094	500,000	510,626	0	(3,943)	0	0	1.375	0.569	FA	2,323	6,875	02/09/2021	08/31/2026
912828-YU-8	UNITED STATES TREASURY	SD			1.A	258,418	93.4609	233,652	250,000	254,342	0	(1,461)	0	0	1.625	1.018	MN	2,386	2,031	03/08/2021	11/30/2026
91282C-DK-4	UNITED STATES TREASURY				1.A	6,845,688	92.4531	6,841,531	7,400,000	6,847,661	0	1,973	0	0	1.250	3.990	MN	8,087	0	12/27/2023	11/30/2026
91282C-FF-3	UNITED STATES TREASURY				1.A	921,213	91.5781	915,781	1,000,000	924,952	0	3,739	0	0	2.750	3.778	FA	10,387	13,750	06/28/2023	08/15/2032
91282C-FV-8	UNITED STATES TREASURY				1.A	259,034	101.6484	254,121	250,000	258,276	0	(758)	0	0	4.125	3.684	MN	1,332	10,313	01/04/2023	11/15/2032
91282C-FZ-9	UNITED STATES TREASURY				1.A	200,883	99.7891	199,578	200,000	200,716	0	(163)	0	0	3.875	3.776	MN	678	7,750	12/22/2022	11/30/2027
91282C-GB-1	UNITED STATES TREASURY				1.A	301,958	99.8242	299,473	300,000	301,712	0	(246)	0	0	3.875	3.768	JD	5,844	5,813	01/04/2023	12/31/2029
91282C-GT-2	UNITED STATES TREASURY				1.A	249,395	98.9102	247,275	250,000	249,478	0	83	0	0	3.625	3.679	MS	2,303	4,531	04/18/2023	03/31/2028
91282C-GU-9	UNITED STATES TREASURY				1.A	198,828	99.1211	198,242	200,000	199,244	0	416	0	0	3.875	4.190	MS	1,969	3,875	04/17/2023	03/31/2025
91282C-HC-8	UNITED STATES TREASURY				1.A	482,755	95.9688	479,844	500,000	483,529	0	774	0	0	3.375	3.796	MN	2,179	8,438	06/22/2023	05/15/2033
91282C-HF-1	UNITED STATES TREASURY				1.A	200,641	99.1133	198,227	200,000	200,594	0	(47)	0	0	3.750	3.698	MN	656	3,750	05/31/2023	05/31/2030
91282C-JJ-1	UNITED STATES TREASURY				1.A FE	2,073,929	104.9844	2,057,694	1,960,000	2,073,826	0	(103)	0	0	4.500	3.789	MN	11,388	0	12/27/2023	11/15/2033
91282C-JN-2	UNITED STATES TREASURY				1.A FE	964,273	102.3281	961,884	940,000	964,224	0	(49)	0	0	4.375	3.794	MN	3,596	0	12/27/2023	11/30/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						14,975,724	XXX	14,805,960	15,555,000	14,967,194	0	2,074	0	0	XXX	XXX	XXX	67,091	87,144	XXX	XXX
0109999999. Total - U.S. Government Bonds						14,975,724	XXX	14,805,960	15,555,000	14,967,194	0	2,074	0	0	XXX	XXX	XXX	67,091	87,144	XXX	XXX
715638-DU-3	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	104,123	84.3930	88,613	105,000	104,262	0	62	0	0	3.000	3.082	JJ	1,453	3,150	10/28/2021	01/15/2034
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						104,123	XXX	88,613	105,000	104,262	0	62	0	0	XXX	XXX	XXX	1,453	3,150	XXX	XXX
0309999999. Total - All Other Government Bonds						104,123	XXX	88,613	105,000	104,262	0	62	0	0	XXX	XXX	XXX	1,453	3,150	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
181059-UM-6	CLARK CNTY NEV SCH DIST				1.E FE	631,421	100.8310	514,238	510,000	517,356	0	(16,013)	0	0	5.000	1.791	JD	1,133	25,500	05/20/2016	06/15/2024
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						631,421	XXX	514,238	510,000	517,356	0	(16,013)	0	0	XXX	XXX	XXX	1,133	25,500	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						631,421	XXX	514,238	510,000	517,356	0	(16,013)	0	0	XXX	XXX	XXX	1,133	25,500	XXX	XXX
114894-YS-1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	54,479	104.3410	46,953	45,000	50,858	0	(934)	0	0	5.000	2.551	AO	563	2,250	12/20/2019	10/01/2044
48504N-AN-9	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB			2	1.F FE	23,809	103.1950	20,639	20,000	22,254	0	(402)	0	0	5.000	2.650	MS	333	1,000	12/20/2019	03/01/2044
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	31,417	109.2000	27,300	25,000	28,814	0	(666)	0	0	5.000	1.990	MN	160	1,250	12/20/2019	05/15/2032
544445-NU-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	55,324	105.0200	47,259	45,000	51,202	0	(1,074)	0	0	5.000	2.260	MN	288	2,250	01/10/2020	05/15/2044
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY REV			2	1.A FE	25,142	105.9500	21,190	20,000	21,441	0	(548)	0	0	5.000	2.071	JJ	461	1,000	10/06/2016	07/15/2031
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	630,000	85.0750	535,973	630,000	630,000	0	0	0	0	3.395	3.395	AO	4,515	21,389	11/07/2019	10/15/2040
592190-NZ-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.F FE	18,877	110.1690	16,525	15,000	17,501	0	(354)	0	0	5.000	2.230	JJ	375	750	12/20/2019	07/01/2034
592190-PG-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.F FE	61,353	103.6040	51,802	50,000	57,392	0	(1,034)	0	0	5.000	2.520	JJ	1,250	2,500	01/08/2020	07/01/2049
59447T-HF-3	MICHIGAN FIN AUTH REV			2	1.D FE	521,807	100.8240	453,708	450,000	465,516	0	(8,108)	0	0	5.000	3.050	MN	3,750	22,500	05/03/2016	11/01/2044
646136-4F-5	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	65,265	109.4790	60,213	55,000	60,990	0	(1,117)	0	0	5.000	2.640	JD	122	2,750	01/08/2020	12/15/2034
646136-6M-8	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	69,940	108.7900	65,274	60,000	66,291	0	(949)	0	0	5.000	3.060	JD	133	3,000	12/20/2019	12/15/2039
646140-DR-1	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	25,000	89.0220	22,256	25,000	25,000	0	0	0	0	1.483	1.483	JJ	185	371	01/22/2021	01/01/2028
64988Y-KU-0	NEW YORK ST MTG AGY HOMEOWNER MTG REV				1.B FE	5,000	92.5330	4,627	5,000	5,000	0	0	0	0	1.050	1.050	AO	13	53	07/01/2021	04/01/2026
64988Y-KV-8	NEW YORK ST MTG AGY HOMEOWNER MTG REV				1.B FE	5,000	91.7100	4,586	5,000	5,000	0	0	0	0	1.150	1.150	AO	14	58	07/01/2021	10/01/2026
64988Y-KW-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV				1.B FE	5,000	91.2820	4,564	5,000	5,000	0	0	0	0	1.300	1.300	AO	16	65	07/01/2021	04/01/2027
650116-AL-0	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2.B FE	52,230	100.3430	45,154	45,000	45,495	0	(970)	0	0	5.000	2.768	JJ	1,125	2,250	05/19/2016	07/01/2034
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2.B FE	574,710	100.1020	500,510	500,000	505,174	0	(10,127)	0	0	5.000	2.900	JJ	12,500	25,000	06/16/2016	07/01/2041
66285W-WD-4	NORTH TEX TWY AUTH REV			2	1.D FE	42,095	105.0520	36,768	35,000	38,719	0	(880)	0	0	5.000	2.210	JJ	875	1,750	01/10/2020	01/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71883M-PR-9	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV			2	1.E FE	25,169	109.2850	21,857	20,000	23,122	0	(532)	0	0	5.000	1.990	JJ	500	1,000	01/10/2020	07/01/2033
718846-AY-4	PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA			2	1.G FE	12,296	108.4250	10,843	10,000	11,388	0	(234)	0	0	5.000	2.300	JJ	250	500	12/20/2019	07/01/2037
73358W-3U-6	PORT AUTH N Y & N J			2	1.D FE	43,569	109.0560	38,170	35,000	40,294	0	(841)	0	0	5.000	2.220	MN	292	1,750	12/19/2019	11/01/2035
79766D-LF-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	48,248	103.6530	41,461	40,000	44,498	0	(977)	0	0	5.000	2.260	MN	333	2,000	01/10/2020	05/01/2043
79766D-LY-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	42,845	106.3760	37,232	35,000	39,679	0	(814)	0	0	5.000	2.320	MN	292	1,750	12/20/2019	05/01/2038
847113-CC-9	SPARTANBURG S C REGL HEALTH SVCS INC HOS			1	1.F FE	220,000	96.2060	211,653	220,000	220,000	0	0	0	0	3.558	3.557	AO	1,652	7,828	12/15/2017	04/15/2026
882667-AJ-7	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1,2	2.B FE	115,669	100.7960	100,796	100,000	103,651	0	(1,745)	0	0	5.000	3.101	JD	2,514	5,000	05/19/2016	12/31/2040
882667-AK-4	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1,2	2.B FE	114,329	100.6050	100,605	100,000	103,352	0	(1,601)	0	0	5.000	3.251	JD	2,514	5,000	05/19/2016	12/31/2045
917567-EX-3	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	385,000	79.8770	307,526	385,000	385,000	0	0	0	0	3.443	3.443	JD	589	13,256	11/07/2019	12/15/2042
956622-K3-7	WEST VIRGINIA ST HOSP FIN AUTH HOSP REV				1.F FE	432,416	102.6060	353,991	345,000	359,812	0	(10,225)	0	0	5.000	1.910	JD	1,438	17,250	05/06/2016	06/01/2025
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,705,989	XXX	3,189,434	3,325,000	3,432,443	0	(44,132)	0	0	XXX	XXX	XXX	37,053	145,517	XXX	XXX
3131XX-WS-6	FH ZM4257 - RMBS			4	1.A	128,255	93.3212	112,450	120,498	132,648	0	(43)	0	0	3.500	2.109	MON	351	4,217	01/20/2021	09/01/2047
3132DM-4N-2	FH SD0829 - RMBS			4	1.A	670,459	89.0041	578,494	649,963	669,341	0	(476)	0	0	3.000	2.598	MON	1,625	19,499	01/27/2022	01/01/2052
3132DN-5C-3	FH SD1743 - RMBS			4	1.A	186,134	94.9761	186,179	196,027	186,105	0	(29)	0	0	4.000	4.720	MON	653	0	12/21/2023	10/01/2052
3132DN-7K-3	FH SD1798 - RMBS			4	1.A	50,404	101.5582	50,456	49,682	50,400	0	(7)	0	0	5.500	5.255	MON	228	2,733	12/28/2022	11/01/2052
3132DN-7L-1	FH SD1799 - RMBS			4	1.A	96,042	101.2187	95,909	94,754	95,965	0	(82)	0	0	5.500	5.283	MON	434	5,211	12/28/2022	11/01/2052
3132DN-E2-5	FH SD1053 - RMBS			4	1.A	150,155	92.9543	138,945	149,477	150,111	0	(24)	0	0	3.500	3.439	MON	436	5,232	08/01/2022	06/01/2052
3132DN-G5-6	FH SD1120 - RMBS			4	1.A	105,701	98.0763	101,947	103,947	105,661	0	(40)	0	0	4.500	4.263	MON	390	4,678	08/31/2022	06/01/2052
3132DN-NS-8	FH SD1301 - RMBS			4	1.A	1,541,497	100.9950	1,520,486	1,505,506	1,540,410	0	(416)	0	0	5.000	4.643	MON	6,273	75,275	09/14/2022	07/01/2052
