PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

UNITED FINANCIAL CASUALTY COMPANY

NAIC Group Code 0155 (Current) 0155 (Prior) NAIC Company Code 11770 Employer's ID Number 36-3298008

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

Country of Domicile United States of America

Incorporated/Organized 06/13/1984 Commenced Business 08/10/1984

Statutory Home Office 300 N. COMMONS BLVD., W94 (Street and Number), MAYFIELD VILLAGE, OH, US 44143-1589 (City or Town, State, Country and Zip Code)

Main Administrative Office 300 N. COMMONS BLVD., W94 (Street and Number)

MAYFIELD VILLAGE, OH, US 44143-1589 (City or Town, State, Country and Zip Code), 440-461-5000 (Area Code) (Telephone Number)

Mail Address P.O. BOX 89490 (Street and Number or P.O. Box), CLEVELAND, OH, US 44101-6490 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 300 N. COMMONS BLVD., W94 (Street and Number)

MAYFIELD VILLAGE, OH, US 44143-1589 (City or Town, State, Country and Zip Code), 440-395-4460 (Area Code) (Telephone Number)

Internet Website Address WWW.PROGRESSIVE.COM

Statutory Statement Contact MICHELLE CRISTEN CAVELL (Name), 440-395-4460 (Area Code) (Telephone Number)

FINANCIAL_REPORTING@PROGRESSIVE.COM (E-mail Address), (FAX Number)

OFFICERS

PRESIDENT CORY WHITEHEAD FISCHER

TREASURER KEVIN PATRICK MAHER

SECRETARY PATRICIA MITCHELL CORWIN

OTHER

PATRICIA ONODY BEMER, (VICE PRESIDENT)
MATTHEW DAVID KAMER, (VICE PRESIDENT)
MARGARET ANN ROSE, (ASST. SECRETARY)
JOCHEN GERWIN SCHUNTER, (VICE PRESIDENT)

DIRECTORS OR TRUSTEES

PATRICIA ONODY BEMER
CORY WHITEHEAD FISCHER
KEVIN PATRICK MAHER
PATRICK LAWRENCE O'MALLEY
JOCHEN GERWIN SCHUNTER

State of OHIO
County of CUYAHOGA SS

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

Cory W. Fischer	Margaret a. Rose	K. P. Maher
CORY WHITEHEAD FISCHER	MARGARET ANN ROSE	KEVIN PATRICK MAHER
PRESIDENT	ASSISTANT SECRETARY	TREASURER

Subscribed and sworn to before me this 10TH day of FEBRUARY, 2025

Diana M. Pistone

DIANA M PISTONE
Notary Public, State of Ohio
My Comm. Exp. Jan. 16, 2026
Recorded in Cuyahoga County

DIANA M. PISTONE, NOTARY PUBLIC STATE OF OHIO

a. Is this an original filing? .... Yes [X] No [ ]

b. If no,

1. State the amendment number........
2. Date filed ....
3. Number of pages attached............

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	5,520,390,334	58.816	5,520,390,334		5,520,390,334	58.816
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	71,493,007	0.762	71,493,007		71,493,007	0.762
1.06 Industrial and miscellaneous	3,464,325,485	36.910	3,464,325,485		3,464,325,485	36.910
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	9,056,208,826	96.488	9,056,208,826		9,056,208,826	96.488
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	328,531,606	3.500	328,531,606		328,531,606	3.500
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	328,531,606	3.500	328,531,606		328,531,606	3.500
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)		0.000				0.000
6.02 Cash equivalents (Schedule E, Part 2)	437,019	0.005	437,019		437,019	0.005
6.03 Short-term investments (Schedule DA)	707,733	0.008	707,733		707,733	0.008
6.04 Total cash, cash equivalents and short-term investments	1,144,752	0.012	1,144,752		1,144,752	0.012
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	9,385,885,184	100.000	9,385,885,184		9,385,885,184	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
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		7,922,618,599
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,825,956,131
3.	Accrual of discount		15,716,055
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	149,629	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	72,088,243	
	4.4. Part 4, Column 11	813,370	73,051,242
5.	Total gain (loss) on disposals, Part 4, Column 19		(54,508,536)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,384,115,792
7.	Deduct amortization of premium		13,787,622
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	189,645	189,645
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		9,384,740,432
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		9,384,740,432

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	5,520,390,334	5,392,553,895	5,514,785,728	5,540,835,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	5,520,390,334	5,392,553,895	5,514,785,728	5,540,835,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	71,493,007	64,180,507	87,788,653	61,231,027
Industrial and Miscellaneous, SVO	8. United States	3,259,298,785	3,184,475,290	3,265,319,810	3,282,856,021
Identified Funds, Unaffiliated Bank	9. Canada	32,497,055	32,292,025	32,495,375	32,500,000
Loans, Unaffiliated Certificates of Deposit and Hybrid Securities	10. Other Countries	172,529,645	172,246,965	172,172,721	174,221,000
(unaffiliated)	11. Totals	3,464,325,485	3,389,014,280	3,469,987,906	3,489,577,021
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	9,056,208,826	8,845,748,682	9,072,562,287	9,091,643,048
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	322,317,396	322,317,396	48,616,737	
Industrial and Miscellaneous	21. Canada				
(unaffiliated), Mutual Funds, Unit	22. Other Countries	6,214,210	6,214,210	977,338	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	328,531,606	328,531,606	49,594,075	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	328,531,606	328,531,606	49,594,075	
	26. Total Stocks	328,531,606	328,531,606	49,594,075	
	27. Total Bonds and Stocks	9,384,740,432	9,174,280,288	9,122,156,362	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		4,810,070,717	710,319,617			XXX	5,520,390,334	61.0	4,485,223,166	58.6	5,520,390,334	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals		4,810,070,717	710,319,617			XXX	5,520,390,334	61.0	4,485,223,166	58.6	5,520,390,334	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,554,425	43,359,164	25,579,418			XXX	71,493,007	0.8	80,011,177	1.0	71,493,007	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	2,554,425	43,359,164	25,579,418			XXX	71,493,007	0.8	80,011,177	1.0	71,493,007	

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	745,080,171	1,311,274,755	168,318,726	29,021,398	2,813	XXX	2,253,697,863	24.9	1,911,892,128	25.0	643,204,723	1,610,493,140
6.2 NAIC 2	292,401,687	683,760,429	199,421,767			XXX	1,175,583,883	13.0	1,117,398,409	14.6	900,697,750	274,886,133
6.3 NAIC 3	2,282,925	9,665,074	19,741,773			XXX	31,689,772	0.3	12,943,809	0.2		31,689,772
6.4 NAIC 4		4,061,700				XXX	4,061,700	0.0	10,810,434	0.1		4,061,700
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	1,039,764,783	2,008,761,958	387,482,266	29,021,398	2,813	XXX	3,465,033,218	38.3	3,053,044,780	39.9	1,543,902,473	1,921,130,745
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX			34,593,674	0.5		
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX			34,593,674	0.5		
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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) 747,634,596	6,164,704,636	904,217,761	29,021,398	2,813		7,845,581,204	86.6	XXX	XXX	6,235,088,064	1,610,493,140
12.2 NAIC 2	(d) 292,401,687	683,760,429	199,421,767				1,175,583,883	13.0	XXX	XXX	900,697,750	274,886,133
12.3 NAIC 3	(d) 2,282,925	9,665,074	19,741,773				31,689,772	0.3	XXX	XXX		31,689,772
12.4 NAIC 4	(d)	4,061,700					4,061,700	0.0	XXX	XXX		4,061,700
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	1,042,319,208	6,862,191,839	1,123,381,301	29,021,398	2,813		(b) 9,056,916,559	100.0	XXX	XXX	7,135,785,814	1,921,130,745
12.8 Line 12.7 as a % of Col. 7	11.5	75.8	12.4	0.3	0.0		100.0	XXX	XXX	XXX	78.8	21.2
13. Total Bonds Prior Year												
13.1 NAIC 1	1,246,607,379	3,693,933,729	1,535,976,775	608,078	510		XXX	XXX	6,477,126,471	84.6	5,174,666,900	1,302,459,571
13.2 NAIC 2	302,962,053	602,401,700	198,050,635	13,984,021			XXX	XXX	1,117,398,409	14.6	785,696,290	331,702,119
13.3 NAIC 3		36,878,074	10,659,409				XXX	XXX	47,537,483	0.6		47,537,483
13.4 NAIC 4		10,041,665	768,769				XXX	XXX	10,810,434	0.1		10,810,434
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	1,549,569,432	4,343,255,168	1,745,455,588	14,592,099	510		XXX	XXX	(b) 7,652,872,797	100.0	5,960,363,190	1,692,509,607
13.8 Line 13.7 as a % of Col. 9	20.2	56.8	22.8	0.2	0.0		XXX	XXX	100.0	XXX	77.9	22.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	199,954,556	5,262,650,695	772,477,860	2,140	2,813		6,235,088,064	68.8	5,174,666,900	67.6	6,235,088,064	XXX
14.2 NAIC 2	194,323,480	550,392,538	155,981,732				900,697,750	9.9	785,696,290	10.3	900,697,750	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	394,278,036	5,813,043,233	928,459,592	2,140	2,813		7,135,785,814	78.8	5,960,363,190	77.9	7,135,785,814	XXX
14.8 Line 14.7 as a % of Col. 7	5.5	81.5	13.0	0.0	0.0		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.4	64.2	10.3	0.0	0.0		78.8	XXX	XXX	XXX	78.8	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	547,680,040	902,053,941	131,739,901	29,019,258			1,610,493,140	17.8	1,302,459,571	17.0	XXX	1,610,493,140
15.2 NAIC 2	98,078,207	133,367,891	43,440,035				274,886,133	3.0	331,702,119	4.3	XXX	274,886,133
15.3 NAIC 3	2,282,925	9,665,074	19,741,773				31,689,772	0.3	47,537,483	0.6	XXX	31,689,772
15.4 NAIC 4		4,061,700					4,061,700	0.0	10,810,434	0.1	XXX	4,061,700
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	648,041,172	1,049,148,606	194,921,709	29,019,258			1,921,130,745	21.2	1,692,509,607	22.1	XXX	1,921,130,745
15.8 Line 15.7 as a % of Col. 7	33.7	54.6	10.1	1.5			100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	7.2	11.6	2.2	0.3			21.2	XXX	XXX	XXX	XXX	21.2

(a) Includes $ 1,921,130,745 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .... ; NAIC 2 $ 707,733 ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		4,810,070,717	710,319,617			XXX	5,520,390,334	61.0	4,485,223,166	58.6	5,520,390,334	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals		4,810,070,717	710,319,617			XXX	5,520,390,334	61.0	4,485,223,166	58.6	5,520,390,334	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,416,866	34,484,469	25,577,073			XXX	62,478,408	0.7	68,602,290	0.9	62,478,408	
5.02 Residential Mortgage-Backed Securities	4,414	8,821	2,345			XXX	15,580	0.0	18,185	0.0	15,580	
5.03 Commercial Mortgage-Backed Securities	133,145	8,865,874				XXX	8,999,019	0.1	11,390,702	0.1	8,999,019	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	2,554,425	43,359,164	25,579,418			XXX	71,493,007	0.8	80,011,177	1.0	71,493,007	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	320,519,190	1,023,791,172	241,939,715			XXX	1,586,250,077	17.5	1,428,751,729	18.7	1,248,618,224	337,631,853
6.02 Residential Mortgage-Backed Securities	33,128,902	71,557,048	29,109,535	29,021,398	2,813	XXX	162,819,696	1.8	49,712,642	0.6	306,586	162,513,110
6.03 Commercial Mortgage-Backed Securities	263,026,319	494,128,552	78,340,923			XXX	835,495,794	9.2	771,687,780	10.1		835,495,794
6.04 Other Loan-Backed and Structured Securities	423,090,372	419,285,186	38,092,093			XXX	880,467,651	9.7	802,892,629	10.5	294,977,663	585,489,988
6.05 Totals	1,039,764,783	2,008,761,958	387,482,266	29,021,398	2,813	XXX	3,465,033,218	38.3	3,053,044,780	39.9	1,543,902,473	1,921,130,745
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX			34,593,674	0.5		
10.03 Totals						XXX			34,593,674	0.5		
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	322,936,056	5,868,346,358	977,836,405			XXX	7,169,118,819	79.2	XXX	XXX	6,831,486,966	337,631,853
12.02 Residential Mortgage-Backed Securities	33,133,316	71,565,869	29,111,880	29,021,398	2,813	XXX	162,835,276	1.8	XXX	XXX	322,166	162,513,110
12.03 Commercial Mortgage-Backed Securities	263,159,464	502,994,426	78,340,923			XXX	844,494,813	9.3	XXX	XXX	8,999,019	835,495,794
12.04 Other Loan-Backed and Structured Securities	423,090,372	419,285,186	38,092,093			XXX	880,467,651	9.7	XXX	XXX	294,977,663	585,489,988
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	1,042,319,208	6,862,191,839	1,123,381,301	29,021,398	2,813		9,056,916,559	100.0	XXX	XXX	7,135,785,814	1,921,130,745
12.10 Line 12.09 as a % of Col. 7	11.5	75.8	12.4	0.3	0.0		100.0	XXX	XXX	XXX	78.8	21.2
13. Total Bonds Prior Year												
13.01 Issuer Obligations	931,926,800	3,561,460,714	1,475,205,650	13,984,021		XXX	XXX	XXX	5,982,577,185	78.2	5,670,244,559	312,332,626
13.02 Residential Mortgage-Backed Securities	12,269,624	36,196,853	655,762	608,078	510	XXX	XXX	XXX	49,730,827	0.6	407,616	49,323,211
13.03 Commercial Mortgage-Backed Securities	379,588,595	173,110,176	230,379,711			XXX	XXX	XXX	783,078,482	10.2	11,390,702	771,687,780
13.04 Other Loan-Backed and Structured Securities	225,784,413	537,893,751	39,214,465			XXX	XXX	XXX	802,892,629	10.5	278,320,313	524,572,316
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans		34,593,674				XXX	XXX	XXX	34,593,674	0.5		34,593,674
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	1,549,569,432	4,343,255,168	1,745,455,588	14,592,099	510		XXX	XXX	7,652,872,797	100.0	5,960,363,190	1,692,509,607
13.10 Line 13.09 as a % of Col. 9	20.2	56.8	22.8	0.2	0.0		XXX	XXX	100.0	XXX	77.9	22.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	229,008,919	5,674,135,949	928,342,098			XXX	6,831,486,966	75.4	5,670,244,559	74.1	6,831,486,966	XXX
14.02 Residential Mortgage-Backed Securities	47,365	152,354	117,494	2,140	2,813	XXX	322,166	0.0	407,616	0.0	322,166	XXX
14.03 Commercial Mortgage-Backed Securities	133,145	8,865,874				XXX	8,999,019	0.1	11,390,702	0.1	8,999,019	XXX
14.04 Other Loan-Backed and Structured Securities	165,088,607	129,889,056				XXX	294,977,663	3.3	278,320,313	3.6	294,977,663	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	394,278,036	5,813,043,233	928,459,592	2,140	2,813		7,135,785,814	78.8	5,960,363,190	77.9	7,135,785,814	XXX
14.10 Line 14.09 as a % of Col. 7	5.5	81.5	13.0	0.0	0.0		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.4	64.2	10.3	0.0	0.0		78.8	XXX	XXX	XXX	78.8	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	93,927,137	194,210,409	49,494,307			XXX	337,631,853	3.7	312,332,626	4.1	XXX	337,631,853
15.02 Residential Mortgage-Backed Securities	33,085,951	71,413,515	28,994,386	29,019,258		XXX	162,513,110	1.8	49,323,211	0.6	XXX	162,513,110
15.03 Commercial Mortgage-Backed Securities	263,026,319	494,128,552	78,340,923			XXX	835,495,794	9.2	771,687,780	10.1	XXX	835,495,794
15.04 Other Loan-Backed and Structured Securities	258,001,765	289,396,130	38,092,093			XXX	585,489,988	6.5	524,572,316	6.9	XXX	585,489,988
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX			34,593,674	0.5	XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	648,041,172	1,049,148,606	194,921,709	29,019,258			1,921,130,745	21.2	1,692,509,607	22.1	XXX	1,921,130,745
15.10 Line 15.09 as a % of Col. 7	33.7	54.6	10.1	1.5			100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	7.2	11.6	2.2	0.3			21.2	XXX	XXX	XXX	XXX	21.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	1,997,720	1,997,720			
3. Accrual of discount	1,380	1,380			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	633	633			
6. Deduct consideration received on disposals	1,292,000	1,292,000			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	707,733	707,733			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	707,733	707,733			

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

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	302,148		302,148	
2. Cost of cash equivalents acquired	3,882,970		3,882,970	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	3,748,099		3,748,099	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	437,019		437,019	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	437,019		437,019	

(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
912828-6T-2	US TREASURY NOTES				1.A	3,598,711	92.1760	3,226,160	3,500,000	3,546,481		(10,081)			2.375	2.055	MN	10,791	83,125	07/29/2019	05/15/2029
912828-6X-3	US TREASURY NOTES				1.A	7,098,828	97.1050	6,797,350	7,000,000	7,021,152		(14,684)			2.125	1.907	MN	13,077	148,750	06/25/2019	05/31/2026
912828-Z7-8	US TREASURY NOTES				1.A	24,503,906	94.5710	23,642,750	25,000,000	24,785,913		99,802			1.500	1.921	JJ	156,929	375,000	02/14/2022	01/31/2027
91282C-AV-3	US TREASURY NOTES				1.A	39,417,969	81.8180	32,727,200	40,000,000	39,645,451		58,185			0.875	1.031	MN	45,442	350,000	01/21/2021	11/15/2030
91282C-BJ-9	US TREASURY NOTES				1.A	49,078,125	89.8520	44,926,000	50,000,000	49,582,006		132,815			0.750	1.026	JJ	156,929	375,000	02/24/2021	01/31/2028
91282C-BQ-3	US TREASURY NOTES				1.A	1,963,906	95.8070	1,916,140	2,000,000	1,991,381		7,371			0.500	0.874	FA	3,398	10,000	03/19/2021	02/28/2026
91282C-CE-9	US TREASURY NOTES				1.A	28,990,078	90.3130	26,190,770	29,000,000	28,995,012		1,397			1.250	1.255	MN	31,868	362,500	06/25/2021	05/31/2028
91282C-CH-2	US TREASURY NOTES				1.A	20,045,703	90.1020	18,020,400	20,000,000	20,023,369		(6,504)			1.250	1.216	JD	691	250,000	07/02/2021	06/30/2028
91282C-CR-0	US TREASURY NOTES				1.A	4,985,938	89.0240	4,451,200	5,000,000	4,992,622		2,009			1.000	1.042	JJ	20,924	50,000	08/17/2021	07/31/2028
91282C-CV-1	US TREASURY NOTES	SD			1.A	40,021,875	89.1920	35,676,800	40,000,000	40,011,605		(3,133)			1.125	1.117	FA	152,901	450,000	09/13/2021	08/31/2028
91282C-CW-9	US TREASURY NOTES				1.A	3,947,344	94.4350	3,777,400	4,000,000	3,981,928		10,753			0.750	1.025	FA	10,193	30,000	09/28/2021	08/31/2026
91282C-CZ-2	US TREASURY NOTES				1.A	24,645,508	94.3690	23,592,250	25,000,000	24,872,118		72,193			0.875	1.172	MS	55,889	218,750	10/25/2021	09/30/2026
91282C-DF-5	US TREASURY NOTES				1.A	24,895,508	89.5670	22,391,750	25,000,000	24,940,749		14,880			1.375	1.439	AO	58,874	343,750	11/22/2021	10/31/2028
91282C-DG-3	US TREASURY NOTES				1.A	20,043,750	94.5340	18,906,800	20,000,000	20,016,320		(8,834)			1.125	1.080	AO	38,536	225,000	11/09/2021	10/31/2026
91282C-DL-2	US TREASURY NOTES				1.A	15,110,742	89.8130	13,471,950	15,000,000	15,063,502		(15,710)			1.500	1.388	MN	19,780	225,000	12/13/2021	11/30/2028
91282C-DY-4	US TREASURY NOTES				1.A	29,741,602	84.1090	25,232,700	30,000,000	29,810,455		24,516			1.875	1.970	FA	212,466	562,500	02/22/2022	02/15/2032
91282C-EC-1	US TREASURY NOTES				1.A	41,008,047	95.1300	39,003,300	41,000,000	41,002,881		(1,520)			1.875	1.871	FA	261,205	768,750	03/11/2022	02/28/2027
91282C-EE-7	US TREASURY NOTES				1.A	72,977,734	92.2900	69,217,500	75,000,000	73,717,263		280,815			2.375	2.805	MS	455,100	1,781,250	04/26/2022	03/31/2029
91282C-EF-4	US TREASURY NOTES				1.A	42,661,328	96.2900	41,404,700	43,000,000	42,839,863		67,893			2.500	2.671	MS	274,657	1,075,000	04/19/2022	03/31/2027
91282C-EP-2	US TREASURY NOTES				1.A	59,378,125	89.8100	53,886,000	60,000,000	59,516,576		57,022			2.875	2.996	MN	223,964	1,725,000	06/28/2022	05/15/2032
91282C-ES-6	US TREASURY NOTES				1.A	49,634,766	93.4970	46,748,500	50,000,000	49,760,622		50,075			2.750	2.866	MN	120,879	1,375,000	05/31/2022	05/31/2029
91282C-EV-9	US TREASURY NOTES				1.A	20,321,875	95.4230	19,084,600	20,000,000	20,215,467		(44,127)			3.250	2.992	JD	1,796	650,000	07/12/2022	06/30/2029
91282C-FB-2	US TREASURY NOTES				1.A	39,499,219	96.3070	38,522,800	40,000,000	39,729,313		99,129			2.750	3.024	JJ	460,326	1,100,000	08/17/2022	07/31/2027
91282C-FC-0	US TREASURY NOTES				1.A	58,267,773	92.7740	55,664,400	60,000,000	58,814,309		237,062			2.625	3.090	JJ	659,103	1,575,000	08/25/2022	07/31/2029
91282C-FF-3	US TREASURY NOTES				1.A	177,145,928	88.6830	164,063,550	185,000,000	178,725,821		708,678			2.750	3.253	FA	1,921,636	5,087,500	10/04/2022	08/15/2032
91282C-FH-9	US TREASURY NOTES				1.A	98,173,438	97.1200	97,120,000	100,000,000	98,977,346		359,739			3.125	3.530	FA	1,061,809	3,125,000	09/20/2022	08/31/2027
91282C-FJ-5	US TREASURY NOTES				1.A	85,552,051	94.7190	82,879,125	87,500,000	86,141,247		263,728			3.125	3.488	FA	929,083	2,734,375	09/20/2022	08/31/2029
91282C-FL-0	US TREASURY NOTES				1.A	54,911,133	97.8250	53,803,750	55,000,000	54,933,353		11,677			3.875	3.902	MS	544,523	2,131,250	10/17/2022	09/30/2029
91282C-FY-2	US TREASURY NOTES				1.A	65,939,453	97.7540	63,540,100	65,000,000	65,684,097		(125,415)			3.875	3.638	MN	221,429	2,518,750	12/09/2022	11/30/2029
91282C-GB-1	US TREASURY NOTES				1.A	25,000,977	97.6960	24,424,000	25,000,000	25,000,773		(142)			3.875	3.874	JD	2,676	968,750	01/03/2023	12/31/2029
91282C-GC-9	US TREASURY NOTES				1.A	70,632,031	98.8520	69,196,400	70,000,000	70,395,186		(122,887)			3.875	3.674	JD	7,493	2,712,500	01/12/2023	12/31/2027
91282C-GQ-8	US TREASURY NOTES				1.A	15,124,219	98.1490	14,722,350	15,000,000	15,094,659		(16,413)			4.000	3.863	FA	203,867	600,000	03/10/2023	02/28/2030
91282C-GS-4	US TREASURY NOTES				1.A	30,170,117	96.3750	28,912,500	30,000,000	30,131,031		(22,625)			3.625	3.532	MS	277,850	1,087,500	04/21/2023	03/31/2030
91282C-GT-2	US TREASURY NOTES				1.A	80,700,260	97.9420	78,353,600	80,000,000	80,466,691		(134,938)			3.625	3.432	MS	740,934	2,900,000	04/21/2023	03/31/2028
91282C-GZ-8	US TREASURY NOTES				1.A	29,729,156	95.6950	28,708,500	30,000,000	29,785,007		35,656			3.500	3.648	AO	179,834	1,050,000	05/24/2023	04/30/2030
91282C-HA-2	US TREASURY NOTES				1.A	49,717,412	97.4770	48,738,500	50,000,000	49,804,320		53,899			3.500	3.625	AO	299,724	1,750,000	05/17/2023	04/30/2028
91282C-HC-8	US TREASURY NOTES				1.A	24,109,570	91.8980	22,974,500	25,000,000	24,221,688		77,500			3.375	3.812	MN	109,548	843,750	07/18/2023	05/15/2033
91282C-HK-0	US TREASURY NOTES				1.A	132,223,906	98.9660	132,119,610	133,500,000	132,576,428		239,433			4.000	4.214	JD	14,751	5,340,000	07/19/2023	06/30/2028
91282C-HR-5	US TREASURY NOTES				1.A	9,808,594	97.9020	9,790,200	10,000,000	9,841,855		24,513			4.000	4.321	JJ	167,391	400,000	08/16/2023	07/31/2030
91282C-HT-1	US TREASURY NOTES				1.A	1,284,380	95.1720	1,299,098	1,365,000	1,292,016		6,742			3.875	4.634	FA	19,979	52,894	11/10/2023	08/15/2033
91282C-HW-4	US TREASURY NOTES				1.A	39,262,891	98.4610	39,384,400	40,000,000	39,381,640		94,038			4.125	4.436	FA	560,635	1,650,000	09/20/2023	08/31/2030
91282C-HX-2	US TREASURY NOTES				1.A	96,672,455	100.0790	96,836,440	96,760,000	96,707,340		10,088			4.375	4.388	FA	1,438,369	4,233,250	12/21/2023	08/31/2028
91282C-JF-9	US TREASURY NOTES				1.A	216,419,688	101.7980	213,775,800	210,000,000	215,134,452		(1,222,142)			4.875	4.174	AO	1,753,384	10,237,500	12/21/2023	10/31/2028
91282C-JM-4	US TREASURY NOTES				1.A	60,214,844	99.6360	59,781,600	60,000,000	60,184,681		(27,227)			4.375	4.315	MN	230,769	2,625,000	12/12/2023	11/30/2030
91282C-JN-2	US TREASURY NOTES				1.A	26,323,906	100.0400	26,010,400	26,000,000	26,261,510		(60,938)			4.375	4.093	MN	100,000	1,137,500	12/27/2023	11/30/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-JR-3	US TREASURY NOTES				1.A	227,292,578	97.7550	224,836,500	230,000,000	227,774,326		481,748			3.750	4.014	JD	23,826	8,625,000	01/23/2024	12/31/2028
91282C-JW-2	US TREASURY NOTES				1.A	149,014,453	98.6300	147,945,000	150,000,000	149,167,852		153,399			4.000	4.148	JJ	2,510,870	3,000,000	02/16/2024	01/31/2029
91282C-KC-4	US TREASURY NOTES	SD			1.A	217,317	98.8650	207,617	210,000	217,061		(256)			4.250	3.635	FA	3,033		10/02/2024	02/28/2031
91282C-KD-2	US TREASURY NOTES				1.A	310,224,609	99.5330	308,552,300	310,000,000	310,178,576		(46,033)			4.250	4.233	FA	4,476,588	6,587,500	03/26/2024	02/28/2029
91282C-KG-5	US TREASURY NOTES				1.A	236,509,531	99.0170	239,621,140	242,000,000	237,199,177		689,646			4.125	4.644	MS	2,550,474	4,991,250	04/26/2024	03/31/2029
91282C-KP-5	US TREASURY NOTES				1.A	220,826,172	100.9580	222,107,600	220,000,000	220,719,000		(107,172)			4.625	4.539	AO	1,742,680	5,087,500	05/14/2024	04/30/2029
91282C-KT-7	US TREASURY NOTES				1.A	137,829,648	100.4780	137,152,470	136,500,000	137,699,014		(130,635)			4.500	4.279	MN	540,000	3,071,250	06/27/2024	05/31/2029
91282C-KU-4	US TREASURY NOTES				1.A	142,350,000	100.8210	141,149,400	140,000,000	142,188,060		(161,940)			4.625	4.342	MN	569,231	3,237,500	06/27/2024	05/31/2031
91282C-KW-0	US TREASURY NOTES				1.A	25,019,531	98.7430	24,685,750	25,000,000	25,018,579		(952)			4.250	4.237	JD	2,935	531,250	07/08/2024	06/30/2031
91282C-KX-8	US TREASURY NOTES				1.A	501,806,055	99.4460	497,230,000	500,000,000	501,670,975		(135,080)			4.250	4.168	JD	58,702	10,625,000	07/29/2024	06/30/2029
91282C-LC-3	US TREASURY NOTES				1.A	243,024,304	98.4150	236,196,000	240,000,000	242,813,319		(210,985)			4.000	3.719	JJ	4,017,391		08/27/2024	07/31/2029
91282C-LJ-8	US TREASURY NOTES				1.A	25,276,367	95.8080	23,952,000	25,000,000	25,265,037		(11,330)			3.750	3.569	FA	318,543		09/12/2024	08/31/2031
91282C-LK-5	US TREASURY NOTES				1.A	162,856,676	96.8250	156,953,325	162,100,000	162,826,652		(30,023)			3.625	3.519	FA	1,916,128		09/26/2024	08/31/2029
91282C-LN-9	US TREASURY NOTES				1.A	612,956,250	96.2190	601,368,750	625,000,000	613,379,275		423,025			3.500	3.932	MS	5,588,942		10/29/2024	09/30/2029
91282C-LR-0	US TREASURY NOTES				1.A	373,102,734	98.8480	370,680,000	375,000,000	373,133,256		30,521			4.125	4.239	AO	2,649,344		11/22/2024	10/31/2029
91282C-MA-6	US TREASURY NOTES				1.A	35,125,781	98.8640	34,602,400	35,000,000	35,123,723		(2,058)			4.125	4.044	MN	126,923		12/09/2024	11/30/2029
91282C-MD-0	US TREASURY NOTES				1.A	398,953	99.9500	399,800	400,000	398,953					4.375	4.434	JD	48		12/27/2024	12/31/2029
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,514,785,728	XXX	5,392,553,895	5,540,835,000	5,520,390,334		2,206,163			XXX	XXX	XXX	41,327,060	113,051,144	XXX	XXX
0109999999. Total - U.S. Government Bonds						5,514,785,728	XXX	5,392,553,895	5,540,835,000	5,520,390,334		2,206,163			XXX	XXX	XXX	41,327,060	113,051,144	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
20775C-EM-2	CONN ST FIN AUTH HSG MTG			2	1.A FE	433,391	99.4850	402,914	405,000	407,749		(2,020)			3.500	2.081	MN	1,811	14,175	04/27/2016	05/15/2039
57587A-HY-7	MASSACHUSETTS ST HSG			2	1.B FE	423,361	99.9170	394,672	395,000	397,670		(30)			4.000	2.354	JD	1,317	15,800	03/12/2015	06/01/2039
59333P-5H-7	MIAMI-DADE CNTY FL			2	1.E FE	22,508,950	86.6360	19,493,100	22,500,000	22,504,049		(1,149)			2.599	2.593	AO	146,193	584,775	11/02/2020	10/01/2031
60637B-NS-5	MISSOURI ST HSG DEV COMMN			2	1.B FE	714,932	99.9460	659,644	660,000	672,941		(5,450)			4.000	2.149	MN	4,400	26,400	05/17/2017	05/01/2042
64971M-4Q-2	NEW YORK N Y CITY TRANSITIONAL				1.A FE	9,410,940	100.3320	7,725,564	7,700,000	8,348,934		(243,890)			5.008	1.661	FA	160,673	385,616	07/06/2020	08/01/2027
64971X-EA-2	NEW YORK CITY NY TRANSITIONALF			2	1.A FE	5,610,650	96.4660	4,823,300	5,000,000	5,269,827		(77,359)			3.800	2.114	MN	31,667	190,000	06/03/2020	05/01/2029
64971X-PN-2	NEW YORK CITY NY TRANSITIONALF				1.A FE	23,312,650	88.5720	20,172,273	22,775,000	23,081,441		(54,384)			2.350	2.080	MN	89,202	535,213	08/21/2020	05/01/2030
658909-KZ-8	NORTH DAKOTA ST HSG FIN AGY			2	1.B FE	1,939,702	99.7700	1,775,906	1,780,000	1,795,797		(15,129)			4.000	2.009	JJ	35,600	71,200	04/20/2016	01/01/2047
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						64,354,576	XXX	55,447,373	61,215,000	62,478,408		(399,411)			XXX	XXX	XXX	470,863	1,823,179	XXX	XXX
31392C-MS-0	FNW 2002-W1 2A			4	1.B FE	16,844	99.0220	15,871	16,027	15,580		(163)			4.502	5.592	MON	60	735	03/07/2002	02/25/2042
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						16,844	XXX	15,871	16,027	15,580		(163)			XXX	XXX	XXX	60	735	XXX	XXX
3137FC-JM-7	FHMS 2017-K070 X1 IO			4	1.A FE	3,254,085	0.8140	902,527		939,897		(318,416)			0.318	9.500	MON	29,402	427,939	12/01/2017	11/25/2027
3137FG-R5-6	FHMS 2018-K078 X1 IO			4	1.A FE	9,175,769	0.3900	3,186,031		3,252,100		(888,049)			0.083	6.607	MON	56,266	1,251,459	07/11/2018	06/25/2028
3137FJ-EK-1	FHMS 2018-K081 X1 IO			4	1.A FE	2,161,041	0.3810	859,723		843,547		(193,518)			0.073	11.206	MON	13,671	326,217	10/04/2018	08/25/2028
3137FL-YX-6	FHMS 2019-K092 X1 IO			4	1.A FE	8,826,338	2.5600	3,768,982		3,963,475		(848,872)			0.710	6.429	MON	87,071	1,152,313	05/22/2019	04/25/2029
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						23,417,233	XXX	8,717,263		8,999,019		(2,248,855)			XXX	XXX	XXX	186,410	3,157,928	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						87,788,653	XXX	64,180,507	61,231,027	71,493,007		(2,648,429)			XXX	XXX	XXX	657,333	4,981,842	XXX	XXX
00914A-AJ-1	AIR LEASE CORP			2	2.B FE	10,135,700	97.8760	9,787,600	10,000,000	10,027,060		(27,552)			2.875	2.587	JJ	132,569	287,500	11/17/2020	01/15/2026
010392-FX-1	ALABAMA POWER CO			2	1.E FE	9,993,100	87.7570	8,775,700	10,000,000	9,994,591		627			3.050	3.058	MS	89,806	305,000	03/02/2022	03/15/2032
01400E-AD-5	ALCON FINANCE CORP			2	2.A FE	9,984,300	88.3490	8,834,900	10,000,000	9,990,878		1,529			2.600	2.618	MN	24,556	260,000	05/18/2020	05/27/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
015271-AL-3	ALEXANDRIA REAL ESTATE EQUIT			2	2.A FE	13,111,408	99.5070	12,378,671	12,440,000	12,464,195		(135,918)			3.450	2.334	AO	72,722	429,180	03/12/2020	04/30/2025
023608-AK-8	AMEREN CORPORATION			2	2.B FE	6,132,289	90.4700	5,581,999	6,170,000	6,150,422		5,816			1.750	1.852	MS	31,793	107,975	11/16/2021	03/15/2028
023608-AL-6	AMEREN CORPORATION			2	2.B FE	7,498,575	93.9930	7,049,475	7,500,000	7,499,271		282			1.950	1.954	MS	43,063	146,250	11/15/2021	03/15/2027
025816-DL-0	AMERICAN EXPRESS CO			2	1.F FE	15,000,000	101.2380	15,185,700	15,000,000	15,000,000					6.338	6.338	AO	161,091	950,700	10/24/2023	10/30/2026
02665W-DZ-1	AMERICAN HONDA FINANCE				1.G FE	6,519,976	94.5240	6,167,691	6,525,000	6,523,233		1,009			1.300	1.316	MS	26,390	84,825	09/07/2021	09/09/2026
02665W-EQ-0	AMERICAN HONDA FINANCE				1.G FE	7,243,258	100.7600	7,305,100	7,250,000	7,246,593		3,316			5.800	5.850	AO	102,789	419,332	10/02/2023	10/03/2025
03027X-AJ-9	AMERICAN TOWER CORP			2	2.B FE	10,024,400	99.4890	9,948,900	10,000,000	10,003,430		(3,607)			4.400	4.361	FA	166,222	440,000	05/31/2018	02/15/2026
031162-DQ-0	AMGEN INC			2	2.A FE	19,953,800	100.9330	20,186,600	20,000,000	19,962,764		5,861			5.250	5.290	MS	347,082	1,050,000	02/15/2023	03/02/2030
032095-AP-6	AMPHENOL CORP			2	2.A FE	7,492,500	100.5940	7,544,550	7,500,000	7,492,902		402			5.050	5.073	AO	90,479	189,375	04/02/2024	04/05/2029
036752-AR-4	ELEVANCE HEALTH INC			2	2.A FE	8,520,036	96.3090	9,063,640	9,411,000	8,984,758		333,083			1.500	5.430	MS	41,565	141,165	08/02/2023	03/15/2026
03740L-AD-4	AON CORP/AON GLOBAL HOLD			2	2.A FE	9,994,400	95.6040	9,560,400	10,000,000	9,997,519		921			2.850	2.860	MN	26,125	285,000	02/23/2022	05/28/2027
03740M-AA-8	AON NORTH AMERICA INC			2	2.A FE	9,989,560	100.6850	10,068,500	10,000,000	9,991,580		2,020			5.125	5.163	MS	170,833	256,250	02/29/2024	03/01/2027
04316J-AF-6	ARTHUR J GALLAGHER & CO			2	2.B FE	8,986,230	107.4240	9,668,160	9,000,000	8,985,468		89			6.500	6.522	FA	221,000	459,875	10/30/2023	02/15/2034
049468-AA-9	ATLASSIAN CORP			2	2.C FE	9,957,100	100.7440	10,074,400	10,000,000	9,961,228		4,128			5.250	5.349	MN	67,083	262,500	05/08/2024	05/15/2029
052769-AD-8	AUTODESK INC			2	2.A FE	3,262,878	99.8250	3,274,260	3,280,000	3,278,539		2,767			4.375	4.466	JD	6,378	143,500	10/25/2018	06/15/2025
053332-AZ-5	AUTOZONE INC			2	2.B FE	4,836,900	95.2010	4,760,050	5,000,000	4,847,064		10,164			4.000	4.658	AO	42,222	100,000	08/05/2024	04/15/2030
06051G-GF-0	BANK OF AMERICA CORP			1	1.E FE	8,856,635	97.9840	8,995,911	9,181,000	8,926,404		69,769			3.824	4.811	JJ	157,011	175,540	01/25/2024	01/20/2028
06406R-BT-3	BANK OF NY MELLON CORP			2	1.D FE	15,000,000	105.0580	15,758,700	15,000,000	15,000,000					6.317	6.317	AO	173,718	947,550	10/18/2023	10/25/2029
071813-CL-1	BAXTER INTERNATIONAL INC.			2	2.B FE	12,499,750	94.2640	11,783,000	12,500,000	12,499,921					1.915	1.915	FA	99,740	239,375	11/16/2021	02/01/2027
075887-CQ-0	BECTON DICKINSON & CO			2	2.B FE	10,679,824	99.5070	10,840,293	10,894,000	10,752,969		40,551			4.693	5.146	FA	195,981	511,255	02/22/2023	02/13/2028
084659-AT-8	BERKSHIRE HATHAWAY ENERG			2	1.G FE	5,638,400	99.8280	4,991,400	5,000,000	5,032,571		(157,740)			4.050	0.869	AO	42,750	202,500	02/09/2021	04/15/2025
085770-AA-3	BERRY GLOBAL ESCROW CORP				2.C FE	17,132,550	99.6000	16,184,004	16,249,000	16,249,000		(107,368)			4.875	2.514	JJ	365,264	792,138	06/22/2021	07/15/2026
094234-AA-9	BLOOMIN' BRANDS INC/OSI			2	4.B FE	4,563,125	90.2600	4,061,700	4,500,000	4,061,700	(76,610)	(13,075)			5.125	4.805	AO	48,687	230,625	04/26/2021	04/15/2029
097023-DG-7	BOEING CO				2.C FE	9,372,300	96.9790	9,697,900	10,000,000	9,673,184		283,198			2.196	5.315	FA	89,670	219,600	12/06/2023	02/04/2026
11135F-BX-8	BROADCOM INC			2	2.B FE	19,973,800	100.3800	20,076,000	20,000,000	19,975,625		1,825			5.050	5.080	JJ	474,139		07/08/2024	07/12/2029
1248EP-CD-3	CCO HOLDINGS LLC			2	3.C FE	8,053,410	91.3170	7,595,748	8,318,000	7,595,748	(23,547)	18,640			4.750	5.096	MS	131,702	395,105	09/21/2020	03/01/2030
12513G-BK-4	CDW LLC/CDW FINANCE			2	2.C FE	9,988,900	98.4890	9,848,900	10,000,000	9,988,861		(39)			5.100	5.123	MS	182,750		08/12/2024	03/01/2030
125523-CT-5	THE CIGNA GROUP			2	2.A FE	9,988,900	99.9190	9,991,900	10,000,000	9,989,330		430			5.000	5.026	MN	63,889	377,778	02/05/2024	05/15/2029
126650-DJ-6	CVS HEALTH CORP			2	2.B FE	9,977,700	91.5960	9,159,600	10,000,000	9,986,828		2,154			3.750	3.777	AO	93,750	375,000	03/26/2020	04/01/2030
134429-BM-0	THE CAMPBELL'S COMPANY				2.B FE	9,992,900	100.9260	10,092,600	10,000,000	9,993,789		889			5.200	5.226	MS	147,333	257,111	03/19/2024	03/19/2027
14448C-AN-4	CARRIER GLOBAL CORP			2	2.B FE	6,946,900	99.6000	6,972,000	7,000,000	6,992,362		48,861			2.242	2.980	FA	59,288	156,940	03/02/2023	02/15/2025
15135B-AT-8	CENTENE CORP			2	2.C FE	21,875,000	94.5760	18,915,200	20,000,000	20,455,518		(415,546)			4.625	2.394	JD	41,111	925,000	07/19/2021	12/15/2029
15189T-BB-2	CENTERPOINT ENERGY INC			2	2.B FE	9,980,600	85.9200	8,592,000	10,000,000	9,986,966		1,821			2.650	2.672	JD	22,083	265,000	05/11/2021	06/01/2031
15189X-AX-6	CENTERPOINT ENER HOUSTON			2	1.F FE	4,976,850	86.8350	4,341,750	5,000,000	4,982,593		2,126			3.000	3.054	MS	50,000	150,000	02/23/2022	03/01/2032
161175-AY-0	CCO SAFARI II LLC			2	2.C FE	3,208,041	99.8810	3,280,092	3,284,000	3,264,994		32,139			4.908	5.965	JJ	70,740	161,178	03/07/2023	07/23/2025
161175-BK-9	CCO SAFARI II LLC			2	2.C FE	14,202,150	96.6670	14,500,050	15,000,000	14,382,386		170,981			4.200	5.619	MS	185,500	630,000	12/07/2023	03/15/2028
20030N-DK-4	COMCAST CORP			2	1.G FE	9,973,300	97.1450	9,714,500	10,000,000	9,990,415		3,892			3.300	3.343	AO	82,500	330,000	03/24/2020	04/01/2027
205887-CC-4	CONAGRA FOODS INC			2	2.C FE	9,908,700	99.4800	9,948,000	10,000,000	9,917,708		9,008			4.850	5.087	MN	80,833	242,500	07/11/2024	11/01/2028
21036P-BC-1	CONSTELLATION BRANDS INC			2	2.C FE	4,834,400	98.8940	4,944,700	5,000,000	4,881,658		26,775			4.650	5.333	MN	29,708	232,500	03/09/2023	11/15/2028
210518-DS-2	CONSUMERS ENERGY CO			2	1.E FE	9,981,400	99.6970	9,969,700	10,000,000	9,988,042		3,254			4.650	4.689	MS	155,000	465,000	01/03/2023	03/01/2028
210518-DV-5	CONSUMERS ENERGY CO			2	1.E FE	9,995,000	100.2570	10,025,700	10,000,000	9,995,744		881			4.900	4.910	FA	185,111	504,972	07/31/2023	02/15/2029
22822V-AB-7	CROWN CASTLE INC			2	2.B FE	10,748,846	99.6250	10,100,979	10,139,000	10,276,878		(156,583)			4.450	2.847	FA	170,448	451,186	11/15/2021	02/15/2026
22822V-AS-0	CROWN CASTLE INC			2	2.B FE	7,480,200	98.0810	7,356,075	7,500,000	7,497,825		3,970			1.350	1.404	JJ	46,688	101,250	06/04/2020	07/15/2025
22822V-BA-8	CROWN CASTLE INC			2	2.B FE	19,948,900	99.9110	19,982,200	20,000,000	19,967,209		9,682			5.000	5.058	JJ	472,222	1,000,000	01/10/2023	01/11/2028
233853-AN-0	DAIMLER TRUCKS FINAN NA				1.G FE	9,991,400	100.0080	10,000,800	10,000,000	9,999,244		4,152			5.200	5.246	JJ	236,889	520,000	01/11/2023	01/17/2025