3132DN-QH-9	FH SD1356 - RMBS			4	1.A	967,351	100.8343	954,687	946,788	966,873	0	(159)	0	0	5.000	4.672	MON	3,945	47,339	09/14/2022	07/01/2052
3132DN-VJ-9	FH SD1517 - RMBS			4	1.A	44,915	97.5973	43,781	44,859	44,906	0	(7)	0	0	4.500	4.484	MON	168	2,019	09/07/2022	09/01/2052
3132DN-VR-1	FH SD1524 - RMBS			4	1.A	45,622	94.9761	45,618	48,031	45,615	0	(7)	0	0	4.000	4.716	MON	160	0	12/21/2023	08/01/2052
3132DN-Y5-6	FH SD1632 - RMBS			4	1.A	133,867	101.7620	135,907	133,554	133,816	0	(31)	0	0	5.500	5.465	MON	612	7,345	09/27/2022	09/01/2052
3132DN-Y7-2	FH SD1634 - RMBS			4	1.A	87,711	101.9657	88,935	87,221	87,679	0	(16)	0	0	5.500	5.409	MON	400	4,797	09/27/2022	09/01/2052
3132DN-Y8-0	FH SD1635 - RMBS			4	1.A	109,790	102.5769	111,160	108,367	109,715	0	(44)	0	0	5.500	5.287	MON	497	5,960	09/27/2022	09/01/2052
3132DP-KY-3	FH SD2111 - RMBS			4	1.A	25,762	97.3048	25,761	26,475	25,780	0	18	0	0	4.500	4.879	MON	99	596	06/21/2023	12/01/2052
3132DQ-C6-1	FH SD2793 - RMBS			4	1.A	21,480	97.4325	21,444	22,009	21,483	0	4	0	0	4.500	4.842	MON	83	495	06/21/2023	03/01/2053
3132DQ-QV-1	FH SD3168 - RMBS			4	1.A	77,543	99.6521	77,882	78,154	77,550	0	7	0	0	5.000	5.114	MON	326	1,954	06/21/2023	06/01/2053
3132DS-B3-5	FH SD4558 - RMBS			4	1.A	473,281	95.2037	476,019	500,000	473,231	0	(51)	0	0	4.000	4.767	MON	1,667	0	12/19/2023	10/01/2052
3132DV-5Z-4	FH SD8064 - RMBS			4	1.A	80,856	95.3889	80,617	84,514	80,833	0	(23)	0	0	4.000	4.664	MON	282	0	12/28/2023	05/01/2050
3132DV-LA-1	FH SD7521 - RMBS			4	1.A	240,362	86.6417	194,558	224,555	241,521	0	58	0	0	2.500	1.594	MON	468	5,614	07/30/2020	07/01/2050
3132DV-LC-7	FH SD7523 - RMBS			4	1.A	135,651	86.4898	109,986	127,167	136,346	0	9	0	0	2.500	1.634	MON	265	3,179	07/31/2020	08/01/2050
3132DV-LV-5	FH SD7540 - RMBS			4	1.A	183,959	86.2198	150,385	174,420	183,850	0	(146)	0	0	2.500	1.834	MON	363	4,361	07/29/2021	05/01/2051
3132E0-E5-7	FH SD3756 - RMBS			4	1.A	5,387,620	97.2901	5,400,019	5,550,428	5,387,705	0	85	0	0	4.500	4.890	MON	20,814	0	12/18/2023	09/01/2053
3132E0-E6-5	FH SD3757 - RMBS			4	1.A	291,695	97.1977	291,118	299,511	291,695	0	(1)	0	0	4.500	4.847	MON	1,123	0	12/20/2023	08/01/2053
3132E0-ZJ-4	FEDERAL HOME LOAN MORTGAGE CORPORATION -			4	1.A	5,846,534	97.3801	5,873,230	6,031,241	5,846,423	0	(111)	0	0	4.500	4.943	MON	22,617	0	12/18/2023	10/01/2053
31334Y-P5-0	FH QA2244 - RMBS			4	1.A	16,119	91.0999	13,835	15,186	16,476	0	(26)	0	0	3.000	1.819	MON	38	456	02/26/2021	07/01/2046
3133AS-KA-0	FH QC7489 - RMBS			4	1.A	159,111	82.5169	129,165	156,531	158,913	0	(31)	0	0	2.000	1.816	MON	261	3,131	09/17/2021	09/01/2051
3133BG-C6-3	FH QE6393 - RMBS			4	1.A	680,539	100.1110	677,274	676,522	680,572	0	218	0	0	5.000	4.906	MON	2,819	33,826	09/14/2022	07/01/2052
3133BJ-NS-7	FH QE8501 - RMBS			4	1.A	989,804	100.2733	986,651	983,962	989,655	0	125	0	0	5.000	4.910	MON	4,100	49,198	09/14/2022	08/01/2052
3133BM-Q6-5	FH QF0477 - RMBS			4	1.A	704,000	101.0939	704,981	697,353	703,955	0	154	0	0	5.000	4.853	MON	2,906	34,868	09/14/2022	09/01/2052
3133BQ-5W-2	FH QF3561 - RMBS			4	1.A	94,344	101.7243	94,291	92,693	94,385	0	36	0	0	5.500	5.193	MON	425	5,098	12/28/2022	11/01/2052
3133KK-3X-5	FH RA4414 - RMBS			4	1.A	539,951	85.7153	435,496	508,073	541,426	0	(222)	0	0	2.500	1.711	MON	1,058	12,702	02/03/2021	01/01/2051
3133KM-RT-4	FH RA5898 - RMBS			4	1.A	85,989	82.5029	69,793	84,594	85,925	0	(7)	0	0	2.000	1.810	MON	141	1,692	09/17/2021	09/01/2051
3133KN-KX-0	FH RA6610 - RMBS			4	1.A	806,626	88.9852	701,433	788,259	806,035	0	(99)	0	0	3.000	2.693	MON	1,971	23,648	02/04/2022	01/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133KP-YM-4	FEDERAL HOME LOAN MORTGAGE CORPORATION -			4	1.A	88,699	94.9760	86,500	91,075	88,748	0	49	0	0	4.000	4.339	MON	304	3,036	02/03/2023	09/01/2052
3133KQ-VZ-6	FH RA8732 - RMBS			4	1.A	106,570	99.7364	106,773	107,055	106,573	0	3	0	0	5.000	5.068	MON	446	2,676	06/21/2023	03/01/2053
3137BP-DW-6	FHR 4583 UP - CMO/RMBS			4	1.A	411,209	92.3525	362,787	392,828	411,711	0	1,098	0	0	3.000	1.942	MON	982	11,785	11/01/2016	07/15/2045
3137BS-ZE-6	FHR 4631 GP - CMO/RMBS			4	1.A	151,153	94.5303	133,420	141,140	150,920	0	697	0	0	3.500	1.763	MON	412	4,940	11/02/2016	03/15/2046
3140HD-7A-6	FN BK0888 - RMBS			4	1.A	63,339	96.2611	56,455	58,648	69,415	0	347	0	0	4.000	1.577	MON	195	2,346	04/27/2020	07/01/2048
3140J8-UX-9	FN BM4197 - RMBS			4	1.A	5,671	91.3251	4,884	5,348	5,794	0	(7)	0	0	3.000	1.826	MON	13	160	02/26/2021	03/01/2047
3140KV-EU-0	FN BQ9146 - RMBS			4	1.A	59,581	82.6770	47,515	57,471	59,588	0	(16)	0	0	2.000	1.565	MON	96	1,149	01/06/2021	12/01/2050
3140KV-F5-4	FN BQ9187 - RMBS			4	1.A	72,956	82.7055	58,175	70,340	73,023	0	(6)	0	0	2.000	1.547	MON	117	1,407	12/22/2020	01/01/2051
3140KV-GN-4	FN BQ9204 - RMBS			4	1.A	83,704	82.6867	66,731	80,703	83,663	0	(15)	0	0	2.000	1.565	MON	135	1,614	12/22/2020	01/01/2051
3140KX-SP-2	FN BR0525 - RMBS			4	1.A	40,707	83.2165	32,533	39,094	40,683	0	(48)	0	0	2.000	1.507	MON	65	782	12/22/2020	12/01/2050
3140L0-C8-8	FN BR1894 - RMBS			4	1.A	94,401	83.1925	75,656	90,941	94,214	0	(84)	0	0	2.000	1.572	MON	152	1,819	01/06/2021	01/01/2051
3140L0-D4-6	FN BR1922 - RMBS			4	1.A	44,833	83.3530	35,964	43,147	44,838	0	(8)	0	0	2.000	1.537	MON	72	863	01/06/2021	01/01/2051
3140L0-DR-5	FN BR1911 - RMBS			4	1.A	101,150	83.1645	81,117	97,538	101,030	0	(104)	0	0	2.000	1.578	MON	163	1,951	01/06/2021	01/01/2051
3140MR-2N-6	FN BW0780 - RMBS			4	1.A	34,492	97.5776	33,246	34,071	34,473	0	(18)	0	0	4.500	4.332	MON	128	1,533	08/31/2022	08/01/2052
3140MY-AD-4	FN BW6303 - RMBS			4	1.A	638,323	100.9827	638,511	632,297	638,763	0	674	0	0	5.000	4.842	MON	2,635	31,615	09/14/2022	08/01/2052
3140N3-A5-8	FN BW9927 - RMBS			4	1.A	160,902	101.3338	160,886	158,769	160,824	0	(85)	0	0	5.500	5.281	MON	728	8,732	12/28/2022	10/01/2052
3140Q9-4Z-3	FN CA2639 - RMBS			4	1.A	16,344	98.5634	16,373	16,611	16,343	0	(1)	0	0	4.500	4.754	MON	62	374	06/21/2023	11/01/2048
3140Q9-MM-2	FN CA2163 - RMBS			4	1.A	298,287	98.6254	295,991	300,116	298,285	0	(2)	0	0	4.500	4.590	MON	1,125	0	12/27/2023	08/01/2048
3140QE-AP-7	FN CA6313 - RMBS			4	1.A	254,535	89.2211	212,677	238,371	259,446	0	72	0	0	3.000	1.939	MON	596	7,151	02/17/2021	07/01/2050
3140QE-DX-7	FN CA6417 - RMBS			4	1.A	247,790	89.2211	206,799	231,783	251,941	0	265	0	0	3.000	1.955	MON	579	6,953	02/17/2021	07/01/2050
3140QE-KY-7	FN CA6610 - RMBS			4	1.A	223,566	89.2082	186,555	209,124	227,958	0	406	0	0	3.000	1.920	MON	523	6,274	02/17/2021	08/01/2050
3140QE-YJ-5	FN CA7012 - RMBS			4	1.A	287,343	83.4017	233,662	280,164	287,325	0	(136)	0	0	2.000	1.687	MON	467	5,603	09/14/2021	09/01/2050
3140QF-4E-6	FN CA8020 - RMBS			4	1.A	157,721	86.1659	128,021	148,575	157,760	0	(87)	0	0	2.500	1.764	MON	310	3,714	01/11/2021	12/01/2050
3140QG-3C-9	FN CA8894 - RMBS			4	1.A	438,246	86.1195	353,448	410,415	437,674	0	(341)	0	0	2.500	1.695	MON	855	10,260	02/03/2021	02/01/2051
3140QG-U4-7	FN CA8702 - RMBS			4	1.A	422,807	92.8071	367,314	395,782	418,547	0	(1,587)	0	0	2.500	1.229	MON	825	9,895	01/12/2021	01/01/2036
3140QG-ZQ-3	FN CA8850 - RMBS			4	1.A	304,701	82.5169	242,561	293,953	304,191	0	(5)	0	0	2.000	1.588	MON	490	5,879	01/29/2021	02/01/2051
3140QL-MY-9	FN CB1274 - RMBS			4	1.A	186,918	85.5029	152,938	178,869	186,589	0	(107)	0	0	2.500	1.974	MON	373	4,472	07/29/2021	08/01/2051
3140QM-5T-7	FN CB2657 - RMBS			4	1.A	64,779	88.9927	56,501	63,490	64,692	0	(34)	0	0	3.000	2.741	MON	159	1,905	02/04/2022	01/01/2052
3140QM-VP-6	FN CB2421 - RMBS			4	1.A	228,639	89.0111	192,948	216,768	227,915	0	(179)	0	0	3.000	2.329	MON	542	6,503	12/01/2021	12/01/2051
3140QP-BA-4	FN CB3632 - RMBS			4	1.A	1,178,992	98.2622	1,122,548	1,142,400	1,178,555	0	(198)	0	0	4.500	4.050	MON	4,284	51,408	05/03/2022	05/01/2052
3140QP-BG-1	FN CB3638 - RMBS			4	1.A	94,494	98.8377	91,903	92,983	94,479	0	(2)	0	0	4.500	4.266	MON	349	4,184	09/07/2022	05/01/2052
3140QP-ZB-6	FN CB4337 - RMBS			4	1.A	108,419	98.1411	104,478	106,457	108,346	0	(38)	0	0	4.500	4.249	MON	399	4,791	08/31/2022	08/01/2052
3140QP-ZE-0	FN CB4340 - RMBS			4	1.A	141,773	97.7075	137,962	141,199	141,717	0	(37)	0	0	4.500	4.447	MON	530	6,354	09/07/2022	08/01/2052
3140QQ-F6-7	FN CB4688 - RMBS			4	1.A	1,214,448	101.2361	1,194,375	1,179,791	1,214,168	0	370	0	0	5.000	4.557	MON	4,916	58,990	09/14/2022	09/01/2052
3140QQ-GA-7	FN CB4692 - RMBS			4	1.A	466,284	101.9658	464,562	455,606	466,024	0	(295)	0	0	5.500	5.115	MON	2,088	25,058	12/28/2022	09/01/2052
3140QQ-UM-5	FN CB5087 - RMBS			4	1.A	47,984	101.7618	47,850	47,021	47,946	0	(40)	0	0	5.500	5.168	MON	216	2,586	12/28/2022	11/01/2052
3140X8-3F-2	FN FM5297 - RMBS			4	1.A	81,699	89.4940	68,392	76,421	83,596	0	30	0	0	3.000	1.861	MON	191	2,293	02/17/2021	11/01/2050
3140X8-G6-8	FN FM4720 - RMBS			4	1.A	295,676	89.2616	247,019	276,737	300,816	0	388	0	0	3.000	1.949	MON	692	8,302	02/17/2021	10/01/2050
3140X8-UU-9	FN FM5094 - RMBS			4	1.A	429,883	93.3258	375,329	402,171	448,281	0	(486)	0	0	3.500	1.959	MON	1,173	14,076	01/29/2021	06/01/2049