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
24906P-AA-7	DENTSPLY SIRONA INC			2	2.C FE	7,484,100	88.3360	6,625,200	7,500,000	7,490,640		1,532			3.250	3.275	JD	20,313	243,750	05/20/2020	06/01/2030
25746U-DE-6	DOMINION ENERGY INC			2	2.B FE	9,984,100	99.6340	9,963,400	10,000,000	9,998,625		3,049			3.300	3.335	MS	97,167	330,000	03/17/2020	03/15/2025
26444H-AQ-4	DUKE ENERGY FLORIDA LLC			2	1.F FE	1,710,898	104.0780	1,783,897	1,714,000	1,711,051		271			5.875	5.899	MN	12,867	102,376	11/06/2023	11/15/2033
27409L-AA-1	EAST OHIO GAS CO/THE			2	1.F FE	9,989,900	98.2810	9,828,100	10,000,000	9,999,017		2,045			1.300	1.321	JD	5,778	130,000	06/02/2020	06/15/2025
30040W-AJ-7	EVERSOURCE ENERGY			2	2.B FE	7,239,910	97.4590	7,556,971	7,754,000	7,532,406		292,496			0.800	5.534	FA	23,434	31,016	02/21/2024	08/15/2025
30040W-AV-0	EVERSOURCE ENERGY				2.B FE	4,997,050	99.9190	4,995,950	5,000,000	4,998,353		952			4.750	4.771	MN	30,347	237,500	05/08/2023	05/15/2026
303075-AB-1	FACTSET RESEARCH SYSTEMS INC			2	2.C FE	6,972,420	88.2460	6,177,220	7,000,000	6,979,057		2,502			3.450	3.497	MS	80,500	241,500	02/15/2022	03/01/2032
33834D-AA-2	FIVE CORNERS FND TR II			2	1.G FE	10,000,000	89.3910	8,939,100	10,000,000	10,000,000					2.850	2.850	MN	36,417	285,000	05/19/2020	05/15/2030
34354P-AF-2	FLOWSERVE CORP			2	2.C FE	9,629,636	91.2240	9,678,866	10,610,000	9,900,162		104,626			3.500	4.846	AO	92,838	371,350	04/19/2022	10/01/2030
345397-B2-8	FORD MOTOR CREDIT CO			2	2.C FE	5,251,912	98.4320	5,423,603	5,510,000	5,385,039		133,127			3.375	6.095	MN	24,795	185,962	01/05/2024	11/13/2025
345397-E7-4	FORD MOTOR CREDIT CO			2	2.C FE	4,994,050	101.0720	5,053,600	5,000,000	4,994,809		759			5.850	5.894	MN	35,750	146,250	05/14/2024	05/17/2027
361841-AH-2	GLP CAPITAL LP / FIN II			2	2.C FE	9,542,865	100.0020	8,298,166	8,298,000	8,567,829		(254,013)			5.375	2.192	AO	94,159	446,018	02/02/2021	04/15/2026
361841-AL-3	GLP CAPITAL LP / FIN II			2	2.C FE	7,076,454	99.2750	7,482,357	7,537,000	7,178,404		75,017			5.300	6.662	JJ	184,196	399,461	08/15/2023	01/15/2029
36264F-AL-5	HALEON US CAPITAL LLC			2	2.A FE	4,954,089	94.0340	4,701,700	5,000,000	4,968,431		6,763			3.375	3.536	MS	45,469	168,750	10/28/2022	03/24/2029
36264F-AM-3	HALEON US CAPITAL LLC			2	2.A FE	4,992,749	90.5500	4,527,500	5,000,000	4,994,111		676			3.625	3.643	MS	48,837	181,250	10/28/2022	03/24/2032
370334-BZ-6	GENERAL MILLS INC			2	2.B FE	7,078,819	97.1120	7,170,750	7,384,000	7,130,184		51,365			3.200	4.935	FA	92,546	118,144	07/16/2024	02/10/2027
370334-CG-7	GENERAL MILLS INC			2	2.B FE	15,790,316	97.9190	15,831,544	16,168,000	15,832,324		42,008			4.200	4.888	AO	139,584	339,528	07/17/2024	04/17/2028
37331N-AN-1	GEORGIA-PACIFIC LLC			2	1.G FE	8,910,600	94.9830	9,498,300	10,000,000	9,386,981		418,010			0.950	5.655	MN	12,139	95,000	11/07/2023	05/15/2026
37940X-AA-0	GLOBAL PAYMENTS INC			2	2.C FE	10,018,700	99.6870	9,968,700	10,000,000	10,000,104		(3,625)			2.650	2.613	FA	100,111	265,000	08/07/2019	02/15/2025
37940X-AG-7	GLOBAL PAYMENTS INC			2	2.C FE	6,512,428	94.7800	7,015,616	7,402,000	6,815,393		261,445			2.150	6.355	JJ	73,383	159,143	10/31/2023	01/15/2027
40139L-AG-8	GUARDIAN LIFE GLOB FUND				1.B FE	4,995,400	98.3360	4,916,800	5,000,000	4,999,542		932			1.100	1.119	JD	1,222	55,000	06/16/2020	06/23/2025
40139L-BG-7	GUARDIAN LIFE GLOB FUND				1.B FE	9,997,000	102.1440	10,214,400	10,000,000	9,997,341		572			5.550	5.557	AO	97,125	555,000	10/25/2022	10/28/2027
404119-CT-4	HCA - THE HEALTHCARE COMPANY			2	2.C FE	6,111,840	99.7990	5,987,940	6,000,000	6,106,167		(5,673)			5.450	5.103	AO	81,750	198,017	08/07/2024	04/01/2031
418056-BA-4	HASBRO INC			2	2.B FE	4,985,900	100.4300	5,021,500	5,000,000	4,986,125		225			6.050	6.088	MN	39,493	151,250	05/08/2024	05/14/2034
437076-CZ-3	HOME DEPOT INC				1.F FE	9,988,900	101.0170	10,101,700	10,000,000	9,991,553		2,653			5.150	5.209	JD	8,583	257,500	06/17/2024	06/25/2026
444859-BQ-4	HUMANA INC			2	2.B FE	19,981,000	92.9720	18,594,400	20,000,000	19,992,548		3,461			1.350	1.368	FA	111,000	270,000	07/29/2021	02/03/2027
446150-BC-7	HUNTINGTON BANCSHARES INC			2	2.A FE	4,822,550	103.2390	5,161,950	5,000,000	4,855,316		26,750			6.208	6.972	FA	112,089	310,400	10/04/2023	08/21/2029
446413-AS-5	HUNTINGTON INGALLS INDUST			2	2.C FE	11,711,485	99.5680	11,450,320	11,500,000	11,511,297		(44,847)			3.844	3.440	MN	73,677	442,060	03/27/2020	05/01/2025
44891A-CQ-8	HYUNDAI CAPITAL AMERICA				1.G FE	9,992,800	100.9710	10,097,100	10,000,000	9,995,817		3,524			6.250	6.289	MN	100,694	625,000	10/30/2023	11/03/2025
44891A-DG-9	HYUNDAI CAPITAL AMERICA			2	1.G FE	4,998,650	97.0710	4,853,550	5,000,000	4,998,395		(255)			4.550	4.556	MS	60,035		09/23/2024	09/26/2029
45687V-AD-8	INGERSOLL-RAND INC			2	2.B FE	9,999,300	100.9880	10,098,800	10,000,000	9,999,777		477			5.176	5.176	JD	23,004	309,122	05/07/2024	06/15/2029
46647P-DX-1	JP MORGAN CHASE & CO			2	1.E FE	15,273,172	103.7240	15,083,544	14,542,000	15,207,724		(65,448)			6.087	4.757	AO	167,199	442,586	08/01/2024	10/23/2029
49271V-AF-7	KEURIG DR PEPPER INC			2	2.B FE	8,409,985	99.1180	8,425,030	8,500,000	8,439,518		15,903			4.597	4.825	MN	39,075	390,745	02/09/2023	05/25/2028
49271V-AH-3	KEURIG DR PEPPER INC			2	2.B FE	2,883,284	99.8160	2,623,164	2,628,000	2,646,247		(77,463)			4.417	1.428	MN	11,608	116,079	11/19/2021	05/25/2025
50212Y-AH-7	LPL HOLDINGS INC			2	2.C FE	19,985,800	105.0280	21,005,600	20,000,000	19,986,521		2,495			6.750	6.767	MN	165,000	1,350,000	11/08/2023	11/17/2028
502431-AP-4	L3HARRIS TECH INC				2.B FE	4,936,700	101.2290	5,061,450	5,000,000	4,958,044		18,758			5.400	5.841	JJ	124,500	258,750	11/10/2023	01/15/2027
502431-AS-8	L3HARRIS TECH INC			2	2.B FE	5,002,450	99.9770	4,998,850	5,000,000	5,002,715		265			5.050	5.035	JD	21,042	180,958	03/11/2024	06/01/2029
50540R-AZ-5	LABORATORY CRP OF AMER HLDGS			2	2.B FE	9,993,100	96.4780	9,647,800	10,000,000	9,992,815		(285)			4.350	4.364	AO	118,417		09/16/2024	04/01/2030
548661-DM-6	LOW			2	2.A FE	4,757,650	97.4210	4,871,050	5,000,000	4,824,079		66,429			2.500	5.358	AO	26,389	62,500	06/26/2024	04/15/2026
55261F-AT-1	M&T BANK CORPORATION			2	2.A FE	10,000,000	102.5110	10,251,100	10,000,000	10,000,000					6.082	6.082	MS	182,460	304,100	03/11/2024	03/13/2032
55336V-AJ-9	MPLX LP			2	2.B FE	10,965,415	99.9300	10,982,307	10,990,000	10,979,175		13,716			4.875	5.096	JD	44,647	535,763	05/15/2024	06/01/2025
571903-BR-3	MARRIOTT INTERNATIONAL INC			2	2.B FE	4,984,900	99.2650	4,963,250	5,000,000	4,985,539		639			4.800	4.861	MS	92,667		08/08/2024	03/15/2030
573284-AV-8	MARTIN MARIETTA MATERIALS			2	2.B FE	4,374,000	88.4700	4,423,500	5,000,000	4,448,147		74,146			2.500	4.929	MS	36,806	125,000	03/06/2024	03/15/2030
573874-AC-8	MARVELL TECHNOLOGY INC			2	2.C FE	14,627,400	95.9490	14,392,350	15,000,000	14,774,016		136,261			1.650	2.837	AO	52,250	247,500	03/05/2024	04/15/2026
57629W-5B-2	MASSMUTUTAL GLOB FNDG II				1.B FE	4,999,350	100.0470	5,002,350	5,000,000	4,999,343		(6)			4.850	4.853	JJ	110,472	121,250	01/09/2024	01/17/2029

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
581557-BV-6	MCKESSON CORP			2	1.G FE	5,497,030	97.7710	5,377,405	5,500,000	5,496,901		(129)			4.250	4.262	MS	72,073		09/05/2024	09/15/2029
58769J-AQ-0	MERCEDES-BENZ FIN NA				1.F FE	8,335,079	99.9740	8,325,835	8,328,000	8,332,995		(2,084)			4.800	4.768	JJ	188,768	199,872	01/25/2024	01/11/2027
59217G-CK-3	MET LIFE GLOB FUNDING I				1.D FE	1,660,518	95.7110	1,722,798	1,800,000	1,696,730		34,443			3.000	5.293	MS	15,300	54,000	12/08/2023	09/19/2027
595017-BA-1	MICROCHIP TECHNOLOGY INC				2.B FE	15,645,000	99.5810	14,937,150	15,000,000	15,000,000		(106,299)			4.250	1.435	MS	212,500	637,500	11/15/2021	09/01/2025
615369-AS-4	MOODY'S CORP			2	2.A FE	3,995,480	99.7480	3,989,920	4,000,000	3,999,423		789			3.750	3.775	MS	40,417	150,000	03/20/2020	03/24/2025
61690U-8A-1	MORGAN STANLEY BANK NA			2	1.D FE	10,000,000	100.1440	10,014,400	10,000,000	10,000,000					4.952	4.946	JJ	229,717	242,098	01/16/2024	01/14/2028
61747Y-EC-5	MORGAN STANLEY			2	1.E FE	15,000,000	95.0350	14,255,250	15,000,000	15,000,000					1.512	1.512	JJ	101,430	226,800	07/15/2021	07/20/2027
62829D-2D-1	MUTUAL OF OMAHA GLOBAL				1.E FE	6,999,650	100.7670	7,053,690	7,000,000	6,999,117		(533)			5.350	5.352	AO	85,303	187,250	04/03/2024	04/09/2027
62954H-AX-6	NXP BV/NXP FDG/NXP USA			2	2.A FE	19,243,524	96.1450	19,467,440	20,248,000	19,458,543		215,019			3.150	4.937	MN	106,302	472,295	09/25/2024	05/01/2027
631103-AG-3	NASDAQ INC			2	2.B FE	2,250,620	98.8170	1,976,340	2,000,000	2,056,214		(44,257)			3.850	1.567	JD	214	77,000	06/24/2020	06/30/2026
64952W-EY-5	NEW YORK LIFE GL				1.A FE	14,991,450	100.2930	15,043,950	15,000,000	14,994,403		1,624			4.850	4.863	JJ	347,583	727,500	01/04/2023	01/09/2028
65339K-BK-5	NEXTERA ENERGY CAPITAL			2	2.B FE	551,680	97.4730	499,062	512,000	537,312		(5,203)			5.650	4.383	MN	4,821	28,928	02/14/2022	05/01/2079
67103H-AF-4	O'REILLY AUTOMOT			2	2.B FE	8,885,415	97.0340	9,116,344	9,395,000	9,050,883		117,460			3.600	5.084	MS	112,740	338,220	07/26/2023	09/01/2027
67103H-AM-9	O'REILLY AUTOMOT			2	2.B FE	14,931,590	101.7300	14,960,414	14,706,000	14,851,763		(75,360)			5.750	5.166	MN	96,304	845,595	12/07/2023	11/20/2026
678858-BX-8	OKLAHOMA G&E CO			2	1.G FE	4,830,077	100.7850	4,883,033	4,845,000	4,832,394		1,209			5.400	5.440	JJ	120,641	261,630	01/03/2023	01/15/2033
68389X-CC-7	ORACLE CORPORATION			2	2.B FE	5,131,995	96.3990	5,301,945	5,500,000	5,284,628		152,633			1.650	4.960	MS	24,200	90,750	01/25/2024	03/25/2026
690742-AN-1	OWENS CORNING INC			2	2.B FE	11,997,600	101.7240	12,206,880	12,000,000	11,997,994		394			5.500	5.506	JD	29,333	357,500	05/29/2024	06/15/2027
693475-BL-8	PNC FINANCIAL SERVICES GROUP I			2	1.G FE	30,000,000	99.8640	29,959,200	30,000,000	30,000,000					4.758	4.758	JJ	614,575	1,427,400	01/19/2023	01/26/2027
71427Q-AA-6	PERNOD RIC INTL FIN LLC			2	2.A FE	4,448,100	88.8990	4,444,950	5,000,000	4,453,695		5,595			1.250	4.929	AO	15,625		12/17/2024	04/01/2028
718547-AF-9	PHILLIPS 66 CO			2	2.A FE	8,594,635	98.1880	8,622,870	8,782,000	8,682,620		53,388			3.550	4.225	AO	77,940	311,761	04/28/2023	10/01/2026
74153W-CS-6	PRICOA GLOB FUND				1.D FE	9,994,800	100.8650	10,086,500	10,000,000	9,995,852		966			5.100	5.112	MN	43,917	510,000	05/22/2023	05/30/2028
74256L-ET-2	PRINCIPAL LIFE GLB FND II				1.E FE	7,974,080	99.9250	7,994,000	8,000,000	7,999,759		8,763			1.375	1.486	JJ	52,250	110,000	01/04/2022	01/10/2025
75513E-CT-6	RTX Corp			2	2.A FE	19,982,000	101.7810	20,356,200	20,000,000	19,986,823		5,709			5.750	5.783	MN	169,306	1,150,000	11/06/2023	11/08/2026
758750-AL-7	REGAL REXNORD CORP				2.C FE	14,986,023	100.9020	15,135,300	15,000,000	14,990,858		4,835			6.050	6.099	FA	342,833	453,750	05/01/2024	02/15/2026
760759-AQ-3	REPUBLIC SERVICES INC				2.A FE	10,036,641	99.6590	9,612,111	9,645,000	9,645,000		(112,268)			3.200	1.963	MS	90,877	308,640	02/09/2022	03/15/2025
771196-CE-0	ROCHE HOLDING INC			2	1.C FE	15,000,000	101.4020	15,210,300	15,000,000	15,000,000					5.265	5.265	MN	105,300	789,750	11/06/2023	11/13/2026
78016E-YV-3	ROYAL BANK OF CANADA				1.E FE	19,986,800	94.9470	18,989,400	20,000,000	19,994,305		2,636			2.050	2.064	JJ	182,222	410,000	01/12/2022	01/21/2027
824348-AW-6	SHERWIN-WILLIAMS CO			2	2.B FE	4,809,800	97.2560	4,862,800	5,000,000	4,836,511		26,711			3.450	4.900	JD	14,375	86,250	07/26/2024	06/01/2027
824348-BD-7	SHERWIN-WILLIAMS CO				2.B FE	3,451,305	99.8270	3,663,651	3,670,000	3,666,436		39,128			3.300	4.409	FA	50,463	121,110	11/19/2018	02/01/2025
852060-AD-4	SPRINT CAPITAL CORP				2.B FE	5,278,850	106.1480	5,307,400	5,000,000	5,239,941		(38,909)			6.875	5.480	MN	43,924	343,750	04/12/2024	11/15/2028
85208N-AD-2	SPRINT SPECTRUM / SPEC I				1.F FE	662,314	99.9430	638,574	638,938	638,351		(2,502)			4.738	2.542	MJSD	925	30,273	11/14/2023	03/20/2025
853496-AC-1	STANDARD INDUSTRIES INC			2	3.B FE	9,588,450	97.8630	9,673,758	9,885,000	9,665,074		76,624			5.000	6.130	FA	186,717	247,125	03/06/2024	02/15/2027
857477-CF-8	STATE STREET CORP			2	1.D FE	8,658,016	102.7840	8,663,663	8,429,000	8,618,322		(39,694)			5.684	5.039	MN	53,234	479,104	01/25/2024	11/21/2029
85855C-AB-6	STELLANTIS FIN US INC			2	2.A FE	6,310,635	82.0740	6,327,905	7,710,000	6,315,815		5,180			2.691	6.006	MS	61,090		12/19/2024	09/15/2031
863667-BA-8	STRYKER CORP			2	2.A FE	9,976,600	98.4000	9,840,000	10,000,000	9,997,795		4,722			1.150	1.198	JD	5,111	115,000	05/26/2020	06/15/2025
87264A-DE-2	T-MOBILE USA INC			2	2.B FE	9,985,000	99.4370	9,943,700	10,000,000	9,987,457		2,457			4.850	4.884	JJ	223,639	246,542	01/09/2024	01/15/2029
883556-CV-2	THERMO FISHER SCIENTIFIC INC			2	1.G FE	10,000,000	100.6870	10,068,700	10,000,000	10,000,000					4.953	4.953	FA	193,993	495,300	08/07/2023	08/10/2026
891906-AC-3	TOTAL SYSTEM SERVICES INC			2	2.C FE	10,516,584	99.7640	10,375,456	10,400,000	10,419,067		(18,217)			4.800	4.610	AO	124,800	499,200	01/07/2019	04/01/2026
89236T-LD-5	TOYOTA MOTOR CREDIT CORP				1.E FE	9,991,000	101.5430	10,154,300	10,000,000	9,993,539		2,858			5.400	5.433	MN	61,500	540,000	11/15/2023	11/20/2026
89788M-AQ-5	TRUIST FINANCIAL CORP			2	1.G FE	10,000,000	106.9300	10,693,000	10,000,000	10,000,000					7.161	7.161	AO	121,339	722,068	10/25/2023	10/30/2029
913017-CH-0	UNITED TECHNOLOGIES CORP			2	2.A FE	5,194,365	96.8040	5,324,220	5,500,000	5,259,458		65,093			2.650	5.179	MN	24,292	72,875	06/20/2024	11/01/2026
91324P-DW-9	UNITEDHEALTH GRP INC			2	1.F FE	9,961,300	96.7390	9,673,900	10,000,000	9,992,678		6,940			1.250	1.321	JJ	57,639	125,000	05/13/2020	01/15/2026
91324P-EQ-1	UNITEDHEALTH GRP INC			2	1.F FE	4,992,650	101.6120	5,080,600	5,000,000	4,993,925		953			5.300	5.326	FA	100,111	265,000	10/25/2022	02/15/2030
91324P-EU-2	UNITEDHEALTH GRP INC			2	1.F FE	3,992,480	98.0080	3,920,320	4,000,000	3,994,349		1,241			4.250	4.288	JJ	78,389	170,000	03/23/2023	01/15/2029
92345Y-AJ-5	VERISK ANALYTICS INC			2	2.B FE	9,836,800	98.7750	9,877,500	10,000,000	9,843,521		6,721			5.250	5.464	JD	37,917	262,500	05/21/2024	06/05/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92564R-AE-5	VICI PROPERTIES / NOTE			2	2.C FE	3,423,105	92.9170	3,252,095	3,500,000	3,445,841		8,287			4.125	4.438	FA	54,542	144,375	02/14/2022	08/15/2030
92564R-AJ-4	VICI PROPERTIES / NOTE			2	2.C FE	7,380,150	100.8600	7,564,500	7,500,000	7,432,985		29,057			5.750	6.211	FA	179,688	431,250	02/15/2023	02/01/2027
92564R-AL-9	VICI PROPERTIES / NOTE			2	2.C FE	15,103,935	94.2290	15,060,621	15,983,000	15,416,186		121,341			3.875	4.833	FA	233,973	619,341	04/28/2022	02/15/2029
928668-CA-8	VOLKSWAGEN GROUP AMERICA				1.G FE	4,993,350	101.5530	5,077,650	5,000,000	4,995,288		2,102			6.000	6.049	MN	37,500	300,000	11/07/2023	11/16/2026
928668-CF-7	VOLKSWAGEN GROUP AMERICA				1.G FE	9,989,000	100.1000	10,010,000	10,000,000	9,990,813		1,813			5.300	5.340	MS	145,750	265,000	03/14/2024	03/22/2027
928881-AD-3	VONTIER CORP			2	2.C FE	7,519,767	90.2430	7,734,728	8,571,000	7,731,122		211,355			2.400	5.747	AO	51,426	205,704	01/25/2024	04/01/2028
94106L-BX-6	WASTE MANAGEMENT INC			2	1.G FE	14,981,850	101.0670	15,160,050	15,000,000	14,984,609		2,759			4.950	4.994	JJ	367,125		06/24/2024	07/03/2027
969457-CK-4	WILLIAMS COS INC			2	2.B FE	6,942,180	100.9550	7,066,850	7,000,000	6,950,497		8,317			5.300	5.516	FA	140,156	185,500	04/24/2024	08/15/2028
96949L-AD-7	WILLIAMS COMPANIES INC			2	2.B FE	760,304	97.4720	779,776	800,000	768,554		8,249			3.750	5.482	JD	1,333	30,000	04/17/2024	06/15/2027
98138H-AG-6	WORKDAY INC			2	2.B FE	4,769,600	97.4770	4,873,850	5,000,000	4,825,201		55,601			3.500	5.163	AO	43,750	175,000	03/19/2024	04/01/2027
98877D-AF-2	ZF NA CAPITAL			2	3.B FE	14,887,500	96.1930	14,428,950	15,000,000	14,428,950	(459,463)	912			6.750	6.915	AO	191,250	337,500	12/06/2024	04/23/2030
98956P-AV-4	ZIMMER BIOMET HLDGS INC			2	2.B FE	12,496,750	85.3490	10,668,625	12,500,000	12,497,499		305			2.600	2.603	MN	33,403	325,000	11/15/2021	11/24/2031
286181-AD-4	ELEMENT FLEET MANAGEMENT		A	2	2.B FE	9,998,500	99.4980	9,949,800	10,000,000	9,999,571		139			3.850	3.853	JD	17,111	385,000	05/28/2020	06/15/2025
78016H-ZT-0	ROYAL BANK OF CANADA		A		1.E FE	12,496,875	100.3850	12,548,125	12,500,000	12,497,484		609			4.875	4.884	JJ	274,219	304,688	01/10/2024	01/19/2027
78017F-ZT-3	ROYAL BANK OF CANADA		A	2	1.E FE	10,000,000	97.9410	9,794,100	10,000,000	10,000,000					4.650	4.650	AO	94,292		10/08/2024	10/18/2030
00774M-AN-5	AERCAP IRELAND CAP/GLOBA		D	2	2.A FE	12,922,300	100.6450	13,083,850	13,000,000	12,989,837		16,363			6.500	6.637	JJ	389,639	845,000	06/04/2020	07/15/2025
05635J-AA-8	BACARDI LTD		D	2	2.C FE	7,449,675	99.8710	7,490,325	7,500,000	7,461,881		8,255			5.250	5.391	JJ	181,563	421,094	07/26/2023	01/15/2029
067316-AD-1	BACARDI LTD		D	2	2.C FE	4,764,418	96.5400	4,780,661	4,952,000	4,798,812		34,395			2.750	4.860	JJ	62,794		08/20/2024	07/15/2026
067316-AE-9	BACARDI LTD		D	2	2.C FE	8,175,139	99.8180	8,085,258	8,100,000	8,084,262		3,768			4.450	4.675	MN	46,058	360,450	03/01/2024	05/15/2025
225401-AC-2	CREDIT SUISSE GROUP AG		D	2	1.G FE	5,991,802	97.7750	5,890,944	6,025,000	5,994,578		2,776			4.282	4.462	JJ	123,262		09/24/2024	01/09/2028
25243Y-BC-2	DIAGEO CAPITAL PLC		D	2	1.G FE	19,926,400	97.6880	19,537,600	20,000,000	19,989,408		13,887			1.375	1.446	MS	70,278	275,000	04/27/2020	09/29/2025
45115A-AA-2	ICON INVESTMENTS SIX DAC		D	2	2.C FE	15,000,000	101.6940	15,254,100	15,000,000	15,000,000					5.809	5.809	MN	128,282	435,675	04/30/2024	05/08/2027
45115A-AB-0	ICON INVESTMENTS SIX DAC		D	2	2.C FE	5,007,500	101.9030	5,095,150	5,000,000	5,006,212		(1,289)			5.849	5.814	MN	43,055	146,225	04/30/2024	05/08/2029
477921-AA-8	JOHNSON CONTROLS/TYCO FI		D	2	2.B FE	14,960,550	101.7750	15,266,250	15,000,000	14,964,087		3,537			5.500	5.561	AO	165,000	412,500	04/16/2024	04/19/2029
50220P-AC-7	LSEGA FINANCING PLC		D	2	1.G FE	17,152,107	91.3070	17,023,277	18,644,000	17,289,238		137,131			2.000	4.414	AO	88,041	186,440	08/21/2024	04/06/2028
60920L-AS-3	MONDELEZ INTL HLDINGS NE		D		2.B FE	9,852,100	99.6450	9,964,500	10,000,000	9,929,245		77,145			4.250	5.275	MS	125,139	425,000	03/06/2024	09/15/2025
716973-AC-6	PFE		D	2	1.F FE	7,990,400	99.1210	7,929,680	8,000,000	7,992,923		1,802			4.450	4.477	MN	41,533	356,000	05/16/2023	05/19/2028
78081B-AQ-6	ROYALTY PHARMA PLC		D	2	2.C FE	13,081,230	99.7190	12,963,470	13,000,000	13,080,636		(594)			5.150	4.989	MS	373,804		09/30/2024	09/02/2029
902133-BA-4	TYCO ELECTRONICS GROUP S		D	2	1.G FE	9,945,900	99.0130	9,901,300	10,000,000	9,949,121		3,221			4.625	4.738	FA	191,424		07/30/2024	02/01/2030
902674-YU-8	UBS AG LONDON		D		1.E FE	19,953,200	99.9030	19,980,600	20,000,000	19,999,405		15,786			1.375	1.455	JJ	128,333	275,000	01/04/2022	01/13/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,588,386,841	XXX	1,571,536,862	1,599,746,938	1,585,542,344	(559,620)	2,567,483			XXX	XXX	XXX	18,115,779	51,999,186	XXX	XXX
20754R-AB-2	CAS 2021-R01 1M2			4	1.A	30,815,061	100.4620	30,882,132	30,740,112	30,520,471		(294,832)			6.119	6.147	MON	31,348	2,075,742	09/20/2024	10/25/2041
35564N-EZ-2	STACR 2024-DNA3 M1				1.A	22,225,993	100.0070	22,222,005	22,220,449	22,214,791		(11,202)			5.569	5.101	MON	20,624	258,517	10/10/2024	10/25/2044
36262L-AF-7	GSMBS 2021-PJ6 A6				1.A	3,732,176	91.4990	3,715,954	4,061,196	3,738,844		6,668			2.500	4.495	MON	8,461	16,922	10/08/2024	11/25/2051
36263N-AH-8	GSMBS 2022-PJ1 A8				1.A	32,097,063	86.4800	31,527,892	36,456,860	32,145,788		48,726			2.500	4.196	MON	75,952	151,904	10/16/2024	05/28/2052
46592T-AF-0	JPMMT 2021-8 A4				1.A	19,369,864	87.6580	19,746,885	22,527,191	19,452,627		82,761			2.500	4.903	MON	46,932	328,521	05/22/2024	12/25/2051
46653P-AF-4	JPMMT 2021-6 A4				1.A	11,575,079	87.8380	11,748,904	13,375,650	11,600,385		25,306			2.500	4.716	MON	27,866	192,041	12/17/2024	10/25/2051
46654K-AF-4	JPMMT 2021-11 A4				1.A	23,341,013	87.4990	23,895,463	27,309,412	23,455,945		114,931			2.500	5.397	MON	56,895	398,262	05/10/2024	01/25/2052
576433-UF-1	MARM 2004-13 3A1			4	1.B FM	154,764	94.4010	150,067	158,967	159,710		(664)			6.415	5.397	MON	850	9,465	08/20/2007	02/21/2054
61762L-BH-5	MSRR 2013-R6 5B1			4	1.A FM	279,984	99.7660	333,154	333,936	333,826		505			4.687	4.794	MON	304	15,982	04/21/2015	04/26/2053
65535V-BZ-0	NAA 2003-A3 A1			4	1.A FM	15,159	99.7960	15,090	15,121	15,206		46			5.500	4.939	MON	69	827	09/15/2003	08/25/2033
75023W-AM-6	RMCT 2024-J2 A8				1.A	17,442,247	99.3140	17,419,979	17,540,306	17,441,510		(737)			5.500	5.670	MON	80,393	160,786	10/17/2024	03/25/2055
81746N-AA-6	SEMT 2016-3 A1			4	1.A	1,598,632	89.1440	1,418,877	1,591,668	1,608,923		(2,325)			3.500	3.268	MON	4,642	55,709	04/08/2020	11/25/2046

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
855541-AB-4	STARM 2007-S1 2A1			4	1.A FM	131,670	98.3980	147,522	149,923	131,670					7.091	6.023	MON	886	9,980	09/13/2007	01/25/2037
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						162,778,705	XXX	163,223,924	176,480,791	162,819,696		(30,817)			XXX	XXX	XXX	355,222	3,674,658	XXX	XXX
05593T-AA-6	BX TRUST 2024-FNX A				1.A	37,488,602	100.0090	37,585,941	37,582,558	37,483,155		(5,447)			5.839	6.017	MON	103,634	189,528	10/29/2024	11/15/2026
05606F-AJ-2	BX TRUST 2019-OC11 C			4	1.A	35,108,289	91.1770	28,994,286	31,800,000	33,720,844		(365,764)			3.856	2.548	MON	102,184	1,226,207	03/22/2021	12/09/2041
05608K-AG-5	BX TRUST 2021-VINO D			4	1.A	21,654,563	99.8220	21,661,374	21,700,000	21,695,465		(9,591)			5.864	6.000	MON	60,093	1,472,396	05/05/2021	05/15/2038
05608R-AE-5	BX TRUST 2021-ARIA B			4	1.A	39,800,000	99.6250	39,850,000	40,000,000	40,230,819		(281,693)			5.809	5.117	MON	109,726	2,691,597	10/13/2021	10/15/2036
05609J-AJ-1	BXHPP 2021-FILM B			4	1.A	60,864,358	94.6380	57,672,397	60,940,000	61,122,487		(106,665)			5.412	4.975	MON	155,741	3,854,684	11/22/2021	08/15/2036
05609R-AG-9	BX TRUST 2021-BXMF B			4	1.A	26,396,717	99.5980	26,557,664	26,664,857	26,792,317		(173,164)			5.554	4.962	MON	69,937	1,725,159	10/28/2021	10/15/2026
05609T-AC-4	BX TRUST 2022-VAMF B				1.A	19,950,000	99.5910	19,918,200	20,000,000	20,008,218		(4,298)			5.677	4.849	MON	53,617	1,319,094	01/20/2022	01/15/2039
05612A-AA-4	BX TRUST 2024-BIO A				1.A	44,390,822	100.0810	44,561,065	44,525,000	44,282,334		(108,489)			6.039	6.602	MON	126,976	2,458,643	07/11/2024	02/15/2041
05612G-AA-1	BX TRUST 2024-XL5 A				1.A	27,071,311	100.3840	27,243,379	27,139,165	26,992,895		(78,417)			5.789	6.308	MON	74,186	1,359,096	03/06/2024	03/15/2039
12433D-AA-1	BX TRUST 2024-GPA2 A				1.A	29,924,988	100.4390	30,131,700	30,000,000	29,925,955		967			5.939	6.134	MON	84,141	153,784	11/04/2024	11/15/2029
12433X-AJ-8	BX TRUST 2020-VIVA E			4	1.A	3,334,369	84.5090	2,765,980	3,273,000	3,311,009	709,249	(7,050)			3.549	3.357	MON	9,679	118,086	07/30/2021	03/11/2044
12477B-AJ-3	CAMB 2021-CX2 D			4	1.D	18,998,778	74.2650	14,853,000	20,000,000	19,274,433		90,995			2.771	3.418	MON	46,187	563,477	10/22/2021	11/10/2046
12482H-AA-2	CAMB 2019-LIFE A			4	1.A	4,570,571	99.9970	4,571,863	4,572,000	4,568,804		(1,767)			5.764	5.902	MON	12,444	71,692	10/10/2024	12/15/2037
12598E-AD-4	COMM 2020-SBX B			4	1.A	33,750,181	87.7830	28,944,689	32,973,000	33,127,100		(162,827)			1.802	1.302	MON	49,514	594,174	10/19/2021	01/10/2038
12656K-AJ-6	COMM 2020-CX D			4	1.C	6,603,959	76.8550	5,203,084	6,770,000	6,665,440		15,518			2.683	3.015	MON	15,139	184,701	10/23/2020	11/10/2046
23346L-AA-6	DK 2024-SPBX A				1.A FE	10,000,000	100.2630	10,026,300	10,000,000	10,000,000					5.898	6.261	MON	27,852	509,087	03/01/2024	03/15/2034
44421G-AA-1	HY 2019-30HY A			4	1.A	15,746,550	90.8930	12,665,940	13,935,000	14,877,958		(201,405)			3.228	1.662	MON	37,485	449,822	07/22/2020	07/10/2039
44421G-AG-8	HY 2019-30HY C			4	1.A	13,365,469	89.7190	10,766,280	12,000,000	12,750,522		(158,860)			3.443	2.033	MON	34,431	420,061	01/06/2021	07/10/2039
44421L-AG-7	HY 2016-10HY C			4	1.A	5,545,434	95.2610	5,481,334	5,754,017	5,699,082		32,300			2.977	3.608	MON	14,273	174,131	03/17/2020	08/10/2038
44421M-AA-8	HY 2019-55HY A			4	1.A	14,013,924	89.0220	11,314,696	12,710,000	13,445,894		(142,913)			2.943	1.753	MON	31,169	380,264	09/16/2021	12/10/2041
44421M-AJ-9	HY 2019-55HY D			4	1.A	22,258,587	84.2630	18,576,621	22,046,000	22,163,405		(24,750)			2.943	2.870	MON	54,064	659,582	01/26/2022	12/10/2041
46592F-AJ-2	JPMCC 2021-2NU D			4	2.A FE	10,786,980	78.4460	8,629,060	11,000,000	10,901,668		30,498			2.076	2.419	MON	19,034	232,220	01/13/2021	01/05/2040
46652W-AE-3	JPMCC 2021-410T B			4	1.A	68,185,963	85.8090	56,805,558	66,200,000	67,101,948		(293,367)			2.539	2.072	MON	140,092	1,681,103	02/25/2021	03/05/2042
55282F-AA-7	MFTII 2019-B3B4 A			4	1.D FE	34,860,095	82.2540	28,521,575	34,675,000	34,756,703		(19,446)			3.732	3.747	MON	89,875	1,315,766	06/27/2019	06/10/2044
55293B-AF-2	MHP 2021-STOR C			4	1.A	11,995,313	98.2200	11,786,400	12,000,000	11,999,104		(1,040)			5.562	5.639	MON	31,518	777,345	12/30/2021	07/15/2038
55293D-AC-5	MHP 2022-MHIL B				1.A	29,866,068	99.4430	29,825,041	29,992,097	30,004,579		(6,217)			5.511	4.660	MON	78,053	1,927,503	01/07/2022	01/15/2027
55316P-AE-7	MKT 2020-525M B			4	1.B	9,269,640	76.1400	6,852,600	9,000,000	9,143,232		(27,367)			2.866	2.529	MON	21,495	257,940	02/07/2020	02/12/2040
563136-AG-5	OMW 2020-1MW C			4	1.A	47,123,075	91.0820	43,035,334	47,249,000	47,187,133		12,377			2.335	2.408	MON	91,938	1,121,641	10/07/2021	09/10/2040
67119Y-AC-6	NXPT 2024-STOR B				1.A	19,699,982	95.7920	19,158,400	20,000,000	19,711,956		11,974			4.648	5.093	MON	77,464	157,511	10/01/2024	11/01/2041
682413-AE-9	ONP 2021-PARK C			4	1.A	23,000,000	96.4400	22,181,200	23,000,000	22,992,897		(8,799)			5.612	5.699	MON	60,953	1,501,603	02/10/2021	03/15/2036
74970W-AA-8	ROCC 2024-CNTR A				1.A	30,000,000	99.4910	29,847,300	30,000,000	30,000,000					5.388	5.407	MON	134,709	269,417	10/17/2024	11/13/2041
78449R-AJ-4	SLG 2021-OVA D			4	1.A	39,942,812	81.5440	32,617,600	40,000,000	39,946,809		1,210			2.851	2.871	MON	95,020	1,140,244	06/15/2021	07/15/2041
85236W-CG-9	SREIT 2021-MFP2 B			4	1.A	14,942,963	99.7220	14,958,300	15,000,000	15,043,687		(144,518)			5.683	5.340	MON	40,252	990,138	11/24/2021	11/15/2036
85237A-AG-8	SREIT 2021-PALM D			4	1.A	8,532,566	99.3400	8,513,438	8,570,000	8,567,942		(1,393)			5.922	6.021	MON	23,966	586,520	10/08/2021	10/15/2034
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						839,042,929	XXX	772,077,599	831,070,694	835,495,794	709,249	(2,139,408)			XXX	XXX	XXX	2,176,841	32,534,216	XXX	XXX
05592X-AD-2	BMWOT 2023-A A3				1.A FE	15,085,547	100.9190	15,137,850	15,000,000	15,057,911		(27,636)			5.470	5.094	MON	13,675	410,250	07/16/2024	02/25/2028
12666D-AB-7	CNH 2023-B A2				1.A FE	5,617,939	100.3620	5,638,448	5,618,110	5,618,035		89			5.900	5.976	MON	14,732	331,468	09/19/2023	02/16/2027
14044E-AB-4	COPAR 2023-2 A2A				1.A FE	5,134,400	100.3490	5,152,774	5,134,853	5,134,107		(264)			5.910	5.982	MON	13,488	303,470	10/04/2023	10/15/2026
14290D-AB-7	CARMX 2024-4 A2A				1.A FE	14,999,823	100.1570	15,023,550	15,000,000	14,999,695		(128)			4.670	4.712	MON	31,133	77,832	10/29/2024	12/15/2027
14318X-AB-1	CARMX 2023-4 A2A				1.A FE	3,049,953	100.4190	3,062,940	3,050,160	3,049,737		(180)			6.080	6.154	MON	8,242	185,450	10/12/2023	12/15/2026
17295F-AD-6	CITZN 2023-2 A3				1.A FE	9,999,465	101.3580	10,135,800	10,000,000	9,999,364		(53)			5.830	5.901	MON	25,911	583,000	09/06/2023	02/15/2028