3140X8-WR-4	FN FM5155 - RMBS			4	1.A	43,469	82.7070	34,595	41,829	43,380	0	(39)	0	0	2.000	1.551	MON	70	837	01/06/2021	12/01/2050
3140X8-Y6-8	FN FM5232 - RMBS			4	1.A	70,912	89.5250	59,382	66,331	72,159	0	(79)	0	0	3.000	1.915	MON	166	1,990	02/17/2021	06/01/2050
3140X8-Y7-6	FN FM5233 - RMBS			4	1.A	88,743	88.9776	74,099	83,278	89,227	0	30	0	0	3.000	2.133	MON	208	2,498	02/17/2021	11/01/2050
3140X8-YK-7	FN FM5213 - RMBS			4	1.A	105,611	83.3795	84,601	101,465	105,506	0	(5)	0	0	2.000	1.528	MON	169	2,029	12/22/2020	12/01/2050
3140X9-JB-2	FN FM5657 - RMBS			4	1.A	27,252	89.5250	22,888	25,566	27,754	0	21	0	0	3.000	1.941	MON	64	767	02/19/2021	12/01/2050
3140X9-UJ-2	FN FM5984 - RMBS			4	1.A	674,372	82.7151	539,922	652,749	673,713	0	(105)	0	0	2.000	1.615	MON	1,088	13,055	02/12/2021	02/01/2051

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140X9-WD-3	FN FM6043 - RMBS			4	1.A	397,775	93.1440	347,738	373,334	410,030	0	(190)	0	0	3.500	2.145	MON	1,089	13,067	02/25/2021	06/01/2049
3140XB-QD-5	FN FM7651 - RMBS			4	1.A	421,993	98.6150	405,812	411,512	423,137	0	370	0	0	4.500	4.052	MON	1,543	18,518	05/03/2022	09/01/2049
3140XB-X7-0	FN FM7901 - RMBS			4	1.A	102,298	85.6257	83,684	97,732	101,951	0	(141)	0	0	2.500	1.971	MON	204	2,443	07/29/2021	07/01/2051
3140XC-4Z-8	FN FM8939 - RMBS			4	1.A	258,301	82.5185	211,150	255,882	258,167	0	(12)	0	0	2.000	1.889	MON	426	5,118	09/23/2021	10/01/2051
3140XC-YX-0	FN FM8825 - RMBS			4	1.A	102,045	82.5507	82,872	100,390	101,934	0	(28)	0	0	2.000	1.814	MON	167	2,008	09/17/2021	09/01/2051
3140XD-2J-4	FN FM9776 - RMBS			4	1.A	788,103	89.0345	683,319	767,477	788,014	0	(91)	0	0	3.000	2.636	MON	1,919	23,024	01/27/2022	11/01/2051
3140XF-H3-8	FN FS0249 - RMBS			4	1.A	1,062,125	88.9875	908,807	1,021,274	1,059,052	0	(1,590)	0	0	3.000	2.509	MON	2,553	30,638	01/10/2022	01/01/2052
3140XF-H5-3	FN FS0251 - RMBS			4	1.A	1,547,269	89.2132	1,331,679	1,492,692	1,543,879	0	(1,212)	0	0	3.000	2.542	MON	3,732	44,781	01/10/2022	01/01/2052
3140XF-HY-0	FN FS0246 - RMBS			4	1.A	44,189	89.2179	37,783	42,349	44,091	0	(2)	0	0	3.000	2.454	MON	106	1,270	01/10/2022	01/01/2052
3140XF-LL-3	FN FS0330 - RMBS			4	1.A	472,333	88.9754	406,478	456,843	471,505	0	(285)	0	0	3.000	2.570	MON	1,142	13,705	01/24/2022	01/01/2052
3140XG-7F-0	FN FS1793 - RMBS			4	1.A	320,939	96.2780	307,385	319,268	320,890	0	14	0	0	4.000	3.925	MON	1,064	12,771	05/03/2022	05/01/2052
3140XG-CH-0	FN FS0971 - RMBS			4	1.A	119,531	92.9948	110,536	118,862	119,512	0	(12)	0	0	3.500	3.412	MON	347	4,160	08/01/2022	01/01/2052
3140XG-VJ-5	FN FS1516 - RMBS			4	1.A	705,647	94.9793	670,743	706,199	705,608	0	(9)	0	0	4.000	4.007	MON	2,354	28,248	05/03/2022	05/01/2052
3140XG-WM-7	FN FS1551 - RMBS			4	1.A	84,627	98.8822	83,058	83,997	84,615	0	(17)	0	0	4.500	4.377	MON	315	3,780	09/07/2022	03/01/2050
3140XG-ZA-0	FN FS1636 - RMBS			4	1.A	694,219	95.4567	661,129	692,596	693,986	0	(75)	0	0	4.000	3.968	MON	2,309	27,704	05/03/2022	04/01/2052
3140XH-3U-9	FN FS2610 - RMBS			4	1.A	84,214	98.0383	81,305	82,932	84,182	0	(3)	0	0	4.500	4.286	MON	311	3,732	08/31/2022	08/01/2052
3140XH-6Y-8	FN FS2686 - RMBS			4	1.A	74,802	98.6038	73,231	74,268	74,842	0	38	0	0	4.500	4.387	MON	279	3,342	08/31/2022	08/01/2052
3140XH-JL-2	FN FS2066 - RMBS			4	1.A	2,060,055	95.4581	2,075,109	2,173,842	2,059,847	0	(208)	0	0	4.000	4.753	MON	7,246	0	12/18/2023	06/01/2052
3140XH-NC-7	FN FS2186 - RMBS			4	1.A	208,098	95.7226	207,463	216,733	208,064	0	(34)	0	0	4.000	4.568	MON	722	0	12/28/2023	06/01/2052
3140XJ-LC-5	FN FS3022 - RMBS			4	1.A	49,980	95.0327	48,872	51,426	50,028	0	48	0	0	4.000	4.374	MON	171	1,714	02/03/2023	10/01/2052
3140XJ-QG-1	FN FS3154 - RMBS			4	1.A	92,755	97.5976	91,643	93,899	92,781	0	26	0	0	4.500	4.671	MON	352	4,225	12/21/2022	07/01/2052
3140XJ-WK-5	FN FS3349 - RMBS			4	1.A	108,045	97.7008	107,852	110,390	108,080	0	35	0	0	4.500	4.804	MON	414	2,484	06/21/2023	09/01/2052
3140XL-5L-8	FN FS5350 - RMBS			4	1.A	12,160,224	94.8251	12,042,764	12,699,973	12,158,003	0	(2,221)	0	0	4.000	4.658	MON	42,333	0	12/27/2023	10/01/2052
3140XM-J6-4	FN FS5684 - RMBS			4	1.A	64,223	95.0072	64,154	67,525	64,210	0	(12)	0	0	4.000	4.719	MON	225	0	12/21/2023	04/01/2053
3140XN-BU-7	FN FS6350 - RMBS			4	1.A	5,151,242	97.2657	5,168,684	5,313,983	5,151,145	0	(97)	0	0	4.500	4.942	MON	19,927	0	12/18/2023	10/01/2053
31418C-MG-6	FN MA3058 - RMBS			4	1.A	212,117	96.3956	189,143	196,215	224,080	0	152	0	0	4.000	2.048	MON	654	7,849	02/26/2021	07/01/2047
31418D-HL-9	FN MA3834 - RMBS			4	1.A	60,396	89.5870	51,785	57,804	62,247	0	(1)	0	0	3.000	2.038	MON	145	1,734	02/26/2021	11/01/2049
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS			4	1.A	51,683	94.4851	46,718	49,445	50,946	0	(160)	0	0	3.500	2.096	MON	144	1,731	08/06/2019	10/25/2058
35563P-ML-0	SCRT 2019-4 MA - CMO/RMBS			4	1.A	47,068	91.4885	42,138	46,058	46,731	0	(70)	0	0	3.000	2.393	MON	115	1,382	11/06/2019	02/25/2059
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						59,064,802	XXX	56,598,768	59,511,711	59,123,150	0	(6,914)	0	0	XXX	XXX	XXX	200,453	969,158	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						62,770,791	XXX	59,788,203	62,836,711	62,555,594	0	(51,047)	0	0	XXX	XXX	XXX	237,506	1,114,676	XXX	XXX
00206R-GL-0	AT&T INC			1,2	2.B FE	208,516	97.7237	195,447	200,000	204,240	0	(1,003)	0	0	4.100	3.511	FA	3,098	8,200	06/14/2019	02/15/2028
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	9,974	97.0002	9,700	10,000	9,977	0	3	0	0	4.750	4.777	AO	100	315	02/02/2023	04/15/2035
03040W-BA-2	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	43,710	99.4771	44,765	45,000	43,771	0	61	0	0	4.450	4.849	JD	167	1,001	06/26/2023	06/01/2032
06051G-HV-4	BANK OF AMERICA CORP			1,2,5	1.G FE	75,014	90.6706	77,070	85,000	75,732	0	717	0	0	3.194	5.203	JJ	1,192	1,357	06/27/2023	07/23/2030
14040H-CX-1	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	35,000	99.7045	34,897	35,000	35,000	0	0	0	0	5.468	5.471	FA	797	957	01/25/2023	02/01/2029
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	24,939	101.7943	25,449	25,000	24,943	0	4	0	0	4.950	4.981	AO	309	646	03/20/2023	04/01/2033
20030N-EC-1	COMCAST CORP			1,2	1.G FE	99,904	100.6024	100,602	100,000	99,912	0	8	0	0	4.650	4.662	FA	1,757	2,403	02/07/2023	02/15/2033
26884T-AV-4	ERAC USA FINANCE LLC			1,2	2.A FE	298,875	99.3764	298,129	300,000	299,011	0	136	0	0	4.600	4.685	MN	2,300	6,900	04/26/2023	05/01/2028
278062-AH-7	EATON CORP			1,2	1.G FE	14,366	97.8384	14,676	15,000	14,393	0	28	0	0	4.150	4.696	MS	183	311	06/26/2023	03/15/2033
370334-CT-9	GENERAL MILLS INC			1,2	2.B FE	29,939	101.3796	30,414	30,000	29,943	0	4	0	0	4.950	4.976	MS	380	743	03/27/2023	03/29/2033
37045X-EN-2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	99,918	102.3362	102,336	100,000	99,920	0	2	0	0	5.800	5.817	JJ	387	0	12/04/2023	01/07/2029
459200-KS-9	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	105,000	98.8949	103,840	105,000	105,000	0	0	0	0	4.000	4.000	JJ	1,797	4,200	07/20/2022	07/27/2025
548661-EQ-6	LOWE'S COMPANIES INC			1,2	2.A FE	50,000	102.7452	51,373	50,000	50,000	0	0	0	0	5.150	5.151	JJ	1,288	651	03/28/2023	07/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
571748-BN-1	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	37,777	86.0758	38,734	45,000	38,199	0	423	0	0	2.250	4.864	MN	129	506	06/26/2023	11/15/2030
65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	89,814	100.9436	90,849	90,000	89,833	0	20	0	0	4.900	4.930	FA	1,507	2,438	02/06/2023	02/28/2028
666807-CH-3	NORTHROP GRUMMAN CORP			1,2	2.A FE	94,903	100.8494	95,807	95,000	94,916	0	13	0	0	4.700	4.712	MS	1,315	2,691	02/06/2023	03/15/2033
68389X-CM-5	ORACLE CORP			1,2	2.B FE	14,971	99.9875	14,998	15,000	14,978	0	7	0	0	4.500	4.538	MN	103	506	02/02/2023	05/06/2028
693475-BH-7	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	105,000	99.9489	104,946	105,000	105,000	0	0	0	0	5.671	5.677	AO	1,042	5,955	10/25/2022	10/28/2025
74340X-CE-9	PROLOGIS LP			1,2	1.G FE	104,806	101.3528	106,420	105,000	104,810	0	5	0	0	4.750	4.774	JD	222	3,533	03/23/2023	06/15/2033
756109-BS-2	REALTY INCOME CORP			1,2	1.G FE	44,527	100.7367	45,332	45,000	44,585	0	58	0	0	4.700	4.912	JD	94	1,416	04/05/2023	12/15/2028
760759-BC-3	REPUBLIC SERVICES INC			1,2	2.A FE	19,898	102.4000	20,480	20,000	19,903	0	6	0	0	5.000	5.061	AO	250	508	03/21/2023	04/01/2034
92343V-GT-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	269,560	102.0127	275,434	270,000	269,582	0	22	0	0	5.050	5.071	MN	1,970	6,818	05/05/2023	05/09/2033
927804-GK-4	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	94,734	101.1371	96,080	95,000	94,750	0	16	0	0	5.000	5.036	AO	1,188	2,388	03/28/2023	04/01/2033
976826-BR-7	WISCONSIN POWER AND LIGHT CO			1,2	2.A FE	19,966	100.2458	20,049	20,000	19,968	0	2	0	0	4.950	4.972	AO	248	498	03/27/2023	04/01/2033
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,991,109	XXX	1,997,827	2,005,000	1,988,365	0	529	0	0	XXX	XXX	XXX	21,820	54,941	XXX	XXX