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
17305E-GW-9	CCCIT 2023-A1 A1				1.A FE	11,998,495	100.6500	12,078,000	12,000,000	11,995,228		(1,577)			5.230	5.206	JD	40,096	622,370	12/04/2023	12/08/2027
17331Q-AD-8	CITZN 2024-1 A3				1.A FE	19,999,926	100.6720	20,134,400	20,000,000	19,999,366		(560)			5.110	5.162	MON	45,422	914,122	01/09/2024	04/17/2028
20267U-AB-5	CBSLT 2016-B A2			4	1.A FE	400,482	99.7240	399,377	400,482	400,482					5.903	2.954	MON	394	27,448	10/13/2016	10/25/2040
20469A-AA-7	CMPDC 2024-1A A1				1.A FE	19,434,706	99.4720	19,894,400	20,000,000	19,580,094		145,387			5.250	6.379	MON	17,500	840,000	02/22/2024	02/25/2049
23291Y-AD-7	DLLAA 2021-1A A4				1.A FE	13,809,900	98.2740	14,741,100	15,000,000	14,577,124		669,835			1.030	5.896	MON	6,008	154,500	11/07/2023	02/19/2030
233046-AF-8	DNKN 2017-1A A2II			4	2.B FE	128,980	97.0020	131,159	135,213	132,515		833			4.030	4.802	FMAN	621	5,449	04/13/2020	11/20/2047
233046-AK-7	DNKN 2019-1A A2II			4	2.B FE	14,790,272	98.5630	13,999,861	14,203,973	14,297,322		(66,245)			4.021	3.538	FMAN	65,047	571,142	11/16/2023	05/20/2049
23346H-AC-1	DLLST LLC 2024-1A A3				1.A FE	22,998,448	100.4670	23,107,410	23,000,000	22,998,322		(125)			5.050	5.103	MON	35,490	1,048,576	01/16/2024	08/20/2027
24702E-AC-4	DEFT 2023-3 A3				1.A FE	8,999,393	101.3140	9,118,260	9,000,000	8,999,410		18			5.930	6.004	MON	13,343	533,700	10/10/2023	04/23/2029
24702G-AE-5	DEFT 2024-1 A3				1.A FE	19,999,520	101.1160	20,223,200	20,000,000	19,989,059		(10,461)			5.390	5.487	MON	26,950	733,639	04/08/2024	03/22/2030
24703G-AC-8	DEFT 2023-2 A3				1.A FE	9,249,429	100.6010	9,305,593	9,250,000	9,249,812		275			5.650	5.720	MON	13,066	522,625	06/12/2023	01/22/2029
25755T-AJ-9	DPABS 2018-1A A2I			4	2.A FE	69,888,027	99.4040	68,672,379	69,084,120	69,065,739		11,330			4.116	4.167	JAJO	521,309	2,843,502	01/05/2023	07/25/2048
25755T-AK-6	DPABS 2018-1A A2II			4	2.A FE	4,517,538	97.7260	4,724,217	4,834,145	4,647,578		63,870			4.328	6.025	JAJO	38,357	209,222	12/05/2022	07/25/2048
26857L-AA-0	ELFI 2020-A A			4	1.A FE	4,072,260	88.0620	3,587,233	4,073,531	4,072,415		154			1.730	1.748	MON	1,175	70,472	06/18/2020	08/25/2045
29374L-AB-6	EFF 2023-3 A2				1.A FE	16,312,741	101.8870	16,620,855	16,313,028	16,312,145		(406)			6.400	6.483	MON	31,901	1,044,034	10/18/2023	03/20/2030
29374M-AB-4	EFF 2024-4 A2				1.A FE	26,996,069	100.1210	27,032,670	27,000,000	26,996,312		243			4.690	4.741	MON	38,693	225,120	10/08/2024	07/20/2027
29375P-AB-6	EFF 2024-1 A2				1.A FE	32,140,507	100.7170	32,375,474	32,144,994	32,141,292		785			5.230	5.292	MON	51,369	1,494,385	01/23/2024	03/20/2030
31680E-AB-7	FITAT 2023-1 A2A				1.A FE	2,866,888	100.2010	2,872,713	2,866,951	2,866,929		33			5.800	5.873	MON	7,390	166,283	08/15/2023	11/16/2026
345290-AB-6	FORDL 2024-A A2A				1.A FE	5,643,791	100.1660	5,653,604	5,644,235	5,644,090		299			5.240	5.306	MON	13,145	265,361	01/17/2024	07/15/2026
36267K-AD-9	GMCAR 2023-3 A3				1.A FE	15,999,382	101.0810	16,172,960	16,000,000	15,999,670		238			5.450	5.514	MON	36,333	872,000	07/11/2023	06/16/2028
36268G-AD-7	GMCAR 2024-1 A3				1.A FE	12,497,486	100.5150	12,564,375	12,500,000	12,498,394		908			4.850	4.908	MON	25,260	554,045	01/09/2024	12/18/2028
38014A-AB-7	GMCAR 2024-4 A2A				1.A FE	16,749,302	100.0740	16,762,395	16,750,000	16,752,853		3,552			4.530	4.554	MON	31,616	130,678	10/08/2024	10/18/2027
39154G-AB-2	GALC 2024-2 A2				1.A FE	14,999,708	100.7690	15,115,350	15,000,000	14,999,436		(271)			5.280	5.335	MON	35,200	310,200	07/16/2024	03/15/2027
39154T-BW-7	GALC 2022-1 A3				1.A FE	3,240,522	100.2260	3,305,021	3,297,568	3,277,035		30,417			5.080	6.242	MON	7,445	167,517	10/19/2023	09/15/2026
403963-AC-5	HPEFS 2024-1A A3				1.A FE	24,997,565	100.5790	25,144,750	25,000,000	24,998,760		1,195			5.180	5.242	MON	39,569	1,151,111	01/23/2024	06/20/2031
41284P-AB-1	HDMOT 2024-B CLASS A2				1.A FE	9,999,988	100.1200	10,012,000	10,000,000	9,999,820		(168)			4.620	4.659	MON	20,533	102,667	09/17/2024	08/16/2027
41285Y-AC-9	HDMOT 2023-B A3				1.A FE	19,995,478	101.1300	20,226,000	20,000,000	19,997,687		1,872			5.690	5.768	MON	50,578	1,138,000	09/20/2023	08/15/2028
412922-AB-2	HDMOT 2024-A A2				1.A FE	11,391,895	100.3710	11,434,546	11,392,281	11,392,080		186			5.650	5.721	MON	28,607	362,955	05/14/2024	02/16/2027
438123-AC-5	HAROT 2023-4 A3				1.A FE	23,245,906	101.5900	23,619,675	23,250,000	23,247,012		907			5.670	5.742	MON	36,619	1,318,275	11/01/2023	06/21/2028
448976-AB-6	HART 2024-C A2A				1.A FE	34,997,876	100.0400	35,014,000	35,000,000	34,997,906		31			4.530	4.574	MON	70,467	259,846	10/08/2024	09/15/2027
47787C-AC-7	JDOT 2023-C A3				1.A FE	9,999,313	101.1400	10,114,000	10,000,000	9,999,328		44			5.480	5.543	MON	24,356	548,000	09/12/2023	05/15/2028
500945-AB-6	KCOT 2023-2A A2				1.A FE	5,446,095	100.3100	5,463,260	5,446,376	5,446,284		130			5.610	5.680	MON	13,580	305,542	07/18/2023	07/15/2026
50117D-AB-2	KCOT 2024-2A A2				1.A FE	8,699,012	100.7220	8,762,814	8,700,000	8,699,168		155			5.450	5.517	MON	21,073	223,904	06/18/2024	04/15/2027
518887-AC-8	DRB 2017-B BFX			4	1.A FE	142,933	99.5700	142,319	142,933	142,933					3.020	3.039	MON	72	4,317	07/26/2017	08/25/2042
55317W-AB-7	MMAF 2023-A A2				1.A FE	11,900,820	100.5420	11,965,580	11,901,076	11,900,959		118			5.790	5.862	MON	34,454	689,072	07/11/2023	11/13/2026
55820T-AL-2	MDPK 2017-23A BR			4	1.C FE	7,500,000	100.1650	7,512,375	7,500,000	7,500,000					6.429	5.502	JAJO	87,057	545,607	06/04/2021	07/27/2030
64129K-BE-6	NEUB 2013-15A A1R2			4	1.A FE	14,365,638	100.1240	14,383,451	14,365,638	14,365,638					5.838	4.815	JAJO	181,696	949,093	08/31/2021	10/15/2029
671026-AA-0	OSD 2021-23A A			4	1.A FE	7,225,504	99.9750	7,227,312	7,229,119	7,398,957		(57,823)			5.779	5.092	JAJO	88,197	474,949	12/01/2021	04/17/2031
67578Y-AB-2	OCTL 2024-2A A2				1.A FE	6,725,451	101.0850	6,798,729	6,725,754	6,725,341		(110)			5.800	5.868	MON	11,920	188,545	06/18/2024	07/20/2032
67590E-BG-8	OCT15 2013-1A A1RR			4	1.A FE	12,047,540	100.0320	12,051,396	12,047,540	12,047,540					5.849	4.547	JAJO	140,932	807,820	07/20/2021	07/19/2030
732916-AD-3	PFAST 2023-2A A3				1.A FE	17,998,837	100.8510	18,153,180	18,000,000	17,998,754		(145)			5.790	5.860	MON	26,055	1,042,200	11/01/2023	01/22/2029
78403D-AN-0	SBA TOWER TRUST 2019-1 C				1.F FE	10,223,971	99.8970	10,713,953	10,725,000	10,711,216		343,038			2.836	6.229	MON	12,673	305,006	08/15/2023	01/15/2025
78435V-AB-8	SFAST 2024-1A A2				1.A FE	7,998,755	100.2130	8,016,285	7,999,247	7,999,076		321			5.350	5.417	MON	13,077	395,863	01/09/2024	06/21/2027
78437V-AE-0	SBALT 2024-B A3				1.A FE	9,998,546	101.2450	10,124,500	10,000,000	9,998,954		408			5.560	5.633	MON	16,989	321,244	05/14/2024	11/22/2027
80288A-AB-8	SDART 2024-1 A2				1.A FE	3,317,242	100.1860	3,323,510	3,317,339	3,317,304		63			5.710	5.783	MON	8,419	172,057	01/11/2024	02/16/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
802920-AC-2	SDART 2024-5 A2				1.A FE	13,999,448	100.1630	14,022,820	14,000,000	13,999,178		(270)			4.880	4.921	MON	30,364	87,298	10/16/2024	09/15/2027
864300-AE-8	SUBWAY 2024-1A A23				2.B FE	25,000,000	102.6480	25,662,000	25,000,000	25,000,000					6.505	6.557	JAJO	275,559	587,257	05/30/2024	07/30/2054
87230A-AY-2	TFLAT 2016-1A BR3				1.C FE	14,000,000	100.0400	14,005,600	14,000,000	14,000,000					6.247	5.860	JAJO	184,647	986,459	01/14/2022	01/17/2032
87342R-AC-8	BELL 2016-1A A23			4	2.B FE	9,571,670	99.8090	9,923,198	9,942,188	9,729,627		138,399			4.970	6.645	FMAN	49,413	494,127	11/07/2023	05/25/2046
87342R-AG-9	BELL 2021-1A A2I			4	2.B FE	13,825,042	93.3870	13,762,909	14,737,500	13,926,053		101,011			1.946	4.703	FMAN	28,679	71,698	09/17/2024	08/25/2051
87342R-AH-7	BELL 2021-1A A2II			4	2.B FE	12,772,500	88.6860	11,327,419	12,772,500	12,772,457		(3)			2.294	2.295	FMAN	29,300	293,001	08/11/2021	08/25/2051
89238D-AD-0	TAOT 2024-A A3				1.A FE	29,993,997	100.5150	30,154,500	30,000,000	29,995,414		1,417			4.830	4.885	MON	64,400	1,267,875	01/23/2024	10/16/2028
89239F-AD-4	TAOT 2023-D A3				1.A FE	16,998,167	101.4690	17,249,730	17,000,000	16,998,409		252			5.540	5.606	MON	41,858	941,800	11/07/2023	08/15/2028
92348K-BR-3	VZMT 2023-3 C				1.E FE	12,258,491	99.6280	12,214,393	12,260,000	12,289,837		20,115			5.220	5.437	MON	19,555	639,972	04/18/2023	04/21/2031
92867Y-AB-0	VALET 2023-2 A2A				1.A FE	11,417,022	100.5250	11,477,630	11,417,687	11,416,875		(93)			5.720	5.788	MON	19,956	653,092	11/14/2023	03/22/2027
96328G-AS-6	WFLF 2023-1A A				1.A FE	7,179,642	100.6280	7,225,056	7,179,966	7,179,404		(318)			5.800	5.869	MON	15,038	416,438	06/08/2023	04/18/2038
96328G-BZ-9	WFLF 2024-3A A1				1.A FE	14,999,097	99.8910	14,983,650	15,000,000	14,999,118		21			4.800	4.848	MON	26,000	84,000	10/29/2024	09/19/2039
97314C-AA-8	WINDR 2013-2A AR2			4	1.A FE	7,090,091	99.9990	7,090,020	7,090,091	7,090,091					5.894	4.244	JAJO	87,060	474,769	07/20/2021	10/18/2030
974153-AB-4	WSTOP 2020-1A A2			4	2.B FE	10,835,000	93.4930	10,129,967	10,835,000	10,835,000					2.841	2.851	MJSD	22,232	307,822	10/09/2020	12/05/2050
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						879,779,431	XXX	882,175,895	882,278,598	880,467,651		1,371,113			XXX	XXX	XXX	3,031,295	34,829,541	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,469,987,906	XXX	3,389,014,280	3,489,577,021	3,464,325,485	149,629	1,768,371			XXX	XXX	XXX	23,679,137	123,037,601	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						7,167,527,145	XXX	7,019,538,130	7,201,796,938	7,168,411,086	(559,620)	4,374,235			XXX	XXX	XXX	59,913,702	166,873,509	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						162,795,549	XXX	163,239,795	176,496,818	162,835,276		(30,980)			XXX	XXX	XXX	355,282	3,675,393	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						862,460,162	XXX	780,794,862	831,070,694	844,494,813	709,249	(4,388,263)			XXX	XXX	XXX	2,363,251	35,692,144	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						879,779,431	XXX	882,175,895	882,278,598	880,467,651		1,371,113			XXX	XXX	XXX	3,031,295	34,829,541	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						9,072,562,287	XXX	8,845,748,682	9,091,643,048	9,056,208,826	149,629	1,326,105			XXX	XXX	XXX	65,663,530	241,070,587	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 7,174,466,318	1B ..$ 32,181,156	1C ..$ 43,165,440	1D ..$ 99,342,040	1E ..$ 191,390,000	1F ..$ 88,340,651	1G ..$ 216,695,599
1B	2A ...$ 307,198,396	2B ..$ 536,345,917	2C ..$ 331,331,837				
1C	3A ...$	3B ..$ 24,094,024	3C ..$ 7,595,748				
1D	4A ...$	4B ..$ 4,061,700	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00287Y-10-9	ABBVIE INC			4,056.000	720,751	177.700	720,751	340,542		25,146		92,193		92,193		05/11/2020	
009158-10-6	AIR PRODUCTS & CHEMICALS INC			7,900.000	2,291,316	290.040	2,291,316	499,526		55,774		128,296		128,296		02/05/2010	
012653-10-1	ALBEMARLE CORP			4,000.000	344,320	86.080	344,320	381,320				(37,000)		(37,000)		12/18/2024	
023135-10-6	AMAZON.COM INC			224,000.000	49,143,360	219.390	49,143,360	1,935,772				15,108,800		15,108,800		06/08/2011	
036752-10-3	ELEVANCE HEALTH INC			13,800.000	5,090,820	368.900	5,090,820	848,735		89,976		(1,416,708)		(1,416,708)		02/05/2010	
038336-10-3	APTARGROUP INC			11,500.000	1,806,650	157.100	1,806,650	401,788		19,780		385,020		385,020		02/05/2010	
04010L-10-3	ARES CAPITAL CORP			20,425.000	447,103	21.890	447,103	335,379		39,216		37,991		37,991		01/04/2017	
045487-10-5	ASSOCIATED BANC-CORP			20,712.000	495,017	23.900	495,017	222,606		18,434		51,987		51,987		12/21/2011	
084670-70-2	BERKSHIRE HATHAWAY INC			40,600.000	18,403,168	453.280	18,403,168	3,344,662				3,922,771		3,922,771		03/15/2011	
11135F-10-1	BROADCOM INC			123,000.000	28,516,320	231.840	28,516,320	1,520,029		266,910		14,786,445		14,786,445		07/15/2024	
115637-20-9	BROWN FORMAN CORP CLASS B			78,750.000	2,990,925	37.980	2,990,925	1,395,940	17,837	68,607		(1,505,700)		(1,505,700)		03/16/2011	
12504L-10-9	CBRE GROUP INC			30,800.000	4,043,732	131.290	4,043,732	121,672				1,176,560		1,176,560		12/23/2008	
126408-10-3	CSX CORPORATION			155,700.000	5,024,439	32.270	5,024,439	655,843		74,736		(373,680)		(373,680)		10/26/2006	
13765N-10-7	CANNAE HOLDINGS INC			12.000	238	19.860	238	79		4		4		4		11/20/2017	
189054-10-9	CLOROX COMPANY			10,800.000	1,754,028	162.410	1,754,028	651,110		52,272		214,056		214,056		02/05/2010	
20825C-10-4	CONOCOPHILLIPS			45,921.000	4,553,986	99.170	4,553,986	2,006,085		143,274		(776,065)		(776,065)		03/15/2011	
209115-10-4	CONSOLIDATED EDISON INC			18,700.000	1,668,601	89.230	1,668,601	801,441		62,084		(32,538)		(32,538)		02/05/2010	
21036P-10-8	CONSTELLATION BRANDS INC			100.000	22,100	221.000	22,100	1,268		392		(2,075)		(2,075)		03/28/2007	
21037T-10-9	CONSTELLATION ENERGY			2,800.000	626,388	223.710	626,388	658,552				(32,164)		(32,164)		12/18/2024	
244199-10-5	DEERE & CO			4,400.000	1,864,280	423.700	1,864,280	217,106	7,128	25,872		104,852		104,852		02/05/2010	
252131-10-7	DEXCOM INC			2,800.000	217,756	77.770	217,756	284,474				(129,696)		(129,696)		10/19/2020	
25400Q-10-5	TRUMP MEDIA & TECHNOLOGY GRP			9,500.000	323,950	34.100	323,950	315,540				8,410		8,410		07/01/2024	
254687-10-6	DISNEY WALT CO			24,000.000	2,672,400	111.350	2,672,400	994,176	12,000	18,000		505,440		505,440		03/15/2011	
256746-10-8	DOLLAR TREE INC			3,055.000	228,942	74.940	228,942	244,644				(205,021)		(205,021)		07/07/2015	
30040W-10-8	EVERSOURCE ENERGY			44,500.000	2,555,635	57.430	2,555,635	1,503,539		127,270		(190,905)		(190,905)		03/15/2011	
30190A-10-4	F&G ANNUITIES & LIFE INC			2.000	83	41.440	83	13		2		(9)		(9)		12/01/2022	
30225T-10-2	EXTRA SPACE STORAGE INC			7,518.000	1,124,693	149.600	1,124,693	419,811		48,717		(80,668)		(80,668)		07/20/2023	
30303M-10-2	META PLATFORMS INC			24,300.000	14,227,893	585.510	14,227,893	2,652,113		48,600		5,626,665		5,626,665		06/22/2016	
311900-10-4	FASTENAL CO			22,400.000	1,610,784	71.910	1,610,784	195,590		34,944		159,936		159,936		03/28/2007	
31620R-30-3	FIDELITY NATIONAL TITLE			38.000	2,133	56.140	2,133	406		74		195		195		07/01/2014	
35909D-10-9	FRONTIER COMMUNICATIONS PARE			33,300.000	1,155,510	34.700	1,155,510	557,668				311,688		311,688		10/13/2023	
416515-10-4	HARTFORD FINANCIAL SVCS GRP			22,100.000	2,417,740	109.400	2,417,740	508,377	11,492	41,548		641,342		641,342		02/05/2010	
438516-10-6	HONEYWELL INTERNATIONAL INC			28,500.000	6,437,865	225.890	6,437,865	1,097,491		124,545		461,130		461,130		09/27/2006	
448579-10-2	HYATT HOTELS CORP			1,300.000	204,074	156.980	204,074	49,937		780		34,541		34,541		03/23/2010	
460146-10-3	INTERNATIONAL PAPER CO			19,700.000	1,060,254	53.820	1,060,254	408,509		36,445		348,099		348,099		02/05/2010	
460690-10-0	INTERPUBLIC GROUP COS INC			38,400.000	1,075,968	28.020	1,075,968	310,145		50,688		(177,408)		(177,408)		06/24/2010	
46269C-10-2	IRIDIUM COMMUNICATIONS INC			15,800.000	458,516	29.020	458,516	421,683		4,424		36,833		36,833		07/01/2024	
46625H-10-0	JP MORGAN CHASE & CO			44,500.000	10,667,095	239.710	10,667,095	1,775,910		204,700		3,097,645		3,097,645		06/23/2011	
478160-10-4	JOHNSON & JOHNSON			93.000	13,450	144.620	13,450	13,530		457		(1,127)		(1,127)		12/26/2019	
49427F-10-8	KILROY REALTY CORP			16,300.000	659,335	40.450	659,335	508,074	8,802	8,802		151,261		151,261		07/01/2024	
501044-10-1	KROGER CO			49,800.000	3,045,270	61.150	3,045,270	526,349		60,756		768,912		768,912		02/05/2010	
502431-10-9	L3HARRIS TECH INC			912.000	191,775	210.280	191,775	99,324		4,232		(310)		(310)		05/29/2015	
552953-10-1	MGM RESORTS INTERNATIONAL			49,300.000	1,708,245	34.650	1,708,245	463,474				(494,479)		(494,479)		12/21/2011	
574599-10-6	MASCO CORP			16,200.000	1,175,634	72.570	1,175,634	175,412		18,792		90,558		90,558		06/08/2011	
594918-10-4	MICROSOFT CORP			13,900.000	5,858,850	421.500	5,858,850	468,953		42,812		631,894		631,894		06/25/2013	
60871R-20-9	MOLSON COORS BEVERAGE CO			4,200.000	240,744	57.320	240,744	160,458		7,392		(16,338)		(16,338)		06/23/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
620076-30-7	MOTOROLA SOLUTIONS INC			20,900.000	9,660,607	462.230	9,660,607	842,759	22,781	81,928		3,117,026		3,117,026		03/15/2011	
64110L-10-6	NETFLIX INC			2,500.000	2,228,300	891.320	2,228,300	741,171				1,011,100		1,011,100		12/22/2022	
67066G-10-4	NVIDIA CORP			2,000.000	268,580	134.290	268,580	42,221		68		169,536		169,536		06/10/2024	
68389X-10-5	ORACLE CORPORATION			33,000.000	5,499,120	166.640	5,499,120	1,014,301		52,800		2,019,930		2,019,930		03/15/2011	
688239-20-1	OSHKOSH TRUCK CORP			13,900.000	1,321,473	95.070	1,321,473	105,438		25,576		(185,426)		(185,426)		12/23/2008	
693718-10-8	PACCAR INC			15,300.000	1,591,506	104.020	1,591,506	346,445	45,900	66,861		97,461		97,461		02/05/2010	
69608A-10-8	PALANTIR TECHNOLOGIES INC			35,300.000	2,669,739	75.630	2,669,739	620,027				2,063,638		2,063,638		12/21/2023	
718546-10-4	PHILLIPS 66			26,500.000	3,019,145	113.930	3,019,145	705,147		119,250		(509,065)		(509,065)		05/01/2012	
74144T-10-8	T ROWE PRICE GROUP INC			6,000.000	678,540	113.090	678,540	290,122		29,760		32,400		32,400		02/05/2010	
742718-10-9	PROCTER & GAMBLE CO			6,800.000	1,140,020	167.650	1,140,020	1,157,326				(17,306)		(17,306)		12/18/2024	
747525-10-3	QUALCOMM INC			2,000.000	307,240	153.620	307,240	151,584		6,700		17,980		17,980		07/26/2019	
754730-10-9	RAYMOND JAMES FINANCIAL INC			150.000	23,300	155.330	23,300	1,721		270		6,575		6,575		06/24/2008	
759351-60-4	REINSURANCE GROUP OF AMERICA			7,876.000	1,682,550	213.630	1,682,550	473,122		27,408		408,371		408,371		06/08/2011	
771049-10-3	ROBLOX CORP			8,400.000	486,024	57.860	486,024	257,456				101,976		101,976		10/13/2023	
855244-10-9	STARBUCKS CORP			48,800.000	4,453,000	91.250	4,453,000	526,608		113,216		(232,288)		(232,288)		02/05/2010	
863667-10-1	STRYKER CORP			14,800.000	5,328,740	360.050	5,328,740	752,673	12,432	47,360		896,732		896,732		02/05/2010	
87165B-10-3	SYNCHRONY FINANCIAL			11,635.000	756,275	65.000	756,275	213,483		11,635		311,934		311,934		11/17/2015	
87612G-10-1	TARGA RESOURCES CORP			106,900.000	19,081,650	178.500	19,081,650	907,613		293,975		9,795,247		9,795,247		03/25/2020	
89055F-10-3	TOPBUILD CORP			1,800.000	560,412	311.340	560,412	24,113				(113,256)		(113,256)		07/01/2015	
89417E-10-9	TRAVELERS COS INC			18,000.000	4,336,020	240.890	4,336,020	898,551		74,700		907,200		907,200		02/05/2010	
90353T-10-0	UBER TECHNOLOGIES INC			7,000.000	422,240	60.320	422,240	193,409				(8,750)		(8,750)		10/10/2022	
907818-10-8	UNION PACIFIC CORP			23,200.000	5,290,528	228.040	5,290,528	713,044		122,496		(407,856)		(407,856)		02/05/2010	
910047-10-9	UNITED AIRLINES HLDGS INC			26,800.000	2,602,280	97.100	2,602,280	593,189				1,496,512		1,496,512		06/08/2011	
91324P-10-2	UNITEDHEALTH GRP INC			31,300.000	15,833,418	505.860	15,833,418	1,321,571		256,034		(645,093)		(645,093)		03/15/2011	
92532F-10-0	VERTEX PHARMACEUTICALS INC			8,800.000	3,543,760	402.700	3,543,760	400,240				(36,872)		(36,872)		03/15/2011	
92826C-83-9	VISA INC			107,300.000	33,911,092	316.040	33,911,092	1,956,051		230,695		5,975,537		5,975,537		06/08/2011	
929042-10-9	VORNADO REALTY TRUST			28,200.000	1,185,528	42.040	1,185,528	722,766		20,868		462,762		462,762		07/01/2024	
92939U-10-6	WEC ENERGY GROUP INC			18,600.000	1,749,144	94.040	1,749,144	1,168,220		62,124		183,582		183,582		09/26/2016	
969457-10-0	WILLIAMS COS INC			37,000.000	2,002,440	54.120	2,002,440	491,282		70,300		713,730		713,730		03/25/2020	
98419M-10-0	XYLEM INC			8,900.000	1,032,578	116.020	1,032,578	251,910		12,816		14,774		14,774		11/01/2011	
98954M-10-1	ZILLOW GROUP INC A			5,000.000	354,250	70.850	354,250	220,454				133,796		133,796		07/01/2024	
98978V-10-3	ZOETIS INC			956.000	155,761	162.930	155,761	17,665		1,652		(32,925)		(32,925)		06/21/2013	
046353-10-8	ASTRAZENECA PLC		D	20,943.000	1,372,185	65.520	1,372,185	467,489		30,472		(38,326)		(38,326)		07/22/2021	
G0450A-10-5	ARCH CAPITAL GROUP LTD		D	44,100.000	4,072,635	92.350	4,072,635	340,523		220,500		797,328		797,328		02/05/2010	
G6700G-10-7	NVENT ELECTRIC PLC		D	4,558.000	310,673	68.160	310,673	55,620		3,464		41,341		41,341		05/01/2018	
G7S00T-10-4	PENTAIR PLC		D	4,558.000	458,717	100.640	458,717	113,706		4,193		127,305		127,305		10/01/2012	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					328,531,606	XXX	328,531,606	49,594,075	138,372	3,813,578		72,088,243		72,088,243		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					328,531,606	XXX	328,531,606	49,594,075	138,372	3,813,578		72,088,243		72,088,243		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX										XXX	XXX
5989999999 - Total Common Stocks					328,531,606	XXX	328,531,606	49,594,075	138,372	3,813,578		72,088,243		72,088,243		XXX	XXX
5999999999 - Total Preferred and Common Stocks					328,531,606	XXX	328,531,606	49,594,075	138,372	3,813,578		72,088,243		72,088,243		XXX	XXX

1.