05946X-BV-4	BAFC 2003-1 A1 - CMO/RMBS			4	1.D FE	250	95.8889	235	245	248	0	0	0	0	6.000	5.484	MON	1	15	05/22/2003	05/20/2033
33852J-AE-8	FSMT 217 A5 - CMO/RMBS			4	1.A FE	78,489	86.8931	66,823	76,903	78,294	0	(126)	0	0	2.500	2.107	MON	160	1,923	08/12/2021	08/25/2051
36262W-AJ-5	GSMBS 21PJ8 A8 - CMO/RMBS			4	1.A FE	80,740	86.8178	68,502	78,903	80,525	0	(131)	0	0	2.500	2.090	MON	164	1,973	08/17/2021	01/25/2052
46592W-AF-3	JPMMT 2112 A4 - CMO/RMBS			4	1.A FE	256,237	87.1388	219,611	252,024	255,728	0	(225)	0	0	2.500	2.213	MON	525	6,301	09/28/2021	02/25/2052
46653X-AE-0	JPMMT 2021-INV5 A2A - CMO/RMBS			4	1.A FE	167,385	81.7656	135,320	165,497	167,238	0	(82)	0	0	2.500	2.323	MON	345	4,137	09/29/2021	12/26/2051
46654W-AH-4	JPMMT 221 A4 - CMO/RMBS			4	1.A FE	82,960	86.4417	72,368	83,718	83,111	0	88	0	0	2.500	2.611	MON	174	2,093	01/26/2022	07/25/2052
46655L-AE-4	JPMMT 22LTV2 A3 - CMO/RMBS			4	1.A FE	395,382	88.5391	405,802	458,331	397,507	0	2,125	0	0	3.500	5.844	MON	1,337	6,684	07/12/2023	09/25/2052
61772C-AH-4	MSRM 213 A4 - CMO/RMBS			4	1.A FE	77,950	87.0408	66,477	76,375	77,743	0	(148)	0	0	2.500	2.146	MON	159	1,909	06/24/2021	06/25/2051
74936R-AE-4	RCKT 212 A5 - CMO/RMBS			4	1.A FE	82,366	86.7451	69,983	80,677	82,099	0	(115)	0	0	2.500	2.147	MON	168	2,017	06/22/2021	06/26/2051
74938G-AB-2	RCKT 224 A2 - CMO/RMBS			4	1.A FE	580,652	88.4141	601,212	679,995	582,394	0	1,742	0	0	3.500	5.832	MON	1,983	9,917	07/06/2023	06/25/2052
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,802,411	XXX	1,706,332	1,952,668	1,804,887	0	3,127	0	0	XXX	XXX	XXX	5,017	36,968	XXX	XXX
05492V-AF-2	BBCMS 2020-C7 A5 - CMBS			4	1.A FE	41,198	83.9913	33,597	40,000	40,771	0	(124)	0	0	2.037	1.697	MON	68	815	06/12/2020	04/17/2053
056054-AA-7	BX 2019-XL A - CMBS			4,5	1.A FE	64,510	99.7457	64,346	64,510	64,510	0	0	0	0	6.396	6.468	MON	195	3,938	10/09/2019	10/15/2036
05606K-AA-0	BX 2019-MMP A - CMBS			4,5	1.A FE	99,502	97.7500	97,263	99,502	99,502	0	0	0	0	6.406	6.480	MON	301	6,057	08/15/2019	08/15/2036
05608M-AA-4	BX 2020-VIV4 A - CMBS			4	1.A FE	118,442	85.4946	98,319	115,000	116,090	0	1,161	0	0	2.843	2.128	MON	272	3,269	12/09/2020	03/11/2044
05608W-AA-2	BX 2021-SOAR A - CMBS			4,5	1.A FE	153,187	98.4005	150,737	153,187	153,187	0	0	0	0	6.146	6.213	MON	445	8,867	06/11/2021	06/15/2038
05610H-AA-1	BX 22LP2 A - CMBS			4,5	1.A FE	169,388	98.1820	167,022	170,115	170,442	0	(936)	0	0	6.375	4.864	MON	512	10,348	02/10/2022	02/16/2027
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS			4	1.A FE	16,898	95.7285	14,359	15,000	16,237	0	(267)	0	0	3.966	2.010	MON	50	595	06/22/2021	09/17/2060
06540V-BB-0	BANK 2019-BNK24 A3 - CMBS			4	1.A FE	62,827	88.8045	54,171	61,000	62,117	0	(183)	0	0	2.960	2.619	MON	150	1,806	12/11/2019	11/17/2062
06541U-BW-5	BANK 2020-BNK30 A4 - CMBS			4	1.A FE	92,698	79.6737	71,706	90,000	91,898	0	(268)	0	0	1.925	1.594	MON	144	1,733	12/11/2020	12/15/2053
08162X-BG-8	BMARK 2020-B20 A5 - CMBS			4	1.A FE	252,349	79.0492	193,670	245,000	250,049	0	(739)	0	0	2.034	1.699	MON	415	4,984	10/19/2020	10/15/2053
08163B-BA-8	BMARK 2020-B22 A5 - CMBS			4	1.A FE	175,088	80.9536	137,621	170,000	173,592	0	(507)	0	0	1.973	1.642	MON	280	3,354	12/18/2020	01/15/2054
08163B-BE-0	BMARK 2020-B22 A4 - CMBS			4	1.A FE	65,649	81.3516	52,879	65,000	65,432	0	(51)	0	0	1.685	1.565	MON	91	1,095	12/18/2020	01/16/2054
12529M-AE-8	CF 2019-CF1 A4 - CMBS			4	1.A FE	16,619	91.2853	13,693	15,000	16,097	0	(194)	0	0	3.523	1.976	MON	44	528	06/16/2021	05/17/2052
12531Y-AN-8	CFCRE 2016-C4 A4 - CMBS			4	1.A FE	270,215	95.0676	237,669	250,000	259,374	0	(4,341)	0	0	3.283	1.475	MON	684	8,208	06/23/2021	05/10/2058
12597N-AS-2	CSAIL 2020-C19 A3 - CMBS			4	1.A FE	160,510	83.9995	130,199	155,000	158,535	0	(560)	0	0	2.561	2.153	MON	331	3,969	05/14/2020	03/17/2053
126395-AA-0	CSMC 2020-FACT A - CMBS			4,5	1.A FE	155,000	96.0000	148,800	155,000	155,000	0	0	0	0	7.076	7.170	MON	518	10,099	10/23/2020	10/15/2037
17328R-AZ-2	CGCMT 2020-GC46 A5 - CMBS			4	1.A FE	185,034	86.2174	146,570	170,000	180,007	0	(1,600)	0	0	2.717	1.672	MON	385	4,619	10/16/2020	02/18/2053
23306G-AA-5	DBGS 2018-BIOD A - CMBS			4,5	1.A FE	456,382	99.2429	453,422	456,881	462,857	0	(15,612)	0	0	6.415	2.957	MON	1,384	27,584	10/07/2019	05/15/2035
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	391,396	92.6269	351,982	380,000	382,999	0	(1,247)	0	0	2.890	2.550	MON	915	10,982	07/26/2016	08/12/2049
302987-AE-2	FRESB 2020-SB70 A1H - CMBS			4	2.C FE	42,990	88.9596	38,066	42,790	45,425	0	1,064	0	0	2.450	3.581	MON	87	1,048	01/15/2020	10/25/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36254C-AU-4	GSMS 2017-GS7 A3 - CMBS			4	1.A FE	107,941	91.7883	91,788	100,000	104,615	0	(1,328)	0	0	3.167	1.712	MON	264	3,167	07/13/2021	08/12/2050
36258R-AZ-6	GSMS 2020-GC47 A4 - CMBS			4	1.A FE	28,280	84.1326	23,557	28,000	28,173	0	(30)	0	0	2.124	2.010	MON	50	595	05/07/2020	05/14/2053
36258R-BA-0	GSMS 2020-GC47 A5 - CMBS			4	1.A FE	17,510	84.2169	14,317	17,000	17,329	0	(51)	0	0	2.377	2.039	MON	34	404	05/07/2020	05/14/2053
36264K-AV-2	GSMS 2020-GSA2 A5 - CMBS			4	1.A FE	46,348	79.3010	35,685	45,000	45,956	0	(129)	0	0	2.012	1.684	MON	75	905	12/17/2020	12/12/2053
38406J-AA-6	GRACE 20GRCE A - CMBS			4	1.A FE	252,334	80.7443	197,824	245,000	250,175	0	(706)	0	0	2.347	2.020	MON	479	5,750	11/10/2020	12/10/2040
46590M-AQ-3	JPMCC 2016-JP2 A3 - CMBS			4	1.A FE	156,630	94.4472	140,590	148,856	153,098	0	(1,226)	0	0	2.559	1.129	MON	317	3,809	06/08/2021	08/17/2049
46648K-AT-3	JPMDB 2017-C7 A4 - CMBS			4	1.A FE	108,402	93.1577	93,158	100,000	104,894	0	(1,423)	0	0	3.147	1.616	MON	262	3,147	07/13/2021	10/17/2050
61765T-AF-0	MSBAM 2015-C25 A5 - CMBS			4	1.A FE	101,991	96.5334	87,845	91,000	94,782	0	(2,381)	0	0	3.635	0.966	MON	276	3,308	12/08/2020	10/19/2048
92939F-AU-3	WFRBS 2014-C21 A5 - CMBS			4	1.A FE	269,355	98.3227	245,807	250,000	253,100	0	(6,504)	0	0	3.678	1.047	MON	766	9,195	06/23/2021	08/16/2047
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,078,674	XXX	3,586,662	3,937,841	4,016,241	0	(38,180)	0	0	XXX	XXX	XXX	9,795	144,178	XXX	XXX
38137H-BU-1	GLD11 X1 AR2 - CDO			4,5	1.A FE	224,613	99.8700	228,316	228,613	234,396	0	(75)	0	0	6.727	3.722	JAJO	3,204	13,966	06/02/2020	01/21/2031
63942C-AA-0	NAVSL 2021-D A - ABS			4	1.A FE	63,978	96.1317	61,503	63,978	63,978	0	0	0	0	6.510	6.598	MON	197	3,966	05/14/2021	04/15/2060
63942E-AA-6	NAVSL 2021-E A - ABS			4	1.A FE	75,827	86.1782	65,361	75,844	75,830	0	2	0	0	0.970	0.978	MON	33	736	07/19/2021	12/16/2069
64034Q-AA-6	NSLT 2021-B AFL - ABS			4,5	1.A FE	63,082	98.6128	62,207	63,082	63,082	0	0	0	0	6.252	6.330	MON	131	3,728	06/25/2021	04/20/2062
64034Q-AB-4	NSLT 2021-B AFX - ABS			4	1.A FE	63,070	90.8151	57,288	63,082	63,071	0	1	0	0	1.420	1.429	MON	27	896	06/25/2021	04/20/2062
64035D-AA-4	NSLT 21A A1 - ABS			4,5	1.A FE	80,989	99.0292	80,281	81,068	85,567	0	2,065	0	0	6.272	4.401	MON	170	4,807	05/13/2021	04/20/2062
64035D-AD-8	NSLT 21A AP2 - ABS			4	1.A FE	56,339	90.5339	51,065	56,405	56,344	0	7	0	0	1.360	1.397	MON	23	767	05/13/2021	04/20/2062
64133C-AA-7	NEUB 35 A1 - CDO		C	4,5	1.A FE	249,875	99.9300	249,825	250,000	262,592	0	1,066	0	0	6.998	4.882	JAJO	3,596	15,989	08/28/2020	01/19/2033
68267H-AA-5	OMFIT 2022-S1 A - ABS			4	1.A FE	99,983	97.3837	97,384	100,000	99,988	0	6	0	0	4.130	4.172	MON	195	4,130	04/21/2022	05/14/2035
78449F-AC-5	SMB 2016-A A2B - ABS			4,5	1.A FE	25,027	100.1519	24,979	24,941	25,604	0	(312)	0	0	6.976	2.343	MON	82	1,651	06/03/2020	05/15/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,002,782	XXX	978,209	1,007,013	1,030,451	0	2,759	0	0	XXX	XXX	XXX	7,659	50,635	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,874,977	XXX	8,269,030	8,902,521	8,839,945	0	(31,765)	0	0	XXX	XXX	XXX	44,291	286,722	XXX	XXX
65339K-BP-4	NEXTERA ENERGY CAPITAL HOLDINGS INC				2.A FE	10,025	100.8906	10,089	10,000	10,015	0	(10)	0	0	6.051	5.917	MS	202	303	02/22/2023	03/01/2025
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						10,025	XXX	10,089	10,000	10,015	0	(10)	0	0	XXX	XXX	XXX	202	303	XXX	XXX
1309999999. Total - Hybrid Securities						10,025	XXX	10,089	10,000	10,015	0	(10)	0	0	XXX	XXX	XXX	202	303	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						21,418,391	XXX	20,606,161	21,510,000	21,019,636	0	(57,490)	0	0	XXX	XXX	XXX	128,751	316,555	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						60,867,213	XXX	58,305,100	61,464,379	60,928,038	0	(3,787)	0	0	XXX	XXX	XXX	205,471	1,006,126	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						4,078,674	XXX	3,586,662	3,937,841	4,016,241	0	(38,180)	0	0	XXX	XXX	XXX	9,795	144,178	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						1,002,782	XXX	978,209	1,007,013	1,030,451	0	2,759	0	0	XXX	XXX	XXX	7,659	50,635	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						87,367,060	XXX	83,476,132	87,919,232	86,994,366	0	(96,698)	0	0	XXX	XXX	XXX	351,675	1,517,494	XXX	XXX

1.

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

1A: 1A ...$ 80,917,692 1B ..$ 15,000 1C ..$ 1,015,000 1D ..$ 624,793 1E ..$ 700,513 1F ..$ 923,933 1G ..$ 599,019

1B: 2A ...$ 941,976 2B ..$ 1,211,014 2C ..$ 45,425

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

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A ...$	80,917,692	1B ..$	15,000	1C ..$	1,015,000	1D ..$	624,793	1E ..$	700,513	1F ..$	923,933	1G ..$	599,019
1B	2A ...$	941,976	2B ..$	1,211,014	2C ..$	45,425								
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 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
912810-SA-7	UNITED STATES TREASURY		06/23/2023	Bank of America Securities		425,040	500,000	5,428
912810-TN-8	UNITED STATES TREASURY		06/28/2023	WELLS FARGO SECURITIES		241,163	250,000	3,355
912828-4N-7	UNITED STATES TREASURY		12/20/2023	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		478,516	500,000	1,422
91282C-DK-4	UNITED STATES TREASURY		12/27/2023	Various		6,845,688	7,400,000	7,077
91282C-FF-3	UNITED STATES TREASURY		06/28/2023	DEUTSCHE BANK SECURITIES, INC.		921,213	1,000,000	10,180
91282C-FV-8	UNITED STATES TREASURY		01/04/2023	CITADEL SECURITIES LLC		259,034	250,000	1,453
91282C-GB-1	UNITED STATES TREASURY		01/04/2023	MORGAN STANLEY CO		301,958	300,000	161
91282C-GT-2	UNITED STATES TREASURY		04/18/2023	RBC CAPITAL MARKETS		249,395	250,000	470
91282C-GU-9	UNITED STATES TREASURY		04/17/2023	Bank of America Securities		198,828	200,000	381
91282C-HC-8	UNITED STATES TREASURY		06/22/2023	JP MORGAN SECS INC., - FIXED INCOME		482,755	500,000	1,788
91282C-HF-1	UNITED STATES TREASURY		05/31/2023	MORGAN STANLEY CO		200,641	200,000	20
91282C-JJ-1	UNITED STATES TREASURY		12/27/2023	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		2,073,929	1,960,000	10,419
91282C-JN-2	UNITED STATES TREASURY		12/27/2023	GOLDMAN		964,273	940,000	3,146
0109999999. Subtotal - Bonds - U.S. Governments						13,642,432	14,250,000	45,300
3132DN-5C-3	FH SD1743 - RMBS		12/21/2023	BARCLAYS CAPITAL INC FIXED INC		186,134	196,027	545
3132DN-VR-1	FH SD1524 - RMBS		12/21/2023	BARCLAYS CAPITAL INC FIXED INC		45,622	48,031	133
3132DP-KY-3	FH SD2111 - RMBS		06/21/2023	MORGAN STANLEY CO		26,153	26,876	74
3132DQ-C6-1	FH SD2793 - RMBS		06/21/2023	MORGAN STANLEY CO		22,299	22,849	63
3132DQ-QV-1	FH SD3168 - RMBS		06/21/2023	CITIGROUP GLOBAL MARKETS INC.		79,375	80,000	244
3132DS-B3-5	FH SD4558 - RMBS		12/19/2023	BANK OF NEW YORK		473,281	500,000	1,111
3132DV-5Z-4	FH SD8064 - RMBS		12/28/2023	NOMURA SECURITIES/FIXED INCOME		80,856	84,514	263
3132E0-E5-7	FH SD3756 - RMBS		12/18/2023	CITIGROUP GLOBAL MARKETS INC.		5,387,620	5,550,428	12,589
3132E0-E6-5	FH SD3757 - RMBS		12/20/2023	CITIGROUP GLOBAL MARKETS INC.		291,695	299,511	786
3132E0-ZJ-4	FEDERAL HOME LOAN MORTGAGE CORPORATION -		12/18/2023	WELLS FARGO SECURITIES		5,846,534	6,031,241	14,324
3133KP-YM-4	FEDERAL HOME LOAN MORTGAGE CORPORATION -		02/03/2023	JP MORGAN		93,133	95,629	128
3133KQ-VZ-6	FH RA8732 - RMBS		06/21/2023	Bank of America Securities		109,179	109,676	335
3140Q9-4Z-3	FN CA2639 - RMBS		06/21/2023	TD SECURITIES (USA) LLC		17,313	17,596	48
3140Q9-MM-2	FN CA2163 - RMBS		12/27/2023	BNP PARIBAS SECURITIES BOND		298,287	300,116	1,050
3140XH-JL-2	FN FS2066 - RMBS		12/18/2023	MORGAN STANLEY CO		2,060,055	2,173,842	4,589
3140XH-NC-7	FN FS2186 - RMBS		12/28/2023	NOMURA SECURITIES/FIXED INCOME		208,098	216,733	674
3140XJ-LC-5	FN FS3022 - RMBS		02/03/2023	JP MORGAN		51,980	53,484	71
3140XJ-WK-5	FN FS3349 - RMBS		06/21/2023	CITIGROUP GLOBAL MARKETS INC.		111,108	113,521	312
3140XL-5L-8	FN FS5350 - RMBS		12/27/2023	JP MORGAN SECS INC., - FIXED INCOME		12,160,224	12,699,973	39,511
3140XM-J6-4	FN FS5684 - RMBS		12/21/2023	CITIGROUP GLOBAL MARKETS INC.		64,223	67,525	188
3140XN-BU-7	FN FS6350 - RMBS		12/18/2023	WELLS FARGO SECURITIES		5,151,242	5,313,983	12,621
0909999999. Subtotal - Bonds - U.S. Special Revenues						32,764,413	34,001,555	89,660
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES INC		02/02/2023	GOLDMAN		9,974	10,000	0
03040W-BA-2	AMERICAN WATER CAPITAL CORP		06/26/2023	RBC CAPITAL MARKETS		43,710	45,000	150
06051G-HV-4	BANK OF AMERICA CORP		06/27/2023	Bank of America Securities		75,014	85,000	1,176
14040H-CX-1	CAPITAL ONE FINANCIAL CORP		01/25/2023	MORGAN STANLEY CO		35,000	35,000	0
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		03/20/2023	MUFG SECURITIES AMERICAS INC.		24,939	25,000	0
20030N-EC-1	COMCAST CORP		02/07/2023	Bank of America Securities		99,904	100,000	0
26884T-AV-4	ERAC USA FINANCE LLC		04/26/2023	RBC CAPITAL MARKETS		298,875	300,000	0
278062-AH-7	EATON CORP		06/26/2023	MORGAN STANLEY CO		14,366	15,000	178
370334-CT-9	GENERAL MILLS INC		03/27/2023	BARCLAYS CAPITAL INC FIXED INC		29,939	30,000	0
37045X-EN-2	GENERAL MOTORS FINANCIAL COMPANY INC		12/04/2023	BANK OF NYC/MIZUHO SEC		99,918	100,000	0
46655L-AE-4	JPMMT 22LTV2 A3 - CMO/RMBS		07/12/2023	BARCLAYS CAPITAL INC FIXED INC		404,343	468,718	592
548661-EQ-6	LOWE'S COMPANIES INC		03/28/2023	JP MORGAN SECS INC., - FIXED INCOME		50,000	50,000	0
571748-BN-1	MARSH & MCLENNAN COMPANIES INC		06/26/2023	BARCLAYS CAPITAL INC FIXED INC		37,777	45,000	121
65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		02/06/2023	MORGAN STANLEY CO		89,814	90,000	0
666807-CH-3	NORTHROP GRUMMAN CORP		02/06/2023	WELLS FARGO SECURITIES		94,903	95,000	0
68389X-CM-5	ORACLE CORP		02/02/2023	Bank of America Securities		14,971	15,000	0
74340X-CE-9	PROLOGIS LP		03/23/2023	Bank of America Securities		104,806	105,000	0
74938G-AB-2	ROKT 224 A2 - CMO/RMBS		07/06/2023	Bank of America Securities		596,432	698,475	611
756109-BS-2	REALTY INCOME CORP		04/05/2023	WELLS FARGO SECURITIES		44,527	45,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
760759-BC-3	REPUBLIC SERVICES INC		03/21/2023	JP MORGAN SECS INC., - FIXED INCOME		19,898	20,000	0
92343V-GT-5	VERIZON COMMUNICATIONS INC		05/05/2023	WELLS FARGO SECURITIES		269,560	270,000	0
927804-GK-4	VIRGINIA ELECTRIC AND POWER CO		03/28/2023	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		94,734	95,000	0
976826-BR-7	WISCONSIN POWER AND LIGHT CO		03/27/2023	MUFG SECURITIES AMERICAS INC.		19,966	20,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,573,368	2,762,193	2,829
65339K-BP-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		02/22/2023	JP MORGAN SECS INC., - FIXED INCOME		10,025	10,000	0
1309999999. Subtotal - Bonds - Hybrid Securities						10,025	10,000	0
2509999997. Total - Bonds - Part 3						48,990,238	51,023,748	137,789
2509999998. Total - Bonds - Part 5						43,040,548	44,450,326	150,189
2509999999. Total - Bonds						92,030,786	95,474,074	287,978
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						92,030,786	XXX	287,978

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91282C-FP-1	UNITED STATES TREASURY		12/20/2023	CITIGROUP GLOBAL MARKETS INC.		199,375	200,000	197,977	198,082	0	642	0	642	0	198,724	0	651	651	10,056	10/15/2025
0109999999. Subtotal - Bonds - U.S. Governments						199,375	200,000	197,977	198,082	0	642	0	642	0	198,724	0	651	651	10,056	XXX
3131XX-WS-6	FH ZM4257 - RMBS		12/01/2023	Paydown		12,585	12,585	13,395	13,859	0	(1,274)	0	(1,274)	0	12,585	0	0	0	246	09/01/2047
3132DM-4N-2	FH SD0829 - RMBS		12/01/2023	Paydown		47,290	47,290	48,781	48,734	0	(1,444)	0	(1,444)	0	47,290	0	0	0	833	01/01/2052
3132DN-7K-3	FH SD1798 - RMBS		12/01/2023	Paydown		5,501	5,501	5,581	5,581	0	(80)	0	(80)	0	5,501	0	0	0	164	11/01/2052
3132DN-7L-1	FH SD1799 - RMBS		12/01/2023	Paydown		5,462	5,462	5,537	5,537	0	(75)	0	(75)	0	5,462	0	0	0	151	11/01/2052
3132DN-E2-5	FH SD1053 - RMBS		12/01/2023	Paydown		9,494	9,494	9,537	9,536	0	(42)	0	(42)	0	9,494	0	0	0	193	06/01/2052
3132DN-G5-6	FH SD1120 - RMBS		12/01/2023	Paydown		7,846	7,846	7,979	7,979	0	(132)	0	(132)	0	7,846	0	0	0	220	06/01/2052
3132DN-NS-8	FH SD1301 - RMBS		12/01/2023	Paydown		131,252	131,252	134,390	134,331	0	(3,079)	0	(3,079)	0	131,252	0	0	0	3,458	07/01/2052
3132DN-QH-9	FH SD1356 - RMBS		12/01/2023	Paydown		86,297	86,297	88,172	88,143	0	(1,845)	0	(1,845)	0	86,297	0	0	0	2,108	07/01/2052
3132DN-VJ-9	FH SD1517 - RMBS		12/01/2023	Paydown		2,290	2,290	2,293	2,292	0	(3)	0	(3)	0	2,290	0	0	0	56	09/01/2052
3132DN-Y5-6	FH SD1632 - RMBS		12/01/2023	Paydown		8,946	8,946	8,967	8,966	0	(20)	0	(20)	0	8,946	0	0	0	329	09/01/2052
3132DN-Y6-4	FH SD1633 - RMBS		06/20/2023	Various		182,886	181,512	181,228	181,224	0	(3)	0	(3)	0	181,220	0	1,666	1,666	5,480	09/01/2052
3132DN-Y7-2	FH SD1634 - RMBS		12/01/2023	Paydown		7,975	7,975	8,020	8,018	0	(43)	0	(43)	0	7,975	0	0	0	260	09/01/2052
3132DN-Y8-0	FH SD1635 - RMBS		12/01/2023	Paydown		9,077	9,077	9,196	9,194	0	(117)	0	(117)	0	9,077	0	0	0	265	09/01/2052
3132DP-KY-3	FH SD2111 - RMBS		12/01/2023	Paydown		402	402	391	0	0	11	0	11	0	402	0	0	0	4	12/01/2052
3132DQ-C6-1	FH SD2793 - RMBS		12/01/2023	Paydown		839	839	819	0	0	20	0	20	0	839	0	0	0	15	03/01/2053
3132DQ-QV-1	FH SD3168 - RMBS		12/01/2023	Paydown		1,846	1,846	1,832	0	0	14	0	14	0	1,846	0	0	0	36	06/01/2053