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

SCHEDULE D - PART 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
91282C-JR-3	US TREASURY NOTES 3.750% 12/31/28		01/23/2024	Various		227,292,577	230,000,000	447,115
91282C-JW-2	US TREASURY NOTES 4.000% 01/31/29		02/16/2024	Various		149,014,453	150,000,000	201,099
91282C-KC-4	US TREASURY NOTES 4.250% 02/28/31		10/02/2024	Wells Fargo Bank		217,317	210,000	814
91282C-KD-2	US TREASURY NOTES 4.250% 02/28/29		03/26/2024	Various		310,224,609	310,000,000	519,124
91282C-KG-5	US TREASURY NOTES 4.125% 03/31/29		04/26/2024	Various		236,509,531	242,000,000	595,984
91282C-KP-5	US TREASURY NOTES 4.625% 04/30/29		05/14/2024	Various		220,826,172	220,000,000	207,999
91282C-KT-7	US TREASURY NOTES 4.500% 05/31/29		06/27/2024	Various		137,829,648	136,500,000	381,393
91282C-KU-4	US TREASURY NOTES 4.625% 05/31/31		06/27/2024	Various		142,350,000	140,000,000	275,478
91282C-KW-0	US TREASURY NOTES 4.250% 06/30/31		07/08/2024	Toronto Dominion		25,019,531	25,000,000	25,985
91282C-KX-8	US TREASURY NOTES 4.250% 06/30/29		07/29/2024	Various		501,806,055	500,000,000	1,088,485
91282C-LC-3	US TREASURY NOTES 4.000% 07/31/29		08/27/2024	Various		243,024,304	240,000,000	433,697
91282C-LJ-8	US TREASURY NOTES 3.750% 08/31/31		09/12/2024	Toronto Dominion		25,276,367	25,000,000	33,667
91282C-LK-5	US TREASURY NOTES 3.625% 08/31/29		09/26/2024	Various		162,856,676	162,100,000	368,178
91282C-LN-9	US TREASURY NOTES 3.500% 09/30/29		10/29/2024	Various		612,956,250	625,000,000	1,041,827
91282C-LR-0	US TREASURY NOTES 4.125% 10/31/29		11/22/2024	Various		373,102,734	375,000,000	636,412
91282C-MA-6	US TREASURY NOTES 4.125% 11/30/29		12/09/2024	Toronto Dominion		35,125,781	35,000,000	39,663
91282C-MD-0	US TREASURY NOTES 4.375% 12/31/29		12/27/2024	Toronto Dominion		398,953	400,000	
0109999999. Subtotal - Bonds - U.S. Governments						3,403,830,958	3,416,210,000	6,296,920
032095-AP-6	AMPHENOL CORP 5.050% 04/05/29		04/02/2024	Bank of America Corp		7,492,500	7,500,000	
03740M-AA-8	AON NORTH AMERICA INC 5.125% 03/01/27		02/29/2024	Various		9,989,560	10,000,000	1,281
049468-AA-9	ATLASSIAN CORP 5.250% 05/15/29		05/08/2024	Morgan Stanley		9,957,100	10,000,000	
053332-AZ-5	AUTOZONE INC 4.000% 04/15/30		08/05/2024	Key Bank NA, Cleveland		4,836,900	5,000,000	61,667
05592X-AD-2	BMWOT 2023-A A3 5.470% 02/25/28		07/16/2024	Lloyds Securities		15,085,547	15,000,000	50,142
05593T-AA-6	BX TRUST 2024-FNX A 5.839% 11/15/26		10/29/2024	Morgan Stanley		37,488,602	37,582,558	
05612A-AA-4	BX TRUST 2024-BIO A 6.039% 02/15/41		07/11/2024	Various		44,390,822	44,525,000	23,023
05612G-AA-1	BX TRUST 2024-XL5 A 5.789% 03/15/39		03/06/2024	Barclays Capital		27,071,311	27,139,165	
06051G-GF-0	BANK OF AMERICA CORP 3.824% 01/20/28		01/25/2024	Morgan Stanley		8,856,635	9,181,000	8,777
11135F-BX-8	BROADCOM INC 5.050% 07/12/29		07/08/2024	Bank of America Corp		19,973,800	20,000,000	
12433D-AA-1	BX TRUST 2024-GPA2 A 5.939% 11/15/29		11/04/2024	Citigroup		29,924,988	30,000,000	
12482H-AA-2	CAMB 2019-LIFE A 5.764% 12/15/37		10/10/2024	Various		4,570,571	4,572,000	21,344
12513G-BK-4	CDW LLC/CDW FINANCE 5.100% 03/01/30		08/12/2024	Bank of America Corp		9,988,900	10,000,000	
125523-CT-5	THE CIGNA GROUP 5.000% 05/15/29		02/05/2024	JP Morgan Securities Inc		9,988,900	10,000,000	
134429-BM-0	THE CAMPBELL'S COMPANY 5.200% 03/19/27		03/19/2024	JP Morgan Securities Inc		9,992,900	10,000,000	
14290D-AB-7	CARMX 2024-4 A2A 4.670% 12/15/27		10/29/2024	Bank of America Corp		14,999,823	15,000,000	
17331Q-AD-8	CITZN 2024-1 A3 5.110% 04/17/28		01/09/2024	JP Morgan Securities Inc		19,999,926	20,000,000	
20469A-AA-7	CMPDC 2024-1A A1 5.250% 02/25/49		02/22/2024	Guggenheim Securities LLC		19,434,706	20,000,000	
205887-CC-4	CONAGRA FOODS INC 4.850% 11/01/28		07/11/2024	JP Morgan Securities Inc		9,908,700	10,000,000	95,654
20754R-AB-2	CAS 2021-R01 1M2 6.119% 10/25/41		09/20/2024	Morgan Stanley		988,529	984,377	5,282
23346H-AC-1	DLLST LLC 2024-1A A3 5.050% 08/20/27		01/16/2024	JP Morgan Securities Inc		22,998,448	23,000,000	
23346L-AA-6	DK 2024-SPBX A 5.898% 03/15/34		03/01/2024	Bank of America Corp		10,000,000	10,000,000	
24702G-AE-5	DEFT 2024-1 A3 5.390% 03/22/30		04/08/2024	Barclays Capital		19,999,520	20,000,000	
29374M-AB-4	EFF 2024-4 A2 4.690% 07/20/27		10/08/2024	Mizuho Securities		26,996,069	27,000,000	
29375P-AB-6	EFF 2024-1 A2 5.230% 03/20/30		01/23/2024	Royal Bank of Canada		32,140,507	32,144,994	
30040W-AJ-7	EVERSOURCE ENERGY 0.800% 08/15/25		02/21/2024	Bank of America Corp		7,239,910	7,754,000	1,378
345290-AB-6	FORDL 2024-A A2A 5.240% 07/15/26		01/17/2024	Citigroup		5,643,791	5,644,235	
345397-B2-8	FORD MOTOR CREDIT CO 3.375% 11/13/25		01/05/2024	JP Morgan Securities Inc		5,251,912	5,510,000	28,928
345397-E7-4	FORD MOTOR CREDIT CO 5.850% 05/17/27		05/14/2024	BNP Paribas Securities Corp		4,994,050	5,000,000	
35564N-EZ-2	STACR 2024-DNA3 M1 5.569% 10/25/44		10/10/2024	Various		22,225,993	22,220,449	
36262L-AF-7	GSMBS 2021-PJ6 A6 2.500% 11/25/51		10/08/2024	Goldman Sachs		3,732,176	4,061,196	2,256
36263N-AH-8	GSMBS 2022-PJ1 A8 2.500% 05/28/52		10/16/2024	Goldman Sachs		32,097,063	36,456,860	28,524
36268G-AD-7	GMCAR 2024-1 A3 4.850% 12/18/28		01/09/2024	Barclays Capital		12,497,486	12,500,000	
370334-BZ-6	GENERAL MILLS INC 3.200% 02/10/27		07/16/2024	JP Morgan Securities Inc		7,078,819	7,384,000	103,048
370334-CG-7	GENERAL MILLS INC 4.200% 04/17/28		07/17/2024	JP Morgan Securities Inc		15,790,316	16,168,000	171,650
38014A-AB-7	GMCAR 2024-4 A2A 4.530% 10/18/27		10/08/2024	Mizuho Securities		16,749,302	16,750,000	
39154G-AB-2	GALC 2024-2 A2 5.280% 03/15/27		07/16/2024	Wells Fargo Bank		14,999,708	15,000,000	

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
403963-AC-5	HPEFS 2024-1A A3 5.180% 06/20/31		01/23/2024	Bank of America Corp		24,997,565	25,000,000	
404119-CT-4	HCA - THE HEALTHCARE COMPANY 5.450% 04/01/31		08/07/2024	Wells Fargo Bank		6,111,840	6,000,000	153,508
41284P-AB-1	HDMOT 2024-B CLASS A2 4.620% 08/16/27		09/17/2024	Citigroup		9,999,988	10,000,000	
412922-AB-2	HDMOT 2024-A A2 5.650% 02/16/27		05/14/2024	Wells Fargo Bank		11,391,895	11,392,281	
418056-BA-4	HASBRO INC 6.050% 05/14/34		05/08/2024	Bank of America Corp		4,985,900	5,000,000	
437076-CZ-3	HOME DEPOT INC 5.150% 06/25/26		06/17/2024	Goldman Sachs		9,988,900	10,000,000	
44891A-DG-9	HYUNDAI CAPITAL AMERICA 4.550% 09/26/29		09/23/2024	Royal Bank of Canada		4,998,650	5,000,000	
448976-AB-6	HART 2024-C A2A 4.530% 09/15/27		10/08/2024	Barclays Capital		34,997,876	35,000,000	
45687V-AD-8	INGERSOLL-RAND INC 5.176% 06/15/29		05/07/2024	Bank of America Corp		9,999,300	10,000,000	
46592T-AF-0	JPMMT 2021-8 A4 2.500% 12/25/51		05/22/2024	JP Morgan Securities Inc		19,369,864	22,527,191	35,981
46647P-DX-1	JP MORGAN CHASE & CO 6.087% 10/23/29		08/01/2024	Citadel Securities Inst LLC		15,273,172	14,542,000	243,422
46653P-AF-4	JPMMT 2021-6 A4 2.500% 10/25/51		12/17/2024	Various		11,575,079	13,375,650	17,512
46654K-AF-4	JPMMT 2021-11 A4 2.500% 01/25/52		05/10/2024	JP Morgan Securities Inc		23,341,013	27,309,412	24,654
50117D-AB-2	KCOT 2024-2A A2 5.450% 04/15/27		06/18/2024	Mitsubishi Securities		8,699,012	8,700,000	
502431-AS-8	L3HARRIS TECH INC 5.050% 06/01/29		03/11/2024	Cantor Fitzgerald		5,002,450	5,000,000	
50540R-AZ-5	LABORATORY CRP OF AMER HLDGS 4.350% 04/01/30		09/16/2024	Wells Fargo Bank		9,993,100	10,000,000	
548661-DM-6	LOW 2.500% 04/15/26		06/26/2024	Citigroup		4,757,650	5,000,000	25,000
55261F-AT-1	M&T BANK CORPORATION 6.082% 03/13/32		03/11/2024	Citigroup		10,000,000	10,000,000	
55336V-AJ-9	MPLX LP 4.875% 06/01/25		05/15/2024	MarketAxess		3,215,570	3,240,000	72,833
571903-BR-3	MARRIOTT INTERNATIONAL INC 4.800% 03/15/30		08/08/2024	JP Morgan Securities Inc		4,984,900	5,000,000	
573284-AV-8	MARTIN MARIETTA MATERIALS 2.500% 03/15/30		03/06/2024	JP Morgan Securities Inc		4,374,000	5,000,000	60,069
573874-AC-8	MARVELL TECHNOLOGY INC 1.650% 04/15/26		03/05/2024	BNP Paribas Securities Corp		4,647,000	5,000,000	32,542
57629W-5B-2	MASSMUTUTAL GLOB FNDG II 4.850% 01/17/29		01/09/2024	JP Morgan Securities Inc		4,999,350	5,000,000	
581557-BV-6	MCKESSON CORP 4.250% 09/15/29		09/05/2024	Citigroup		5,497,030	5,500,000	
58769J-AQ-0	MERCEDES-BENZ FIN NA 4.800% 01/11/27		01/25/2024	Wells Fargo Bank		8,335,079	8,328,000	19,987
61690U-8A-1	MORGAN STANLEY BANK NA 4.952% 01/14/28		01/16/2024	Morgan Stanley		10,000,000	10,000,000	
62829D-2D-1	MUTUAL OF OMAHA GLOBAL 5.350% 04/09/27		04/03/2024	JP Morgan Securities Inc		6,999,650	7,000,000	
62954H-AX-6	NXP BV/NXP FDG/NXP USA 3.150% 05/01/27		09/25/2024	Various		19,243,524	20,248,000	148,108
67119Y-AC-6	NXPT 2024-STOR B 4.648% 11/01/41		10/01/2024	Citigroup		19,699,982	20,000,000	42,691
67578Y-AB-2	OCTL 2024-2A A2 5.800% 07/20/32		06/18/2024	SMBC Nikko Securities Inc		6,725,451	6,725,754	
68389X-CC-7	ORACLE CORPORATION 1.650% 03/25/26		01/25/2024	Bank of America Corp		5,131,995	5,500,000	31,258
690742-AN-1	OWENS CORNING INC 5.500% 06/15/27		05/29/2024	Morgan Stanley		11,997,600	12,000,000	
71427Q-AA-6	PERNOD RIC INTL FIN LLC 1.250% 04/01/28		12/17/2024	Bank of America Corp		4,448,100	5,000,000	13,368
74970W-AA-8	ROCC 2024-CNTR A 5.388% 11/13/41		10/17/2024	Bank of America Corp		30,000,000	30,000,000	130,218
75023W-AM-6	RMCT 2024-J2 A8 5.500% 03/25/55		10/17/2024	Goldman Sachs		17,442,247	17,540,306	64,314
758750-AL-7	REGAL REXNORD CORP 6.050% 02/15/26		05/01/2024	Tax Free Exchange		14,986,023	15,000,000	191,583
78435V-AB-8	SFAST 2024-1A A2 5.350% 06/21/27		01/09/2024	Bank of America Corp		7,998,755	7,999,247	
78437V-AE-0	SBALT 2024-B A3 5.560% 11/22/27		05/14/2024	Royal Bank of Canada		9,998,546	10,000,000	
80288A-AB-8	SDART 2024-1 A2 5.710% 02/16/27		01/11/2024	Citigroup		3,317,242	3,317,339	
802920-AC-2	SDART 2024-5 A2 4.880% 09/15/27		10/16/2024	Wells Fargo Bank		13,999,448	14,000,000	
824348-AW-6	SHERWIN-WILLIAMS CO 3.450% 06/01/27		07/26/2024	Bank of America Corp		4,809,800	5,000,000	27,792
852060-AD-4	SPRINT CAPITAL CORP 6.875% 11/15/28		04/12/2024	JP Morgan Securities Inc		5,278,850	5,000,000	144,184
853496-AC-1	STANDARD INDUSTRIES INC 5.000% 02/15/27		03/06/2024	Various		9,588,450	9,885,000	31,577
857477-CF-8	STATE STREET CORP 5.684% 11/21/29		01/25/2024	Morgan Stanley		8,658,016	8,429,000	90,497
85855C-AB-6	STELLANTIS FIN US INC 2.691% 09/15/31		12/19/2024	Bank of America Corp		6,310,635	7,710,000	54,751
864300-AE-8	SUBWAY 2024-1A A23 6.505% 07/30/54		05/30/2024	Morgan Stanley		25,000,000	25,000,000	
87264A-DE-2	T-MOBILE USA INC 4.850% 01/15/29		01/09/2024	Citigroup		9,985,000	10,000,000	
87342R-AG-9	BELL 2021-1A A2I 1.946% 08/25/51		09/17/2024	Mitsubishi Securities		13,825,042	14,737,500	18,323
89238D-AD-0	TAOT 2024-A A3 4.830% 10/16/28		01/23/2024	Bank of America Corp		29,993,997	30,000,000	
913017-CH-0	UNITED TECHNOLOGIES CORP 2.650% 11/01/26		06/20/2024	JP Morgan Securities Inc		5,194,365	5,500,000	20,243
92345Y-AJ-5	VERISK ANALYTICS INC 5.250% 06/05/34		05/21/2024	Bank of America Corp		9,836,800	10,000,000	
928668-CF-7	VOLKSWAGEN GROUP AMERICA 5.300% 03/22/27		03/14/2024	Bank of America Corp		9,989,000	10,000,000	
928881-AD-3	VONTIER CORP 2.400% 04/01/28		01/25/2024	Barclays Capital		7,519,767	8,571,000	67,425
94106L-BX-6	WASTE MANAGEMENT INC 4.950% 07/03/27		06/24/2024	BNP Paribas Securities Corp		14,981,850	15,000,000	
96328G-BZ-9	WFLF 2024-3A A1 4.800% 09/19/39		10/29/2024	Mizuho Securities		14,999,097	15,000,000	

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
969457-CK-4	WILLIAMS COS INC 5.300% 08/15/28		04/24/2024	US Bank		6,942,180	7,000,000	73,169
96949L-AD-7	WILLIAMS COMPANIES INC 3.750% 06/15/27		04/17/2024	MarketAxess		760,304	800,000	10,333
98138H-AG-6	WORKDAY INC 3.500% 04/01/27		03/19/2024	Morgan Stanley		4,769,600	5,000,000	82,639
98877D-AF-2	ZF NA CAPITAL 6.750% 04/23/30		12/06/2024	Various		14,887,500	15,000,000	43,125
78016H-ZT-0	ROYAL BANK OF CANADA 4.875% 01/19/27	A	01/10/2024	Royal Bank of Canada		12,496,875	12,500,000	
78017F-ZT-3	ROYAL BANK OF CANADA 4.650% 10/18/30	A	10/08/2024	Royal Bank of Canada		10,000,000	10,000,000	
067316-AD-1	BACARDI LTD 2.750% 07/15/26	D	08/20/2024	Goldman Sachs		4,764,418	4,952,000	13,618
067316-AE-9	BACARDI LTD 4.450% 05/15/25	D	03/01/2024	US Bank		5,819,819	5,900,000	80,224
225401-AC-2	CREDIT SUISSE GROUP AG 4.282% 01/09/28	D	09/24/2024	Morgan Stanley		5,991,802	6,025,000	54,465
45115A-AA-2	ICON INVESTMENTS SIX DAC 5.809% 05/08/27	D	04/30/2024	JP Morgan Securities Inc		15,000,000	15,000,000	
45115A-AB-0	ICON INVESTMENTS SIX DAC 5.849% 05/08/29	D	04/30/2024	HSBC Securities Inc		5,007,500	5,000,000	
477921-AA-8	JOHNSON CONTROLS/TYCO FI 5.500% 04/19/29	D	04/16/2024	Morgan Stanley		14,960,550	15,000,000	
50220P-AC-7	LSEGA FINANCING PLC 2.000% 04/06/28	D	08/21/2024	Goldman Sachs		17,152,107	18,644,000	140,866
60920L-AS-3	MONDELEZ INTL HLDINGS NE 4.250% 09/15/25	D	03/06/2024	Deutsche Bank		9,852,100	10,000,000	204,236
78081B-AQ-6	ROYALTY PHARMA PLC 5.150% 09/02/29	D	09/30/2024	Various		13,081,230	13,000,000	95,418
902133-BA-4	TYCO ELECTRONICS GROUP S 4.625% 02/01/30	D	07/30/2024	Deutsche Bank		9,945,900	10,000,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,346,303,090	1,371,976,514	3,162,887
2509999997. Total - Bonds - Part 3						4,750,134,048	4,788,186,514	9,459,807
2509999998. Total - Bonds - Part 5						1,070,917,939	1,075,873,169	1,616,706
2509999999. Total - Bonds						5,821,051,987	5,864,059,683	11,076,513
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
012653-10-1	ALBEMARLE CORP		12/18/2024	State Street Bank	4,000.000	381,320		
21037T-10-9	CONSTELLATION ENERGY		12/18/2024	State Street Bank	2,800.000	658,552		
25400Q-10-5	TRUMP MEDIA & TECHNOLOGY GRP		07/01/2024	State Street Bank	9,500.000	315,540		
46269C-10-2	IRIDIUM COMMUNICATIONS INC		07/01/2024	State Street Bank	15,800.000	421,683		
49427F-10-8	KILROY REALTY CORP		07/01/2024	State Street Bank	16,300.000	508,074		
742718-10-9	PROCTER & GAMBLE CO		12/18/2024	State Street Bank	6,800.000	1,157,326		
929042-10-9	VORNADO REALTY TRUST		07/01/2024	State Street Bank	28,200.000	722,766		
98954M-10-1	ZILLOW GROUP INC A		07/01/2024	State Street Bank	5,000.000	220,454		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,385,715	XXX	
5989999997. Total - Common Stocks - Part 3						4,385,715	XXX	
5989999998. Total - Common Stocks - Part 5						518,429	XXX	
5989999999. Total - Common Stocks						4,904,144	XXX	
5999999999. Total - Preferred and Common Stocks						4,904,144	XXX	
6009999999 - Totals						5,825,956,131	XXX	11,076,513