3132DV-LA-1	FH SD7521 - RMBS		12/01/2023	Paydown		20,892	20,892	22,363	22,465	0	(1,573)	0	(1,573)	0	20,892	0	0	0	280	07/01/2050
3132DV-LC-7	FH SD7523 - RMBS		12/01/2023	Paydown		11,572	11,572	12,344	12,407	0	(834)	0	(834)	0	11,572	0	0	0	160	08/01/2050
3132DV-LV-5	FH SD7540 - RMBS		12/01/2023	Paydown		15,067	15,067	15,891	15,894	0	(827)	0	(827)	0	15,067	0	0	0	207	05/01/2051
3134Y-P5-0	FH QA2244 - RMBS		12/01/2023	Paydown		1,347	1,347	1,429	1,463	0	(117)	0	(117)	0	1,347	0	0	0	22	07/01/2046
3133AS-KA-0	FH QC7489 - RMBS		12/01/2023	Paydown		11,437	11,437	11,625	11,613	0	(176)	0	(176)	0	11,437	0	0	0	119	09/01/2051
3133BG-C6-3	FH QE6393 - RMBS		12/01/2023	Paydown		98,318	98,318	98,902	98,875	0	(557)	0	(557)	0	98,318	0	0	0	2,719	07/01/2052
3133BJ-NS-7	FH QE8501 - RMBS		12/01/2023	Paydown		115,203	115,203	115,887	115,855	0	(652)	0	(652)	0	115,203	0	0	0	3,350	08/01/2052
3133BM-Q6-5	FH QF0477 - RMBS		12/01/2023	Paydown		85,201	85,201	86,013	85,988	0	(788)	0	(788)	0	85,201	0	0	0	2,433	09/01/2052
3133BQ-5W-2	FH QF3561 - RMBS		12/01/2023	Paydown		13,170	13,170	13,405	13,406	0	(235)	0	(235)	0	13,170	0	0	0	436	11/01/2052
3133KK-3X-5	FH RA4414 - RMBS		12/01/2023	Paydown		42,453	42,453	45,117	45,258	0	(2,805)	0	(2,805)	0	42,453	0	0	0	609	01/01/2051
3133KM-RT-4	FH RA5898 - RMBS		12/01/2023	Paydown		6,953	6,953	7,067	7,063	0	(110)	0	(110)	0	6,953	0	0	0	72	09/01/2051
3133KN-KX-0	FH RA6610 - RMBS		12/01/2023	Paydown		74,896	74,896	76,641	76,594	0	(1,698)	0	(1,698)	0	74,896	0	0	0	1,279	01/01/2052
3133KP-YM-4	FEDERAL HOME LOAN MORTGAGE CORPORATION -		12/01/2023	Paydown		4,553	4,553	4,434	0	0	119	0	119	0	4,553	0	0	0	96	09/01/2052
3133KQ-VZ-6	FH RA8732 - RMBS		12/01/2023	Paydown		2,621	2,621	2,609	0	0	12	0	12	0	2,621	0	0	0	33	03/01/2053
3137BP-DW-6	FHR 4583 UP - CMO/RMBS		12/01/2023	Paydown		50,483	50,483	52,845	52,768	0	(2,285)	0	(2,285)	0	50,483	0	0	0	818	07/15/2045
3137BS-ZE-6	FHR 4631 GP - CMO/RMBS		12/01/2023	Paydown		21,051	21,051	22,544	22,406	0	(1,355)	0	(1,355)	0	21,051	0	0	0	376	03/15/2046
3140HD-7A-6	FN BK0888 - RMBS		12/01/2023	Paydown		8,892	8,892	9,603	10,472	0	(1,580)	0	(1,580)	0	8,892	0	0	0	213	07/01/2048
3140J8-UX-9	FN BM4197 - RMBS		12/01/2023	Paydown		515	515	546	558	0	(44)	0	(44)	0	515	0	0	0	9	03/01/2047
3140KV-EU-0	FN BQ9146 - RMBS		12/01/2023	Paydown		4,407	4,407	4,569	4,571	0	(163)	0	(163)	0	4,407	0	0	0	42	12/01/2050
3140KV-F5-4	FN BQ9187 - RMBS		12/01/2023	Paydown		5,995	5,995	6,218	6,225	0	(229)	0	(229)	0	5,995	0	0	0	70	01/01/2051
3140KV-GN-4	FN BQ9204 - RMBS		12/01/2023	Paydown		6,541	6,541	6,784	6,782	0	(241)	0	(241)	0	6,541	0	0	0	73	01/01/2051
3140KX-SP-2	FN BR0525 - RMBS		12/01/2023	Paydown		1,955	1,955	2,036	2,037	0	(82)	0	(82)	0	1,955	0	0	0	15	12/01/2050
3140LO-C8-8	FN BR1894 - RMBS		12/01/2023	Paydown		4,439	4,439	4,608	4,603	0	(164)	0	(164)	0	4,439	0	0	0	46	01/01/2051
3140LO-D4-6	FN BR1922 - RMBS		12/01/2023	Paydown		3,274	3,274	3,402	3,403	0	(129)	0	(129)	0	3,274	0	0	0	40	01/01/2051
3140LO-DR-5	FN BR1911 - RMBS		12/01/2023	Paydown		4,066	4,066	4,217	4,216	0	(150)	0	(150)	0	4,066	0	0	0	50	01/01/2051
3140MR-2N-6	FN BW0780 - RMBS		12/01/2023	Paydown		1,882	1,882	1,905	1,905	0	(23)	0	(23)	0	1,882	0	0	0	40	08/01/2052
3140MY-AD-4	FN BW6303 - RMBS		12/01/2023	Paydown		132,217	132,217	133,477	133,428	0	(1,211)	0	(1,211)	0	132,217	0	0	0	4,097	08/01/2052
3140N3-A5-8	FN BW9927 - RMBS		12/01/2023	Paydown		12,591	12,591	12,760	12,761	0	(170)	0	(170)	0	12,591	0	0	0	309	10/01/2052
3140Q9-4Z-3	FN CA2639 - RMBS		12/01/2023	Paydown		985	985	969	0	0	16	0	16	0	985	0	0	0	12	11/01/2048
3140QE-AP-7	FN CA6313 - RMBS		12/01/2023	Paydown		19,466	19,466	20,786	21,181	0	(1,715)	0	(1,715)	0	19,466	0	0	0	310	07/01/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31400E-DX-7	FN CA6417 - RMBS		12/01/2023	Paydown		22,324	22,324	23,866	24,240	0	(1,916)	0	(1,916)	0	22,324	0	0	0	365	07/01/2050
31400E-KY-7	FN CA6610 - RMBS		12/01/2023	Paydown		22,710	22,710	24,278	24,711	0	(2,001)	0	(2,001)	0	22,710	0	0	0	372	08/01/2050
31400E-YJ-5	FN CA7012 - RMBS		12/01/2023	Paydown		20,473	20,473	20,997	21,006	0	(533)	0	(533)	0	20,473	0	0	0	206	09/01/2050
31400F-4E-6	FN CA8020 - RMBS		12/01/2023	Paydown		11,459	11,459	12,165	12,174	0	(715)	0	(715)	0	11,459	0	0	0	164	12/01/2050
31400G-3C-9	FN CA8894 - RMBS		12/01/2023	Paydown		35,985	35,985	38,426	38,405	0	(2,420)	0	(2,420)	0	35,985	0	0	0	478	02/01/2051
31400G-U4-7	FN CA8702 - RMBS		12/01/2023	Paydown		50,543	50,543	53,994	53,653	0	(3,110)	0	(3,110)	0	50,543	0	0	0	684	01/01/2036
31400G-ZQ-3	FN CA8850 - RMBS		12/01/2023	Paydown		24,252	24,252	25,139	25,097	0	(845)	0	(845)	0	24,252	0	0	0	246	02/01/2051
31400L-MY-9	FN CB1274 - RMBS		12/01/2023	Paydown		15,238	15,238	15,924	15,905	0	(667)	0	(667)	0	15,238	0	0	0	211	08/01/2051
31400M-5T-7	FN CB2657 - RMBS		12/01/2023	Paydown		4,315	4,315	4,402	4,399	0	(84)	0	(84)	0	4,315	0	0	0	69	01/01/2052
31400M-VP-6	FN CB2421 - RMBS		12/01/2023	Paydown		17,179	17,179	18,119	18,076	0	(898)	0	(898)	0	17,179	0	0	0	268	12/01/2051
31400P-BA-4	FN CB3632 - RMBS		12/01/2023	Paydown		103,274	103,275	106,583	106,561	0	(3,286)	0	(3,286)	0	103,274	0	0	0	2,850	05/01/2052
31400P-BG-1	FN CB3638 - RMBS		12/01/2023	Paydown		9,326	9,326	9,477	9,476	0	(150)	0	(150)	0	9,326	0	0	0	254	05/01/2052
31400P-ZB-6	FN CB4337 - RMBS		12/01/2023	Paydown		8,111	8,111	8,260	8,257	0	(147)	0	(147)	0	8,111	0	0	0	185	08/01/2052
31400P-ZE-0	FN CB4340 - RMBS		12/01/2023	Paydown		7,254	7,254	7,283	7,282	0	(28)	0	(28)	0	7,254	0	0	0	175	08/01/2052
31400Q-F6-7	FN CB4688 - RMBS		12/01/2023	Paydown		132,259	132,259	136,144	136,071	0	(3,812)	0	(3,812)	0	132,259	0	0	0	3,755	09/01/2052
31400Q-F9-1	FN CB4691 - RMBS		06/20/2023	Various		204,053	199,876	201,625	201,601	0	(159)	0	(159)	0	201,441	0	2,611	2,611	6,046	09/01/2052
31400Q-GA-7	FN CB4692 - RMBS		12/01/2023	Paydown		41,583	41,583	42,558	42,561	0	(978)	0	(978)	0	41,583	0	0	0	1,331	09/01/2052
31400Q-UM-5	FN CB5087 - RMBS		12/01/2023	Paydown		3,600	3,600	3,674	3,674	0	(74)	0	(74)	0	3,600	0	0	0	112	11/01/2052
3140X8-3F-2	FN FM5297 - RMBS		12/01/2023	Paydown		6,540	6,540	6,991	7,151	0	(611)	0	(611)	0	6,540	0	0	0	100	11/01/2050
3140X8-G6-8	FN FM4720 - RMBS		12/01/2023	Paydown		28,164	28,164	30,092	30,575	0	(2,411)	0	(2,411)	0	28,164	0	0	0	455	10/01/2050
3140X8-UU-9	FN FM5094 - RMBS		12/01/2023	Paydown		36,406	36,406	38,914	40,624	0	(4,218)	0	(4,218)	0	36,406	0	0	0	659	06/01/2049
3140X8-WR-4	FN FM5155 - RMBS		12/01/2023	Paydown		2,463	2,463	2,560	2,557	0	(94)	0	(94)	0	2,463	0	0	0	27	12/01/2050
3140X8-Y6-8	FN FM5232 - RMBS		12/01/2023	Paydown		4,849	4,849	5,184	5,281	0	(432)	0	(432)	0	4,849	0	0	0	90	06/01/2050
3140X8-Y7-6	FN FM5233 - RMBS		12/01/2023	Paydown		7,063	7,063	7,527	7,565	0	(502)	0	(502)	0	7,063	0	0	0	117	11/01/2050
3140X8-YK-7	FN FM5213 - RMBS		12/01/2023	Paydown		8,757	8,757	9,115	9,106	0	(349)	0	(349)	0	8,757	0	0	0	76	12/01/2050
3140X9-JB-2	FN FM5657 - RMBS		12/01/2023	Paydown		2,711	2,711	2,889	2,940	0	(230)	0	(230)	0	2,711	0	0	0	40	12/01/2050
3140X9-UJ-2	FN FM5984 - RMBS		12/01/2023	Paydown		55,559	55,559	57,399	57,352	0	(1,793)	0	(1,793)	0	55,559	0	0	0	626	02/01/2051
3140X9-WD-3	FN FM6043 - RMBS		12/01/2023	Paydown		38,238	38,238	40,741	42,016	0	(3,778)	0	(3,778)	0	38,238	0	0	0	725	06/01/2049
3140XB-QD-5	FN FM7651 - RMBS		12/01/2023	Paydown		64,300	64,300	65,938	66,059	0	(1,759)	0	(1,759)	0	64,300	0	0	0	1,570	09/01/2049
3140XB-X7-0	FN FM7901 - RMBS		12/01/2023	Paydown		5,971	5,971	6,250	6,238	0	(266)	0	(266)	0	5,971	0	0	0	84	07/01/2051
3140XC-4Z-8	FN FM8939 - RMBS		12/01/2023	Paydown		21,221	21,221	21,422	21,412	0	(190)	0	(190)	0	21,221	0	0	0	218	10/01/2051
3140XC-YX-0	FN FM8825 - RMBS		12/01/2023	Paydown		6,800	6,800	6,912	6,906	0	(106)	0	(106)	0	6,800	0	0	0	75	09/01/2051
3140XD-2J-4	FN FM9776 - RMBS		12/01/2023	Paydown		73,729	73,729	75,710	75,710	0	(1,982)	0	(1,982)	0	73,729	0	0	0	1,214	11/01/2051
3140XF-H3-8	FN FS0249 - RMBS		12/01/2023	Paydown		51,587	51,587	53,651	53,576	0	(1,989)	0	(1,989)	0	51,587	0	0	0	1,038	01/01/2052
3140XF-H5-3	FN FS0251 - RMBS		12/01/2023	Paydown		107,569	107,569	111,502	111,345	0	(3,776)	0	(3,776)	0	107,569	0	0	0	1,887	01/01/2052
3140XF-HY-0	FN FS0246 - RMBS		12/01/2023	Paydown		4,259	4,259	4,444	4,434	0	(175)	0	(175)	0	4,259	0	0	0	76	01/01/2052
3140XF-LL-3	FN FS0330 - RMBS		12/01/2023	Paydown		35,582	35,582	36,788	36,746	0	(1,164)	0	(1,164)	0	35,582	0	0	0	598	01/01/2052
3140XG-7F-0	FN FS1793 - RMBS		12/01/2023	Paydown		30,926	30,926	31,088	31,082	0	(156)	0	(156)	0	30,926	0	0	0	558	05/01/2052
3140XG-CH-0	FN FS0971 - RMBS		12/01/2023	Paydown		11,188	11,188	11,251	11,250	0	(62)	0	(62)	0	11,188	0	0	0	198	01/01/2052
3140XG-VJ-5	FN FS1516 - RMBS		12/01/2023	Paydown		59,295	59,295	59,248	59,246	0	49	0	49	0	59,295	0	0	0	1,331	05/01/2052
3140XG-WM-7	FN FS1551 - RMBS		12/01/2023	Paydown		7,989	7,989	8,049	8,049	0	(60)	0	(60)	0	7,989	0	0	0	211	03/01/2050
3140XG-ZA-0	FN FS1636 - RMBS		12/01/2023	Paydown		43,676	43,676	43,778	43,768	0	(92)	0	(92)	0	43,676	0	0	0	1,239	04/01/2052