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-4Z-0	US TREASURY NOTES 2.750% 08/31/25		06/13/2024	Morgan Stanley		4,868,945	5,000,000	4,902,734	4,974,667		6,691		6,691		4,981,358		(112,414)	(112,414)	108,356	08/31/2025
912828-6F-2	US TREASURY NOTES 2.500% 02/28/26		06/11/2024	Various		43,592,234	45,400,000	45,566,898	45,454,643		(12,389)		(12,389)		45,442,254		(1,850,019)	(1,850,019)	813,424	02/28/2026
912828-6R-6	US TREASURY NOTES 2.250% 04/30/24		01/18/2024	Wells Fargo Bank		39,660,939	40,000,000	40,289,648	40,019,428		(3,158)		(3,158)		40,016,270		(355,332)	(355,332)	197,802	04/30/2024
912828-6Z-8	US TREASURY NOTES 1.750% 06/30/24		01/24/2024	Wells Fargo Bank		49,267,578	50,000,000	50,038,047	50,004,096		(970)		(970)		50,003,127		(735,549)	(735,549)	60,096	06/30/2024
912828-G3-8	US TREASURY NOTES 2.250% 11/15/24		03/26/2024	Morgan Stanley		14,722,852	15,000,000	14,545,313	14,931,328		18,400		18,400		14,949,729		(226,877)	(226,877)	123,317	11/15/2024
912828-W7-1	US TREASURY NOTES 2.125% 03/31/24		03/31/2024	Maturity		15,000,000	15,000,000	14,824,805	14,990,289		9,711		9,711		15,000,000				159,375	03/31/2024
912828-XT-2	US TREASURY NOTES 2.000% 05/31/24		01/18/2024	Wells Fargo Bank		23,227,363	23,500,000	23,771,934	23,523,396		(2,918)		(2,918)		23,520,478		(293,115)	(293,115)	64,208	05/31/2024
912828-Y8-7	US TREASURY NOTES 1.750% 07/31/24		01/25/2024	Wells Fargo Bank		27,519,844	28,000,000	28,336,875	28,040,687		(4,649)		(4,649)		28,036,039		(516,195)	(516,195)	238,342	07/31/2024
912828-YY-0	US TREASURY NOTES 1.750% 12/31/24		04/04/2024	Wells Fargo Bank		4,878,320	5,000,000	5,041,797	5,008,709		(2,308)		(2,308)		5,006,401		(128,080)	(128,080)	23,077	12/31/2024
912828-ZF-0	US TREASURY NOTES 0.500% 03/31/25		04/11/2024	Morgan Stanley		43,031,250	45,000,000	45,257,227	45,065,416		(14,592)		(14,592)		45,050,824		(2,019,574)	(2,019,574)	119,877	03/31/2025
912828-ZW-3	US TREASURY NOTES 0.250% 06/30/25		04/17/2024	Various		93,240,816	98,900,000	98,664,867	98,828,856		9,881		9,881		98,838,737		(5,597,920)	(5,597,920)	55,386	06/30/2025
91282C-AB-7	US TREASURY NOTES 0.250% 07/31/25		04/17/2024	Morgan Stanley		23,499,023	25,000,000	24,926,758	24,976,364		4,409		4,409		24,980,773		(1,481,749)	(1,481,749)	44,643	07/31/2025
91282C-AJ-0	US TREASURY NOTES 0.250% 08/31/25		04/17/2024	Citigroup		41,012,883	43,800,000	43,760,648	43,786,806		2,339		2,339		43,789,145		(2,776,263)	(2,776,263)	69,330	08/31/2025
91282C-AT-8	US TREASURY NOTES 0.250% 10/31/25		04/11/2024	Morgan Stanley		51,087,695	55,000,000	54,570,898	54,840,362		24,378		24,378		54,864,740		(3,777,045)	(3,777,045)	61,951	10/31/2025
91282C-BC-4	US TREASURY NOTES 0.375% 12/31/25		04/12/2024	Barclays Capital		33,222,926	35,900,000	35,916,371	35,906,597		(965)		(965)		35,905,633		(2,682,707)	(2,682,707)	39,204	12/31/2025
91282C-BH-3	US TREASURY NOTES 0.375% 01/31/26		05/08/2024	Wells Fargo Bank		87,886,133	95,000,000	93,901,563	94,532,239		78,982		78,982		94,611,221		(6,725,088)	(6,725,088)	275,017	01/31/2026
91282C-BR-1	US TREASURY NOTES 0.250% 03/15/24		01/18/2024	Wells Fargo Bank		79,384,375	80,000,000	79,780,859	79,984,851		3,678		3,678		79,988,529		(604,154)	(604,154)	69,231	03/15/2024
91282C-BT-7	US TREASURY NOTES 0.750% 03/31/26		06/04/2024	Toronto Dominion		28,819,102	31,000,000	30,841,836	30,927,330		13,677		13,677		30,941,008		(2,121,906)	(2,121,906)	158,176	03/31/2026
91282C-BV-2	US TREASURY NOTES 0.375% 04/15/24		02/22/2024	Barclays Capital		9,929,297	10,000,000	10,011,328	10,001,093		(554)		(554)		10,000,539		(71,242)	(71,242)	13,422	04/15/2024
91282C-BW-0	US TREASURY NOTES 0.750% 04/30/26		06/05/2024	Wells Fargo Bank		37,100,000	40,000,000	39,857,813	39,932,525		12,370		12,370		39,944,895		(2,844,895)	(2,844,895)	180,163	04/30/2026
91282C-CG-4	US TREASURY NOTES 0.250% 06/15/24		01/24/2024	Wells Fargo Bank		29,432,813	30,000,000	29,840,180	29,975,335		3,552		3,552		29,978,887		(546,074)	(546,074)	8,402	06/15/2024
91282C-CL-3	US TREASURY NOTES 0.375% 07/15/24		01/25/2024	Wells Fargo Bank		880,102	900,000	901,441	900,264		(34)		(34)		900,231		(20,129)	(20,129)	1,789	07/15/2024
91282C-CP-4	US TREASURY NOTES 0.625% 07/31/26		10/29/2024	Mizuho Securities		18,801,563	20,000,000	19,807,813	19,899,076		32,149		32,149		19,931,225		(1,129,662)	(1,129,662)	155,910	07/31/2026
91282C-DB-4	US TREASURY NOTES 0.625% 10/15/24		03/26/2024	Wells Fargo Bank		34,131,836	35,000,000	34,830,469	34,954,353		13,618		13,618		34,967,971		(836,135)	(836,135)	98,019	10/15/2024
91282C-DH-1	US TREASURY NOTES 0.750% 11/15/24		02/15/2024	Wells Fargo Bank		9,682,422	10,000,000	9,943,750	9,983,141		2,430		2,430		9,985,571		(303,149)	(303,149)	19,162	11/15/2024
91282C-DN-8	US TREASURY NOTES 1.000% 12/15/24		02/13/2024	Wells Fargo Bank		87,020,117	90,000,000	89,535,938	89,846,664		17,858		17,858		89,864,522		(2,844,404)	(2,844,404)	143,306	12/15/2024
91282C-DQ-1	US TREASURY NOTES 1.250% 12/31/26		10/28/2024	Citigroup		46,153,789	49,000,000	48,427,383	48,649,467		94,800		94,800		48,744,266		(2,590,478)	(2,590,478)	507,643	12/31/2026
91282C-ED-9	US TREASURY NOTES 1.750% 03/15/25		02/15/2024	Wells Fargo Bank		19,338,281	20,000,000	19,449,219	19,769,034		24,006		24,006		19,793,040		(454,759)	(454,759)	148,077	03/15/2025
91282C-ET-4	US TREASURY NOTES 2.625% 05/31/27		10/30/2024	Citigroup		72,360,352	75,000,000	73,333,008	73,819,819		275,691		275,691		74,095,510		(1,735,158)	(1,735,158)	1,807,376	05/31/2027
91282C-EU-1	US TREASURY NOTES 2.875% 06/15/25		03/19/2024	Citadel Securities Inst LLC		87,774,609	90,000,000	89,919,531	89,958,586		4,370		4,370		89,962,956		(2,188,347)	(2,188,347)	678,689	06/15/2025
91282C-EW-7	US TREASURY NOTES 3.250% 06/30/27		10/29/2024	Wells Fargo Bank		117,351,563	120,000,000	121,703,906	121,223,987		(282,237)		(282,237)		120,941,750		(3,590,188)	(3,590,188)	3,242,935	06/30/2027
91282C-FA-4	US TREASURY NOTES 3.000% 07/31/24		01/23/2024	Wells Fargo Bank		168,127,344	170,000,000	168,909,766	169,662,933		37,060		37,060		169,699,993		(1,572,649)	(1,572,649)	2,447,038	07/31/2024
91282C-FB-2	US TREASURY NOTES 2.750% 07/31/27		11/12/2024	JP Morgan Securities Inc		33,627,344	35,000,000	34,737,751	34,807,409		44,313		44,313		34,851,722		(1,224,378)	(1,224,378)	1,237,126	07/31/2027
91282C-FE-6	US TREASURY NOTES 3.125% 08/15/25		02/16/2024	Wells Fargo Bank		87,862,500	90,000,000	89,354,102	89,635,792		31,459		31,459		89,667,251		(1,804,751)	(1,804,751)	1,444,883	08/15/2025
91282C-FM-8	US TREASURY NOTES 4.125% 09/30/27		09/12/2024	Goldman Sachs		15,268,945	15,000,000	14,838,867	14,873,998		22,413		22,413		14,896,410		372,535	372,535	590,010	09/30/2027
91282C-FZ-9	US TREASURY NOTES 3.875% 11/30/27		10/16/2024	Various		70,565,625	70,000,000	70,299,609	70,240,335		(45,160)		(45,160)		70,195,175		370,450	370,450	2,307,001	11/30/2027
91282C-GE-5	US TREASURY NOTES 3.875% 01/15/26		04/29/2024	Bank of America Corp		39,231,250	40,000,000	40,018,750	40,012,566		(3,326)		(3,326)		40,009,240		(777,990)	(777,990)	1,226,374	01/15/2026
91282C-GU-9	US TREASURY NOTES 3.875% 03/31/25		01/30/2024	Wells Fargo Bank		49,515,625	50,000,000	49,749,414	49,835,681		10,686		10,686		49,846,367		(330,742)	(330,742)	651,127	03/31/2025
91282C-GV-7	US TREASURY NOTES 3.750% 04/15/26		03/06/2024	Wells Fargo Bank		128,044,922	130,000,000	129,897,867	129,916,764		7,617		7,617		129,924,381		(1,879,459)	(1,879,459)	1,918,033	04/15/2026
91282C-GX-3	US TREASURY NOTES 3.875% 04/30/25		01/29/2024	Wells Fargo Bank		39,626,563	40,000,000	39,850,363	39,897,162		5,705		5,705		39,902,867		(276,305)	(276,305)	387,500	04/30/2025
91282C-HB-0	US TREASURY NOTES 3.625% 05/15/26		03/20/2024	Wells Fargo Bank		39,176,563	40,000,000	39,948,636	39,957,680		3,528		3,528		39,961,208		(784,645)	(784,645)	505,907	05/15/2026
91282C-HK-0	US TREASURY NOTES 4.000% 06/30/28		12/26/2024	Goldman Sachs		1,481,367	1,500,000	1,472,578	1,475,007		5,064		5,064		1,480,071		1,296	1,296	59,348	06/30/2028
91282C-HL-8	US TREASURY NOTES 4.625% 06/30/25		02/21/2024	Barclays Capital		29,921,484	30,000,000	29,956,641	29,966,867		1,441		1,441		29,968,309		(46,824)	(46,824)	202,026	06/30/2025
91282C-HX-2	US TREASURY NOTES 4.375% 08/31/28		12/20/2024	Wells Fargo Bank		10,050,197	10,040,000	9,972,936	9,976,053		12,180		12,180		9,988,233		61,964	61,964	577,577	08/31/2028
91282C-HZ-7	US TREASURY NOTES 4.625% 09/30/30		12/12/2024	Progressive Investment Co. Inc		86,935,450	85,000,000	84,249,023	84,263,825		89,077		89,077		84,352,902		2,582,548	2,582,548	4,719,660	09/30/2030

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-JA-0	US TREASURY NOTES 4.625% 09/30/28		12/12/2024	Progressive Investment Co. Inc		127,839,218	125,800,000	125,037,070	125,057,808		133,700		133,700		125,191,508		2,647,710	2,647,710	6,985,097	09/30/2028
91282C-JG-7	US TREASURY NOTES 4.875% 10/31/30		12/12/2024	Progressive Investment Co. Inc		119,119,300	115,000,000	116,616,797	116,580,673		(190,233)		(190,233)		116,390,441		2,728,859	2,728,859	6,256,699	10/31/2030
0109999999. Subtotal - Bonds - U.S. Governments						2,320,272,719	2,373,740,000	2,367,411,027	2,370,869,961		493,740		493,740		2,371,363,707		(51,090,988)	(51,090,988)	41,201,111	XXX
20775C-EM-2	CONN ST FIN AUTH HSG MTG 3.500% 05/15/39		11/15/2024	Redemption 100.0000		510,000	510,000	545,751	516,006		(6,006)		(6,006)		510,000				13,213	05/15/2039
20775C-QR-8	CONN ST FIN AUTH HSG MTG 2.800% 05/15/24		05/15/2024	Maturity		1,235,000	1,235,000	1,235,000	1,235,000						1,235,000				17,290	05/15/2024
20775C-QS-6	CONN ST FIN AUTH HSG MTG 2.900% 11/15/24		11/15/2024	Maturity		1,390,000	1,390,000	1,390,000	1,390,000						1,390,000				40,310	11/15/2024
3137FC-JM-7	FHMS 2017-K070 X1 IO 0.318% 11/25/27		12/01/2024	Paydown				56,047	21,673		(21,673)		(21,673)						4,026	11/25/2027
3137FG-R5-6	FHMS 2018-K078 X1 IO 0.083% 06/25/28		12/01/2024	Paydown				120,574	54,403		(54,403)		(54,403)						9,138	06/25/2028
3137FJ-EK-1	FHMS 2018-K081 X1 IO 0.073% 08/25/28		12/01/2024	Paydown				29,040	13,936		(13,936)		(13,936)						2,392	08/25/2028
3137FL-YX-6	FHMS 2019-K092 X1 IO 0.710% 04/25/29		12/01/2024	Paydown				96,871	52,817		(52,818)		(52,818)						7,807	04/25/2029
31392C-MS-0	FNW 2002-W1 2A 4.502% 02/25/42		12/01/2024	Paydown		2,486	2,486	2,612	2,442		44		44		2,486				66	02/25/2042
60637B-DV-9	MISSOURI ST HSG DEV COMMN 4.000% 11/01/41		05/01/2024	Redemption 100.0000		150,000	150,000	164,979	151,079		(1,079)		(1,079)		150,000				3,000	11/01/2041
60637B-NS-5	MISSOURI ST HSG DEV COMMN 4.000% 05/01/42		11/01/2024	Redemption 100.0000		300,000	300,000	324,969	308,360		(8,360)		(8,360)		300,000				9,600	05/01/2042
649883-H6-5	NEW YORK ST MTGE AGY HOMEOWNER 3.500% 10/01/35		10/01/2024	Redemption 100.0000		510,000	510,000	539,055	512,999		(2,999)		(2,999)		510,000				12,250	10/01/2035
658909-KZ-8	NORTH DAKOTA ST HSG FIN AGY 4.000% 01/01/47		07/01/2024	Redemption 100.0000		820,000	820,000	893,570	834,246		(14,246)		(14,246)		820,000				20,800	01/01/2047
93978T-VD-8	WASHINGTON ST HSG 3.500% 12/01/46		12/01/2024	Redemption 100.0000		770,000	770,000	814,314	776,780		(6,780)		(6,780)		770,000				26,950	12/01/2046
0909999999. Subtotal - Bonds - U.S. Special Revenues						5,687,486	5,687,486	6,212,782	5,869,741		(182,256)		(182,256)		5,687,486				166,842	XXX
00287Y-BZ-1	ABBVIE INC 2.600% 11/21/24		11/21/2024	Maturity		10,000,000	10,000,000	9,991,100	9,998,186		1,814		1,814		10,000,000				260,000	11/21/2024
02665W-DY-4	AMERICAN HONDA FINANCE 0.750% 08/09/24		08/09/2024	Maturity		10,000,000	10,000,000	9,993,400	9,998,603		1,397		1,397		10,000,000				75,000	08/09/2024
02665W-ED-9	AMERICAN HONDA FINANCE 4.700% 01/12/28		05/01/2024	Various		14,769,055	15,000,000	14,970,300	14,975,290		1,013		1,013		14,976,302		(207,248)	(207,248)	553,621	01/12/2028
04016G-BB-3	ARES 2016-40A A1RR 5.788% 01/15/29		09/13/2024	Call 100.0000		792,271	792,271	792,271	792,271						792,271				47,411	01/15/2029
04016G-BB-3	ARES 2016-40A A1RR 5.788% 01/15/29		07/15/2024	Paydown		4,156,140	4,156,140	4,156,140	4,156,140						4,156,140				157,064	01/15/2029
053332-AX-0	AUTOZONE INC 3.125% 04/18/24		04/18/2024	Maturity		5,000,000	5,000,000	4,985,550	4,998,775		1,225		1,225		5,000,000				78,125	04/18/2024
05369A-AH-4	AVIATION CAPITAL GROUP 5.500% 12/15/24		11/15/2024	Call 100.0000		10,000,000	10,000,000	9,903,900	9,976,763		20,071		20,071		9,996,834		3,166	3,166	504,167	12/15/2024
05538U-AA-1	BBUBS 2012-SHOW A 3.430% 11/05/36		10/01/2024	Paydown		7,757,000	7,757,000	7,983,806	7,793,511		(36,511)		(36,511)		7,757,000				221,734	11/05/2036
055979-AB-4	BMWLT 2023-2 A2 5.950% 08/25/25		12/25/2024	Paydown		10,000,000	10,000,000	9,999,441	9,982,209		17,791		17,791		10,000,000				363,330	08/25/2025
05608F-AJ-0	BX TRUST 2019-CALM C 5.812% 11/25/32		11/15/2024	Paydown		735,000	735,000	727,650	735,081		(81)		(81)		735,000				45,791	11/25/2032
05608F-AN-1	BX TRUST 2019-CALM E 6.512% 11/15/32		11/15/2024	Paydown		10,239,600	10,239,600	10,130,987	10,240,578		(978)		(978)		10,239,600				704,830	11/15/2032
05608K-AG-5	BX TRUST 2021-VINO D 5.864% 05/15/38		10/15/2024	Paydown		1,730,680	1,730,680	1,727,057	1,731,084		(403)		(403)		1,730,680				62,195	05/15/2038
05609R-AG-9	BX TRUST 2021-BXMF B 5.554% 10/15/26		09/15/2024	Paydown		4,304,492	4,304,492	4,261,207	4,353,022		(48,530)		(48,530)		4,304,492				210,088	10/15/2026
05682Q-AS-5	BCC 2017-1A A2R 6.079% 07/20/30		05/10/2024	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				230,926	07/20/2030
085770-AA-3	BERRY GLOBAL ESCROW CORP 4.875% 07/15/26		05/29/2024	Call 98.7190		18,436,760	18,676,000	18,436,760	18,738,383		(301,624)		(301,624)		18,436,760				794,119	07/15/2026
09202V-AY-4	BLACK 2017- 1A A1AR 5.946% 04/24/29		10/24/2024	Paydown		11,532,006	11,532,006	11,532,006	11,532,006						11,532,006				427,311	04/24/2029
094234-AA-9	BLOOMIN' BRANDS INC/OSI 5.125% 04/15/29		11/20/2024	Goldman Sachs		2,775,000	3,000,000	3,041,250	2,767,590	252,335	(7,488)		244,847		3,012,437		(237,437)	(237,437)	169,125	04/15/2029
097023-CM-5	BOEING CO 2.700% 02/01/27		06/05/2024	SMBC Nikko Securities Inc		5,490,290	6,000,000	6,046,160	6,028,400		(3,968)		(3,968)		6,024,432		(534,142)	(534,142)	135,000	02/01/2027
099724-AL-0	BORGWARNER INC 2.650% 07/01/27		07/22/2024	Various		9,354,210	10,000,000	9,971,900	9,985,388		1,833		1,833		9,987,221		(633,011)	(633,011)	260,775	07/01/2027
11120V-AF-0	BRIXMOR OPERATING PART 3.650% 06/15/24		06/15/2024	Maturity		2,000,000	2,000,000	1,921,460	1,992,801		7,199		7,199		2,000,000				36,500	06/15/2024
115236-AE-1	BROWN & BROWN INC 4.200% 03/17/32		11/06/2024	Wells Fargo Bank		13,871,100	15,000,000	13,920,400	14,010,514		82,728		82,728		14,093,242		(222,142)	(222,142)	717,500	03/17/2032
12433E-AA-9	BX TRUST 2022-LBA6 A 5.397% 01/15/39		11/21/2024	JP Morgan Securities Inc		26,949,375	27,000,000	27,000,000	27,000,000						27,000,000		(50,625)	(50,625)	1,607,156	01/15/2039