3140XH-3U-9	FN FS2610 - RMBS		12/01/2023	Paydown		7,877	7,877	7,998	7,996	0	(119)	0	(119)	0	7,877	0	0	0	188	08/01/2052
3140XH-6Y-8	FN FS2686 - RMBS		12/01/2023	Paydown		11,895	11,895	11,980	11,980	0	(86)	0	(86)	0	11,895	0	0	0	259	08/01/2052
3140XJ-LC-5	FN FS3022 - RMBS		12/01/2023	Paydown		2,058	2,058	2,000	0	0	58	0	58	0	2,058	0	0	0	43	10/01/2052
3140XJ-QG-1	FN FS3154 - RMBS		12/01/2023	Paydown		5,817	5,817	5,746	5,746	0	71	0	71	0	5,817	0	0	0	128	07/01/2052
3140XJ-WK-5	FN FS3349 - RMBS		12/01/2023	Paydown		3,130	3,130	3,064	0	0	67	0	67	0	3,130	0	0	0	46	09/01/2052
31418C-MG-6	FN MA3058 - RMBS		12/01/2023	Paydown		21,250	21,250	22,972	24,252	0	(3,001)	0	(3,001)	0	21,250	0	0	0	457	07/01/2047
31418D-HL-9	FN MA3834 - RMBS		12/01/2023	Paydown		5,236	5,236	5,471	5,639	0	(403)	0	(403)	0	5,236	0	0	0	83	11/01/2049

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS		12/01/2023	Paydown		7,844	7,844	8,199	8,107	0	(264)	0	(264)	0	7,844	0	0	0	153	10/25/2058
35563P-ML-0	SCRT 2019-4 MA - CMO/RMBS		12/01/2023	Paydown		5,377	5,377	5,495	5,463	0	(87)	0	(87)	0	5,377	0	0	0	86	02/25/2059
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,821,691	2,816,139	2,890,394	2,880,909	0	(79,615)	0	(79,615)	0	2,817,413	0	4,277	4,277	64,576	XXX
056054-AA-7	BX 2019-XL A - CMBS		12/15/2023	Paydown		80,001	80,001	80,001	80,001	0	0	0	0	0	80,001	0	0	0	4,138	10/15/2036
05608W-AA-2	BX 2021-SOAR A - CMBS		07/17/2023	Paydown		10,573	10,573	10,573	10,573	0	0	0	0	0	10,573	0	0	0	276	06/15/2038
05610H-AA-1	BX 22LP2 A - CMBS		07/15/2023	Paydown		24,847	24,847	24,741	25,032	0	(185)	0	(185)	0	24,847	0	0	0	844	02/16/2027
05946X-BV-4	BAFC 2003-1 A1 - CMO/RMBS		12/01/2023	Paydown		37	37	37	37	0	(1)	0	(1)	0	37	0	0	0	1	05/20/2033
06051G-LC-1	BANK OF AMERICA CORP		06/20/2023	Various		20,631	20,000	20,000	20,000	0	0	0	0	0	20,000	0	631	631	765	11/10/2028
26884L-AP-4	EQT CORP		06/26/2023	Call @ 100.00		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,090	10/01/2025
278865-BP-4	ECOLAB INC		06/20/2023	MORGAN STANLEY CO		122,353	120,000	119,282	119,301	0	69	0	69	0	119,370	0	2,984	2,984	3,763	01/15/2028
302987-AE-2	FRESB 2020-SB70 A1H - CMBS		12/01/2023	Paydown		1,301	1,301	1,307	1,349	0	(48)	0	(48)	0	1,301	0	0	0	18	10/25/2039
33852J-AE-8	FSMT 217 A5 - CMO/RMBS		12/01/2023	Paydown		6,687	6,687	6,825	6,819	0	(132)	0	(132)	0	6,687	0	0	0	93	08/25/2051
36262W-AJ-5	GSMBS 21PJ8 A8 - CMO/RMBS		12/01/2023	Paydown		7,011	7,011	7,174	7,166	0	(156)	0	(156)	0	7,011	0	0	0	92	01/25/2052
38137H-BU-1	GLD11 XI AR2 - CDO		10/18/2023	Paydown		21,387	21,387	21,012	21,935	0	(548)	0	(548)	0	21,387	0	0	0	1,006	01/21/2031
46590M-AQ-3	JPMCC 2016-JP2 A3 - CMBS		06/01/2023	Paydown		43,723	43,723	46,006	45,329	0	(1,606)	0	(1,606)	0	43,723	0	0	0	559	08/17/2049
46591J-AA-4	JPMCC 2019-BROOK A - CMBS		08/10/2023	Various		15,237	16,352	16,352	16,352	0	0	0	0	0	16,352	0	(1,115)	(1,115)	657	09/17/2029
46592W-AF-3	JPMMT 2112 A4 - CMO/RMBS		12/01/2023	Paydown		26,830	26,830	27,279	27,248	0	(418)	0	(418)	0	26,830	0	0	0	388	02/25/2052
46653X-AE-0	JPMMT 2021-INV5 A2A - CMO/RMBS		12/01/2023	Paydown		9,615	9,615	9,725	9,721	0	(106)	0	(106)	0	9,615	0	0	0	133	12/26/2051
46654W-AH-4	JPMMT 221 A4 - CMO/RMBS		12/01/2023	Paydown		7,197	7,197	7,132	7,137	0	60	0	60	0	7,197	0	0	0	105	07/25/2052
46655L-AE-4	JPMMT 22LTV2 A3 - CMO/RMBS		12/25/2023	Paydown		10,387	10,387	8,961	0	0	1,427	0	1,427	0	10,387	0	0	0	110	09/25/2052
55358P-AA-4	MSCCG 2018-SELF A - CMBS		10/16/2023	Paydown		324,424	324,424	324,526	340,232	0	(15,808)	0	(15,808)	0	324,424	0	0	0	15,976	10/15/2037
61772C-AH-4	MSRM 213 A4 - CMO/RMBS		12/01/2023	Paydown		5,495	5,495	5,608	5,604	0	(109)	0	(109)	0	5,495	0	0	0	72	06/25/2051
63942C-AA-0	NAVSL 2021-D A - ABS		12/15/2023	Paydown		23,444	23,444	23,444	23,444	0	0	0	0	0	23,444	0	0	0	744	04/15/2060
63942E-AA-6	NAVSL 2021-E A - ABS		12/15/2023	Paydown		13,360	13,360	13,357	13,357	0	3	0	3	0	13,360	0	0	0	69	12/16/2069
64034Q-AA-6	NSLT 2021-B AFL - ABS		12/20/2023	Paydown		17,269	17,269	17,269	17,269	0	0	0	0	0	17,269	0	0	0	517	04/20/2062
64034Q-AB-4	NSLT 2021-B AFX - ABS		12/20/2023	Paydown		17,269	17,269	17,265	17,265	0	3	0	3	0	17,269	0	0	0	129	04/20/2062
64035D-AA-4	NSLT 21A A1 - ABS		12/20/2023	Paydown		23,797	23,797	23,773	24,511	0	(715)	0	(715)	0	23,797	0	0	0	716	04/20/2062
64035D-AD-8	NSLT 21A AP2 - ABS		12/20/2023	Paydown		15,195	15,195	15,178	15,177	0	18	0	18	0	15,195	0	0	0	109	04/20/2062
74936R-AE-4	RCKT 212 A5 - CMO/RMBS		12/01/2023	Paydown		6,360	6,360	6,493	6,481	0	(121)	0	(121)	0	6,360	0	0	0	95	06/26/2051
74938G-AB-2	RCKT 224 A2 - CMO/RMBS		12/01/2023	Paydown		18,480	18,480	15,780	0	0	2,700	0	2,700	0	18,480	0	0	0	109	06/25/2052
78449F-AC-5	SMB 2016-A A2B - ABS		12/15/2023	Paydown		40,794	40,794	40,934	42,389	0	(1,596)	0	(1,596)	0	40,794	0	0	0	1,347	05/15/2031
842400-HS-5	SOUTHERN CALIFORNIA EDISON CO		06/21/2023	Bank of America Securities		61,609	60,000	59,965	59,966	0	2	0	2	0	59,968	0	1,640	1,640	2,194	11/01/2027
87166F-AD-5	SYNCHRONY BANK		03/31/2023	RBC CAPITAL MARKETS		1,170,150	1,250,000	1,248,700	1,248,844	0	104	0	104	0	1,248,948	0	(78,798)	(78,798)	41,400	08/23/2025
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,195,460	2,271,831	2,268,697	2,262,538	0	(17,161)	0	(17,161)	0	2,270,117	0	(74,657)	(74,657)	78,517	XXX
2509999997. Total - Bonds - Part 4						5,216,525	5,287,970	5,357,068	5,341,529	0	(96,134)	0	(96,134)	0	5,286,254	0	(69,729)	(69,729)	153,149	XXX
2509999998. Total - Bonds - Part 5						43,592,669	44,450,326	43,040,548	0	0	14,385	0	14,385	0	43,054,933	0	537,736	537,736	427,639	XXX
2509999999. Total - Bonds						48,809,194	49,738,296	48,397,616	5,341,529	0	(81,749)	0	(81,749)	0	48,341,187	0	468,007	468,007	580,788	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						48,809,194	XXX	48,397,616	5,341,529	0	(81,749)	0	(81,749)	0	48,341,187	0	468,007	468,007	580,788	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-TR-9	UNITED STATES TREASURY		06/22/2023	BNP PARIBAS SECURITIES BOND	06/28/2023	GOLDMAN	250,000	239,219	241,484	239,223	0	3	0	3	0	0	2,261	2,261	1,108	960
912828-4V-9	UNITED STATES TREASURY		12/14/2023	JP MORGAN SECS INC., - FIXED INCOME	12/27/2023	GOLDMAN	1,000,000	953,088	959,063	953,418	0	331	0	331	0	0	5,644	5,644	10,547	9,531
912828-YX-2	UNITED STATES TREASURY		12/18/2023	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	12/27/2023	JP MORGAN SECS INC., - FIXED INCOME	2,000,000	1,868,441	1,875,231	1,869,447	0	1,006	0	1,006	0	0	5,784	5,784	17,215	16,359
91282C-GM-7	UNITED STATES TREASURY		12/18/2023	BARCLAYS CAPITAL INC FIXED INC	12/27/2023	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	2,000,000	1,934,926	1,953,984	1,935,082	0	156	0	156	0	0	18,902	18,902	25,679	23,967
91282C-HE-4	UNITED STATES TREASURY		06/22/2023	MORGAN STANLEY CO	12/20/2023	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	500,000	490,802	494,120	491,653	0	852	0	852	0	0	2,467	2,467	10,102	1,139
91282C-HT-1	UNITED STATES TREASURY		12/14/2023	CITADEL SECURITIES LLC	12/18/2023	GOLDMAN	2,500,000	2,478,618	2,490,327	2,478,645	0	27	0	27	0	0	11,682	11,682	33,169	32,116
91282C-HX-2	UNITED STATES TREASURY		09/25/2023	Various	11/29/2023	JEFFERIES & COMPANY, INC.	1,250,000	1,251,672	1,256,443	1,251,565	0	(107)	0	(107)	0	0	4,879	4,879	13,672	781
91282C-JA-0	UNITED STATES TREASURY		12/07/2023	MORGAN STANLEY CO	12/14/2023	Bank of America Securities	1,000,000	1,020,392	1,030,662	1,020,322	0	(71)	0	(71)	0	0	10,341	10,341	9,604	8,719
91282C-JF-9	UNITED STATES TREASURY		10/31/2023	CITIGROUP GLOBAL MARKETS INC.	11/06/2023	CITIGROUP GLOBAL MARKETS INC.	1,000,000	1,002,892	1,012,264	1,002,884	0	(9)	0	(9)	0	0	9,380	9,380	938	134
91282C-JN-2	UNITED STATES TREASURY		11/29/2023	CITADEL SECURITIES LLC	12/07/2023	WELLS FARGO SECURITIES	1,000,000	1,007,033	1,011,405	1,007,005	0	(28)	0	(28)	0	0	4,400	4,400	956	0
91282C-JP-7	UNITED STATES TREASURY		12/15/2023	CITADEL SECURITIES LLC	12/27/2023	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	5,000,000	5,038,290	5,053,898	5,037,958	0	(331)	0	(331)	0	0	15,940	15,940	7,770	1,793
0109999999. Subtotal - Bonds - U.S. Governments							17,500,000	17,285,373	17,378,881	17,287,202	0	1,829	0	1,829	0	0	91,679	91,679	130,760	95,500
31329P-YK-3	FH ZA6114 - RMBS		11/30/2023	DAIWA SECURITIES AMERICA INC.	12/13/2023	JP MORGAN SECS INC., - FIXED INCOME	21,815	20,785	21,321	20,785	0	0	0	0	0	0	535	535	38	33
3132DQ-4D-5	FH SD3520 - RMBS		11/30/2023	CITIGROUP GLOBAL MARKETS INC.	12/13/2023	JP MORGAN SECS INC., - FIXED INCOME	151,202	143,902	146,879	143,902	0	1	0	1	0	0	2,976	2,976	265	227
3132DQ-RM-0	FH SD3192 - RMBS		06/22/2023	MORGAN STANLEY CO	12/14/2023	Various	4,000,000	3,953,125	3,983,540	3,954,927	0	1,802	0	1,802	0	0	28,613	28,613	108,138	13,889
3132DQ-WL-6	FEDERAL HOME LOAN MORTGAGE CORPORATION -		07/06/2023	CITIGROUP GLOBAL MARKETS INC.	12/13/2023	Various	4,286,273	4,156,346	4,227,396	4,160,833	0	4,488	0	4,488	0	0	66,563	66,563	96,588	7,144
3132DQ-ZW-9	FH SD3457 - RMBS		12/18/2023	JP MORGAN SECS INC., - FIXED INCOME	12/27/2023	MORGAN STANLEY CO	12,934,887	12,244,184	12,401,323	12,243,509	0	(676)	0	(676)	0	0	157,814	157,814	40,242	27,307
3133KP-Q6-8	FH RA7677 - RMBS		11/30/2023	JP MORGAN SECS INC., - FIXED INCOME	12/14/2023	CITIGROUP GLOBAL MARKETS INC.	1,220,255	1,187,938	1,218,110	1,187,939	0	1	0	1	0	0	30,171	30,171	2,881	2,034
3140XJ-6K-4	FN FS3573 - RMBS		11/30/2023	CITIGROUP GLOBAL MARKETS INC.	12/14/2023	CITIGROUP GLOBAL MARKETS INC.	315,459	300,228	309,298	300,230	0	2	0	2	0	0	9,068	9,068	670	473
3140XM-G5-9	FN FS5619 - RMBS		11/30/2023	CITIGROUP GLOBAL MARKETS INC.	12/13/2023	MORGAN STANLEY CO	386,082	368,105	376,023	368,106	0	1	0	1	0	0	7,917	7,917	676	579
0909999999. Subtotal - Bonds - U.S. Special Revenues							23,315,973	22,374,613	22,683,888	22,380,231	0	5,619	0	5,619	0	0	303,657	303,657	249,498	51,685
02665W-EM-9	AMERICAN HONDA FINANCE CORP		07/05/2023	CITIGROUP GLOBAL MARKETS INC.	12/07/2023	GOLDMAN	200,000	199,912	201,584	199,919	0	7	0	7	0	0	1,665	1,665	4,357	0
031162-DQ-0	AMGEN INC		02/15/2023	Bank of America Securities	12/05/2023	JP MORGAN SECS INC., - FIXED INCOME	55,000	54,873	55,493	54,885	0	12	0	12	0	0	608	608	2,206	0
03740L-AG-7	AON CORP		02/23/2023	MORGAN STANLEY CO	06/20/2023	BARCLAYS CAPITAL INC FIXED INC	40,000	39,991	40,475	39,996	0	5	0	5	0	0	479	479	678	0
04316J-AD-1	ARTHUR J. GALLAGHER & CO.		02/27/2023	Bank of America Securities	06/20/2023	WELLS FARGO SECURITIES	200,000	199,634	201,530	199,642	0	8	0	8	0	0	1,888	1,888	3,361	0
097023-CJ-2	BOEING CO		06/26/2023	BARCLAYS CAPITAL INC FIXED INC	12/13/2023	BARCLAYS CAPITAL INC FIXED INC	45,000	38,370	39,264	38,584	0	214	0	214	0	0	679	679	1,008	257
110122-DZ-8	BRISTOL-MYERS SQUIBB CO		10/30/2023	JP MORGAN SECS INC., - FIXED INCOME	11/28/2023	BANKERS TR CO/PNC BK NA SECS	150,000	149,652	156,546	149,653	0	1	0	1	0	0	6,893	6,893	418	0
136375-DH-2	CANADIAN NATIONAL RAILWAY CO		10/30/2023	CITIGROUP GLOBAL MARKETS INC.	11/28/2023	CITIGROUP GLOBAL MARKETS INC.	110,000	109,745	115,557	109,746	0	2	0	2	0	0	5,811	5,811	518	0
26444H-AQ-4	DUKE ENERGY FLORIDA LLC		11/06/2023	GOLDMAN	12/05/2023	RBC CAPITAL MARKETS	115,000	114,792	120,016	114,793	0	1	0	1	0	0	5,223	5,223	525	0
277432-AX-8	EASTMAN CHEMICAL CO		02/22/2023	JP MORGAN SECS INC., - FIXED INCOME	12/13/2023	Bank of America Securities	35,000	34,995	35,881	34,995	0	0	0	0	0	0	886	886	1,549	0
29250N-BY-0	ENBRIDGE INC		11/06/2023	MORGAN STANLEY CO	12/05/2023	JEFFERIES & COMPANY, INC.	40,000	39,932	41,900	39,933	0	1	0	1	0	0	1,967	1,967	193	0
337738-BH-0	FISERV INC		08/14/2023	WELLS FARGO SECURITIES	12/05/2023	BARCLAYS CAPITAL INC FIXED INC	115,000	114,048	116,603	114,069	0	21	0	21	0	0	2,534	2,534	1,905	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36270X-AD-6	GSMBS 2023-PJ4 A3 - RMBS		08/18/2023	GOLDMAN	12/14/2023	Various	500,000	490,234	510,214	491,109	0	874	0	874	0	0	19,105	19,105	11,179	2,500
37045X-EH-5	GENERAL MOTORS FINANCIAL COMPANY INC		06/20/2023	CITIGROUP GLOBAL MARKETS INC.	12/13/2023	MORGAN STANLEY CO	35,000	34,993	35,558	34,993	0	1	0	1	0	0	564	564	970	0
375558-BZ-5	GILEAD SCIENCES INC		09/07/2023	CITIGROUP GLOBAL MARKETS INC.	12/05/2023	PERSHING LLC	30,000	29,951	30,336	29,953	0	2	0	2	0	0	383	383	363	0
460690-BU-3	INTERPUBLIC GROUP OF COMPANIES INC		06/06/2023	CITIGROUP GLOBAL MARKETS INC.	12/19/2023	HILLTOP SECURITIES INC	50,000	49,375	50,477	49,401	0	26	0	26	0	0	1,076	1,076	1,441	0
46647P-DR-4	JPMORGAN CHASE & CO		05/24/2023	JP MORGAN SECS INC., - FIXED INCOME	06/20/2023	WELLS FARGO SECURITIES	40,000	40,000	40,436	40,000	0	0	0	0	0	0	436	436	125	0
571748-BU-5	MARSH & MCLENNAN COMPANIES INC		09/06/2023	Bank of America Securities	12/05/2023	BARCLAYS CAPITAL INC FIXED INC	250,000	249,043	257,718	249,061	0	18	0	18	0	0	8,657	8,657	3,225	0
63111X-AH-4	NASDAQ INC		06/22/2023	GOLDMAN	12/07/2023	MORGAN STANLEY CO	40,000	39,920	40,463	39,927	0	6	0	6	0	0	536	536	959	0
63307A-2X-2	NATIONAL BANK OF CANADA		12/11/2023	National Bank of Canada Financial, Inc.	12/19/2023	GOLDMAN	250,000	249,795	255,455	249,795	0	0	0	0	0	0	5,660	5,660	117	0
65473P-AN-5	NISOURCE INC		03/21/2023	JP MORGAN SECS INC., - FIXED INCOME	12/05/2023	Bank of America Securities	15,000	14,974	15,082	14,976	0	2	0	2	0	0	107	107	553	0
655844-CR-7	NORFOLK SOUTHERN CORP		07/31/2023	WELLS FARGO SECURITIES	12/13/2023	GOLDMAN	105,000	104,786	106,402	104,795	0	9	0	9	0	0	1,607	1,607	1,959	0
693304-BF-3	PECO ENERGY CO		06/15/2023	PERSHING LLC	12/20/2023	BARCLAYS CAPITAL INC FIXED INC	40,000	39,919	40,488	39,922	0	3	0	3	0	0	566	566	975	0
74340X-CG-4	PROLOGIS LP		06/26/2023	GOLDMAN	12/13/2023	MORGAN STANLEY CO	75,000	74,542	75,389	74,579	0	37	0	37	0	0	810	810	1,696	0
74938W-AB-7	RCKT 222 A2 - CMO/RMBS		10/03/2023	Bank of America Securities	12/14/2023	Various	889,353	657,287	729,469	662,974	0	5,687	0	5,687	0	0	66,494	66,494	4,745	247
75513E-CW-9	RTX CORP		11/06/2023	GOLDMAN	12/05/2023	RBC CAPITAL MARKETS	95,000	94,821	100,292	94,820	0	(1)	0	(1)	0	0	5,471	5,471	467	0
78409V-BP-8	S&P GLOBAL INC		09/07/2023	Bank of America Securities	12/05/2023	Bank of America Securities	20,000	19,978	20,404	19,979	0	0	0	0	0	0	425	425	248	0
883556-CW-0	THERMO FISHER SCIENTIFIC INC		08/07/2023	GOLDMAN	12/13/2023	Bank of America Securities	95,000	95,000	96,871	95,000	0	0	0	0	0	0	1,871	1,871	1,642	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,634,353	3,380,562	3,529,899	3,387,500	0	6,937	0	6,937	0	0	142,400	142,400	47,381	3,004
2509999998. Total - Bonds							44,450,326	43,040,548	43,592,669	43,054,933	0	14,385	0	14,385	0	0	537,736	537,736	427,639	150,189
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								43,040,548	43,592,669	43,054,933	0	14,385	0	14,385	0	0	537,736	537,736	427,639	150,189

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
PNC BANK ..... Louisville, KY	.....	.....0.000	 0	 0	232,259	..XXX.
JP MORGAN CHASE ..... New York, NY	.....	.....0.000	 0	 0	 180,376	..XXX.
US BANK ..... St. Louis,MO	.....	.....0.000	 0	 0	..... (3,452,698)	..XXX.
JP MORGAN CHASE-Humana Health Plan of Ohio, Inc.	.....	.....0.000	 0	 0	 0	..XXX.
JP Morgan Time Deposit ..... New York, NY	.....	..... 4.950	 0	 0	74,133	..XXX.
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(2,965,929)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(2,965,929)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....
0599999 Total - Cash	XXX	XXX	0	0	(2,965,929)	XXX

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

1. January	1,622,916	4. April	(1,053,024)	7. July	3,651,330	10. October	31,222,788
2. February	1,336,644	5. May	(2,614,673)	8. August	4,789,663	11. November	33,157,281
3. March	(2,719,789)	6. June	11,540,292	9. September	6,158,451	12. December	(2,965,929)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		11/30/2023	0.000	01/02/2024	4,999,267	0	22,712
	UNITED STATES TREASURY		12/15/2023	0.000	01/16/2024	12,971,614	0	32,171
	UNITED STATES TREASURY		12/29/2023	0.000	01/23/2024	14,952,297	0	6,505
	UNITED STATES TREASURY		12/29/2023	0.000	02/13/2024	14,905,982	0	6,559
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						47,829,160	0	67,947
0109999999. Total - U.S. Government Bonds						47,829,160	0	67,947
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL FARM CREDIT BANKS FUNDING CORP		12/29/2023	0.000	01/12/2024	19,967,917	0	8,750
	FEDERAL HOME LOAN BANKS		12/29/2023	0.000	01/08/2024	19,979,657	0	8,712
	FEDERAL HOME LOAN BANKS		12/15/2023	0.000	01/12/2024	11,980,726	0	29,726
	FEDERAL HOME LOAN BANKS		12/15/2023	0.000	01/18/2024	11,970,156	0	29,770
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						63,898,456	0	76,958
0909999999. Total - U.S. Special Revenues Bonds						63,898,456	0	76,958
	Kenvue Inc.		12/15/2023	0.000	01/08/2024	4,994,818	0	12,585
	ST Engineering North America, Inc.		12/20/2023	0.000	01/17/2024	2,992,867	0	5,350
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,987,685	0	17,935
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						7,987,685	0	17,935
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						119,715,301	0	162,840
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						119,715,301	0	162,840
31846V-80-7	FIRST AMER:TRS OBG Y	SD	04/04/2023	4.950		11	0	0
4812C2-23-9	JPMORGAN:US TRS+MM CAP		12/29/2023	5.200		8,349,343	0	4,849
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						8,349,354	0	4,849
8609999999 - Total Cash Equivalents						128,064,655	0	167,689

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$	78,850,752	1B ..$	32,876,864	1C ..$	0	1D ..$	2,992,867	1E ..$	4,994,818	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 Deposit	2 Purpose of Deposit	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			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY	B	Statutory	606,453	568,462	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	0	DOI DEPOSIT	510,637	466,105	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,117,091	1,034,567	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0