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE UNITED FINANCIAL CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12433Y-AG-2	BX TRUST 2020-VKNG B 5.642% 10/15/37		11/15/2024	Paydown		13,146,000	13,146,000	13,144,464	13,158,496		(12,496)		(12,496)		13,146,000				798,165	10/15/2037
12510H-AA-8	CAUTO 2020-1A A1 2.690% 02/15/50		10/03/2024	Call 100.0000		30,969,406	30,969,406	30,961,333	31,000,159		(22,083)		(22,083)		30,978,076		(8,670)	(8,670)	666,462	02/15/2050
12510H-AA-8	CAUTO 2020-1A A1 2.690% 02/15/50		09/16/2024	Paydown		124,571	124,571	124,539	124,695		(124)		(124)		124,571				1,400	02/15/2050
12660D-AB-3	CNH 2022-A A2 2.390% 08/15/25		02/15/2024	Paydown		1,565,315	1,565,315	1,565,280	1,565,312		3		3		1,565,315				4,457	08/15/2025
12666D-AB-7	CNH 2023-B A2 5.900% 02/16/27		12/15/2024	Paydown		8,381,890	8,381,890	8,381,635	8,381,645		245		245		8,381,890				320,876	02/16/2027
14044E-AB-4	COPAR 2023-2 A2A 5.910% 10/15/26		12/15/2024	Paydown		7,365,147	7,365,147	7,364,496	7,364,456		691		691		7,365,147				290,535	10/15/2026
14318X-AB-1	CARMX 2023-4 A2A 6.080% 12/15/26		12/15/2024	Paydown		3,949,840	3,949,840	3,949,572	3,949,525		315		315		3,949,840				167,483	12/15/2026
161175-AY-0	CCO SAFARI II LLC 4.908% 07/23/25		05/24/2024	Call 99.3940		10,899,546	10,966,000	10,887,324	11,314,107		(418,668)		(418,668)		10,895,439		4,107	4,107	450,004	07/23/2025
20267U-AB-5	CBSLT 2016-B A2 5.903% 10/25/40		12/26/2024	Paydown		247,813	247,813	247,813	247,813						247,813				7,680	10/25/2040
20754C-AB-5	CAS 2020-R01 1M2 6.733% 01/25/40		04/23/2024	Bank of America Corp		6,309,117	6,155,236	6,189,859	6,159,581		(20,711)		(20,711)		6,138,870		170,247	170,247	155,076	01/25/2040
20754C-AB-5	CAS 2020-R01 1M2 6.733% 01/25/40		04/22/2024	Paydown		500,335	500,335	503,149	500,688		(353)		(353)		500,335				7,779	01/25/2040
20754R-AB-2	CAS 2021-R01 1M2 6.119% 10/25/41		12/26/2024	Paydown		8,029,264	8,029,264	8,048,368	8,048,434		(19,169)		(19,169)		8,029,264				390,231	10/25/2041
21036P-AN-8	CONSTELLATION BRANDS INC 4.750% 11/15/24		11/15/2024	Maturity		11,178,000	11,178,000	12,332,748	11,517,174		(339,174)		(339,174)		11,178,000				530,955	11/15/2024
22615E-AC-4	DEN16 2018-1A B 6.329% 01/20/30		09/13/2024	Call 100.0000		6,000,000	6,000,000	5,922,000	6,089,959		(14,928)		(14,928)		6,075,031		(75,031)	(75,031)	386,768	01/20/2030
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		11/20/2024	Paydown		1,450	1,450	1,383	1,412		38		38		1,450				37	11/20/2047
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		11/20/2024	Paydown		149,910	149,910	156,098	151,594		(1,684)		(1,684)		149,910				3,768	05/20/2049
23305J-AE-2	DBUBS 2017-BRBK B 3.530% 10/10/34		10/01/2024	Paydown		10,000,000	10,000,000	10,467,344	10,067,337		(67,337)		(67,337)		10,000,000				299,070	10/10/2034
23305J-AG-7	DBUBS 2017-BRBK C 3.530% 10/10/34		10/01/2024	Paydown		29,000,000	29,000,000	29,535,726	29,057,950		(57,950)		(57,950)		29,000,000				867,301	10/10/2034
257375-AN-5	DOMINION ENERGY GAS HLDG 2.500% 11/15/24		11/15/2024	Maturity		15,000,000	15,000,000	14,990,250	14,997,975		2,025		2,025		15,000,000				375,000	11/15/2024
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		01/25/2024	Paydown		182,280	182,280	184,401	182,202		78		78		182,280				1,876	07/25/2048
25755T-AK-6	DPABS 2018-1A A2II 4.328% 07/25/48		01/25/2024	Paydown		12,755	12,755	11,920	12,094		661		661		12,755				138	07/25/2048
262081-AD-4	DRIVE 2021-3 B 1.110% 05/15/26		01/15/2024	Paydown		651,302	651,302	651,296	651,302						651,302				602	05/15/2026
26444H-AQ-4	DUKE ENERGY FLORIDA LLC 5.875% 11/15/33		11/13/2024	Various		8,951,451	8,286,000	8,271,002	8,270,435		1,265		1,265		8,271,700		679,752	679,752	451,832	11/15/2033
26857L-AA-0	ELFI 2020-A A 1.730% 08/25/45		12/25/2024	Paydown		774,521	774,521	774,279	774,279		241		241		774,521				6,932	08/25/2045
29374L-AB-6	EFF 2023-3 A2 6.400% 03/20/30		12/20/2024	Paydown		3,686,972	3,686,972	3,686,907	3,686,864		108		108		3,686,972				190,544	03/20/2030
29429M-AE-3	CGCMT 2019-SMRT B 4.380% 01/10/24		01/01/2024	Paydown		16,100,000	16,100,000	16,583,822	16,100,000						16,100,000				58,765	01/10/2024
294429-AQ-8	EQUIFAX INC 2.600% 12/01/24		12/01/2024	Maturity		25,000,000	25,000,000	24,944,750	24,989,118		10,882		10,882		25,000,000				650,000	12/01/2024
29444U-BU-9	EQUINIX INC 3.900% 04/15/32		10/28/2024	Bank of America Corp		2,802,210	3,000,000	2,984,220	2,986,419		1,253		1,253		2,987,673		(185,463)	(185,463)	121,550	04/15/2032
30040W-AD-0	EVERSOURCE ENERGY L 2.900% 10/01/24		10/01/2024	Maturity		7,057,000	7,057,000	7,359,991	7,123,227		(66,227)		(66,227)		7,057,000				204,653	10/01/2024
303075-AB-1	FACTSET RESEARCH SYSTEMS INC 3.450% 03/01/32		11/13/2024	Susquehanna Financial Group		4,447,050	5,000,000	4,980,300	4,983,254		1,536		1,536		4,984,790		(537,740)	(537,740)	207,479	03/01/2032
316773-DK-3	FIFTH THIRD BANCORP 6.339% 07/27/29		01/08/2024	JP Morgan Securities Inc		5,131,050	5,000,000	5,000,000	5,000,000						5,000,000		131,050	131,050	143,508	07/27/2029
31680E-AB-7	FITAT 2023-1 A2A 5.800% 11/16/26		12/15/2024	Paydown		7,133,049	7,133,049	7,132,895	7,132,915		135		135		7,133,049				246,484	11/16/2026
337738-AS-7	FISERV INC 2.750% 07/01/24		07/01/2024	Maturity		10,000,000	10,000,000	9,983,200	9,998,224		1,776		1,776		10,000,000				275,000	07/01/2024
341081-GG-6	FLORIDA POWER & LIGHT CO 2.450% 02/03/32		08/27/2024	Various		6,693,080	8,000,000	7,987,200	7,989,428		425		425		7,989,853		(1,296,773)	(1,296,773)	157,549	02/03/2032
345287-AB-2	FORDL 2023-A A2A 5.190% 06/15/25		06/15/2024	Paydown		9,868,789	9,868,789	9,867,886	9,868,563		226		226		9,868,789				137,021	06/15/2025
362541-AB-0	GMALT 2023-1 A2A 5.270% 06/20/25		07/20/2024	Paydown		4,713,603	4,713,603	4,713,218	4,713,474		130		130		4,713,603				82,692	06/20/2025
362585-AB-7	GMCAR 2022-2 A2 2.520% 05/16/25		02/16/2024	Paydown		1,087,314	1,087,314	1,087,282	1,087,303		11		11		1,087,314				2,812	05/16/2025
38013J-AB-9	GMCAR 2023-1 A2A 5.190% 03/16/26		12/16/2024	Paydown		7,681,722	7,681,722	7,681,118	7,681,481		241		241		7,681,722				206,419	03/16/2026
39154T-BW-7	GALC 2022-1 A3 5.080% 09/15/26		12/15/2024	Paydown		502,432	502,432	493,740	494,669		7,763		7,763		502,432				24,451	09/15/2026
403951-AB-2	HPEFS 2022-3A A2 5.260% 08/20/29		09/20/2024	Paydown		9,790,739	9,790,739	9,789,533	9,790,370		370		370		9,790,739				223,806	08/20/2029
40441J-AE-1	HPEFS 2021-2A C 0.880% 09/20/28		07/20/2024	Paydown		15,280,520	15,280,520	14,577,377	15,139,876		140,644		140,644		15,280,520				40,502	09/20/2028
44421G-AA-1	HY 2019-30HY A 3.228% 07/10/39		12/05/2024	Wells Fargo Bank		14,995,379	16,330,000	18,452,900	17,671,044		(218,980)		(218,980)		17,452,064		(2,456,685)	(2,456,685)	533,319	07/10/2039
448579-AN-2	HYATT HOTELS CORP 1.800% 10/01/24		09/27/2024	Call 100.0000		10,000,000	10,000,000	9,999,400	9,999,746		234		234		9,999,980		20	20	178,000	10/01/2024
500945-AB-6	KCOT 2023-2A A2 5.610% 07/15/26		12/15/2024	Paydown		6,553,624	6,553,624	6,553,286	6,553,357		268		268		6,553,624				235,080	07/15/2026
518887-AC-8	DRB 2017-B BFX 3.020% 08/25/42		12/25/2024	Paydown		448,305	448,305	448,304	448,305		(1)		(1)		448,305				6,906	08/25/2042
55317R-AB-8	MMAF 2022-A A2 2.770% 02/13/25		03/13/2024	Paydown		4,252,229	4,252,229	4,252,004	4,252,206		24		24		4,252,229				18,573	02/13/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
55317W-AB-7	MMAF 2023-A A2 5.790% 11/13/26		12/13/2024	Paydown		9,098,924	9,098,924	9,098,729	9,098,744		180		180		9,098,924				317,151	11/13/2026
55903V-BC-6	WARNERMEDIA HOLDINGS INC 4.279% 03/15/32		09/20/2024	JP Morgan Securities Inc		4,483,350	5,000,000	5,018,282	5,017,006		(1,105)		(1,105)		5,015,901		(532,552)	(532,552)	218,704	03/15/2032
571748-BF-8	MARSH & MCLENNAN COS INC 3.875% 03/15/24		03/15/2024	Maturity		12,500,000	12,500,000	12,493,125	12,498,613		1,387		1,387		12,500,000				242,188	03/15/2024
573284-AN-6	MARTIN MARIETTA MATERIALS 4.250% 07/02/24		07/02/2024	Maturity		5,770,000	5,770,000	6,244,759	5,804,792		(34,792)		(34,792)		5,770,000				245,225	07/02/2024
576433-UF-1	MARM 2004-13 3A1 6.415% 02/21/54		12/01/2024	Paydown		27,694	27,694	26,961	27,939		(245)		(245)		27,694				832	02/21/2054
579780-AM-9	MCCORMICK & CO INC 3.150% 08/15/24		08/15/2024	Maturity		10,000,000	10,000,000	9,993,700	9,999,158		842		842		10,000,000				315,000	08/15/2024
58770A-AB-9	MBART 2023-1 A2 5.090% 01/15/26		09/15/2024	Paydown		13,804,886	13,804,886	13,804,410	13,804,693		193		193		13,804,886				280,316	01/15/2026
61762L-BH-5	MSRR 2013-R6 5B1 4.687% 04/26/53		12/25/2024	Paydown		2,595,065	2,595,065	2,175,799	2,590,288		4,776		4,776		2,595,065				59,818	04/26/2053
626738-AF-5	MURPHY OIL USA INC 3.750% 02/15/31		02/08/2024	MarketAxess		2,740,694	3,140,000	3,053,550	2,734,343	335,399	798		336,197		3,070,540		(329,846)	(329,846)	50,915	02/15/2031
63111X-AJ-0	NASDAQ INC 5.550% 02/15/34		04/10/2024	Morgan Stanley		4,970,400	5,000,000	4,998,600	4,998,643		199		199		4,998,842		(28,442)	(28,442)	218,917	02/15/2034
641062-BF-0	NESTLE HOLDINGS INC 5.000% 03/14/28		01/02/2024	JP Morgan Securities Inc		2,561,425	2,500,000	2,499,350	2,499,257		4		4		2,499,260		62,165	62,165	38,194	03/14/2028
64129K-BE-6	NEUB 2013-15A A1R2 5.838% 10/15/29		10/15/2024	Paydown		5,066,630	5,066,630	5,066,630	5,066,630						5,066,630				224,432	10/15/2029
64131J-AN-6	NEUB 2017-25A BR 6.244% 10/18/29		06/27/2024	Call 100.0000		8,250,000	8,250,000	8,142,750	8,373,945		475,989		475,989		8,849,934		(599,934)	(599,934)	403,122	10/18/2029
64952W-EY-5	NEW YORK LIFE GL 4.850% 01/09/28		01/23/2024	Toronto Dominion		5,013,800	5,000,000	4,997,150	4,997,593		(20)		(20)		4,997,573		16,227	16,227	132,028	01/09/2028
65339K-BK-5	NEXTERA ENERGY CAPITAL 5.650% 05/01/79		10/24/2024	Various		3,946,250	4,000,000	4,344,528	4,264,574		(30,513)		(30,513)		4,234,061		(287,811)	(287,811)	191,943	05/01/2079
65480V-AB-9	NALT 2023A-A2A 5.100% 03/17/25		06/15/2024	Paydown		14,523,643	14,523,643	14,522,657	14,523,327		316		316		14,523,643				229,765	03/17/2025
65535V-BZ-0	NAA 2003-A3 A1 5.500% 08/25/33		12/01/2024	Paydown		2,067	2,067	2,072	2,072		(5)		(5)		2,067				55	08/25/2033
671026-AA-0	OSD 2021-23A A 5.779% 04/17/31		10/17/2024	Paydown		6,049,781	6,049,781	6,046,757	6,240,303		(190,521)		(190,521)		6,049,781				262,766	04/17/2031
67590E-BG-8	OCT15 2013-1A A1RR 5.849% 07/19/30		10/21/2024	Paydown		14,135,144	14,135,144	14,135,144	14,135,144						14,135,144				654,762	07/19/2030
678858-BX-8	OKLAHOMA G&E CO 5.400% 01/15/33		03/18/2024	Various		5,256,682	5,155,000	5,139,123	5,140,301		(8)		(8)		5,140,293		116,389	116,389	178,192	01/15/2033
701094-AM-6	PARKER HANNIFIN CORP 2.700% 06/14/24		06/14/2024	Maturity		15,000,000	15,000,000	14,993,100	14,999,104		896		896		15,000,000				202,500	06/14/2024
70450Y-AC-7	PAYPAL HOLDINGS INC 2.400% 10/01/24		10/01/2024	Maturity		10,000,000	10,000,000	9,993,900	9,998,864		1,136		1,136		10,000,000				240,000	10/01/2024
70450Y-AH-6	PAYPAL HOLDINGS INC 2.300% 06/01/30		01/02/2024	Susquehanna Financial Group		2,174,550	2,500,000	2,497,325	2,498,205						2,498,205		(323,655)	(323,655)	5,271	06/01/2030
73328Q-AB-0	PFAST 2023-1A A2 5.420% 12/22/26		12/22/2024	Paydown		12,128,196	12,128,196	12,127,272	12,127,507		690		690		12,128,196				329,084	12/22/2026
744320-BJ-0	PRUDENTIAL FINANCIAL INC 5.125% 03/01/52		10/24/2024	Various		11,820,450	12,000,000	12,000,000	12,000,000						12,000,000		(179,550)	(179,550)	672,243	03/01/2052
758750-AC-7	REGAL REXNORD CORP 6.050% 02/15/26		05/01/2024	Tax Free Exchange		14,986,023	15,000,000	14,978,850	14,984,270		1,753		1,753		14,986,023				645,333	02/15/2026
776743-AH-9	ROPER TECHNOLOGIES INC 2.350% 09/15/24		09/15/2024	Maturity		10,000,000	10,000,000	9,981,500	9,997,124		2,876		2,876		10,000,000				235,000	09/15/2024
78016E-YV-3	ROYAL BANK OF CANADA 2.050% 01/21/27		10/09/2024	Bank of America Corp		4,756,050	5,000,000	4,996,700	4,997,917		471		471		4,998,388		(242,338)	(242,338)	124,993	01/21/2027
785592-AJ-5	SABINE PASS LIQUEFACTION 5.750% 05/15/24		03/29/2024	Call 100.0000		600,000	600,000	658,410	603,232		(3,232)		(3,232)		600,000				12,842	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION 5.750% 05/15/24		05/15/2024	Maturity		600,000	600,000	658,410	603,232		(3,232)		(3,232)		600,000				17,250	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION 5.625% 03/01/25		06/07/2024	Call 100.0000		2,714,000	2,714,000	3,079,500	2,821,316		(50,579)		(50,579)		2,770,737		(56,737)	(56,737)	117,041	03/01/2025
80287G-AB-6	SDART 2023-1 A2 5.360% 05/15/26		05/15/2024	Paydown		5,764,071	5,764,071	5,763,836	5,764,002		69		69		5,764,071				74,035	05/15/2026
81746N-AA-6	SEMT 2016-3 A1 3.500% 11/25/46		12/01/2024	Paydown		249,802	249,802	250,894	252,874		(3,073)		(3,073)		249,802				4,203	11/25/2046
817826-AB-6	7-ELEVEN INC 0.800% 02/10/24		02/10/2024	Maturity		15,660,000	15,660,000	15,584,808	15,656,249		3,751		3,751		15,660,000				62,640	02/10/2024
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		06/15/2024	Maturity		6,485,000	6,485,000	6,598,488	6,529,194		(44,194)		(44,194)		6,485,000				231,028	06/15/2024
85208N-AD-2	SPRINT SPECTRUM / SPEC I 4.738% 03/20/25		12/20/2024	Redemption 100.0000		2,555,750	2,555,750	2,649,254	2,563,410		(7,660)		(7,660)		2,555,750				75,682	03/20/2025
855541-AB-4	STARM 2007-S1 2A1 7.091% 01/25/37		12/01/2024	Paydown		59,455	59,455	52,216	52,216		7,239		7,239		59,455				875	01/25/2037
86315T-AA-3	STRAS 2021-2A A 5.779% 12/28/29		05/31/2024	Call 100.0000		7,867,462	7,867,462	7,867,462	7,867,462						7,867,462				319,259	12/28/2029
86315T-AA-3	STRAS 2021-2A A 5.779% 12/28/29		04/22/2024	Paydown		2,680,492	2,680,492	2,680,492	2,680,492						2,680,492				73,973	12/28/2029
879360-AB-1	TELEDYNE TECHNOLOGIES IN 0.950% 04/01/24		04/01/2024	Maturity		15,000,000	15,000,000	14,982,600	14,998,453		1,547		1,547		15,000,000				71,250	04/01/2024
92047W-AD-3	VALVOLINE INC 4.250% 02/15/30		04/16/2024	Call 100.0000		3,923,000	3,923,000	4,031,920	3,891,459	93,672	(4,581)		89,091		3,980,550		(57,550)	(57,550)	83,827	02/15/2030
92348C-AC-5	VZOT 2020-C C 0.770% 12/20/25		02/20/2024	Paydown		13,000,000	13,000,000	12,998,889	12,999,911		89		89		13,000,000				16,683	12/20/2025
92348K-AG-8	VZMT 2021-2 C 1.380% 04/20/28		10/20/2024	Paydown		23,970,000	23,970,000	23,936,744	23,947,841		22,159		22,159		23,970,000				275,655	04/20/2028
92348K-BF-9	VZMT 2022-7 C 5.720% 11/22/27		11/20/2024	Paydown		10,000,000	10,000,000	9,998,469	9,998,880		1,120		1,120		10,000,000				524,333	11/22/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92867Y-AB-0	VALET 2023-2 A2A 5.720% 03/22/27		12/20/2024	Paydown		8,582,313	8,582,313	8,581,812	8,581,772		541		541		8,582,313				361,011	03/22/2027
96042X-AB-1	WLAKE 2023-1A A2A 5.510% 06/15/26		11/15/2024	Paydown		12,690,228	12,690,228	12,689,015	12,689,773		455		455		12,690,228				330,735	06/15/2026
96043J-AG-0	WLAKE 2021-3A B 1.290% 01/15/27		05/15/2024	Paydown		19,253,757	19,253,757	19,253,185	19,253,708		49		49		19,253,757				60,654	01/15/2027
96328G-AS-6	WFLF 2023-1A A 5.800% 04/18/38		12/18/2024	Paydown		2,820,034	2,820,034	2,819,907	2,819,939		96		96		2,820,034				116,541	04/18/2038
97314C-AA-8	WINDR 2013-2A AR2 5.894% 10/18/30		10/18/2024	Paydown		17,870,478	17,870,478	17,870,478	17,870,478						17,870,478				737,652	10/18/2030
89352H-BB-4	TRANS-CANADA PIPELINES 1.000% 10/12/24	A	10/12/2024	Maturity		15,000,000	15,000,000	14,995,650	14,998,809		1,191		1,191		15,000,000				150,000	10/12/2024
00217G-AA-1	APTIV PLC / APTIV CORP 2.396% 02/18/25	D	09/19/2024	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				182,163	02/18/2025
00774M-BB-0	AERCAP IRELAND CAP/GLOBA 1.750% 10/29/24	D	10/29/2024	Maturity		5,000,000	5,000,000	4,744,340	4,819,567		180,433		180,433		5,000,000				87,500	10/29/2024
716973-AC-6	PFE 4.450% 05/19/28	D	12/04/2024	Goldman Sachs		1,997,360	2,000,000	1,997,600	1,997,780		466		466		1,998,246		(886)	(886)	92,956	05/19/2028
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						945,512,865	952,639,394	955,835,459	953,747,467	681,406	(1,014,858)		(333,452)		953,414,009		(7,901,145)	(7,901,145)	28,589,845	XXX
BL3748-82-1	SBA SENIOR FINANCE II LLC B TERM LOAN 6.210% 04		01/25/2024	Redemption 100.0000		34,694,438	34,694,438	34,444,106	34,593,674		100,764		100,764		34,694,438				187,610	04/11/2025
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						34,694,438	34,694,438	34,444,106	34,593,674		100,764		100,764		34,694,438				187,610	XXX
2509999997. Total - Bonds - Part 4						3,306,167,508	3,366,761,318	3,363,903,374	3,365,080,843	681,406	(602,610)		78,796		3,365,159,640		(58,992,133)	(58,992,133)	70,145,408	XXX
2509999998. Total - Bonds - Part 5						1,076,790,838	1,075,873,169	1,070,917,939			1,204,939		1,204,939		1,072,122,874		4,667,962	4,667,962	20,941,834	XXX
2509999999. Total - Bonds						4,382,958,346	4,442,634,487	4,434,821,313	3,365,080,843	681,406	602,329		1,283,735		4,437,282,514		(54,324,171)	(54,324,171)	91,087,242	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
00165C-30-2	AMC ENTERTAINMENT HLDS A		07/01/2024	State Street Bank	22,800.000	114,799		84,816	139,536			54,720	(54,720)		84,816		29,983	29,983		
00206R-10-2	AT&T INC		07/01/2024	State Street Bank	29,700.000	560,771		567,567	498,366	132,474		63,274	69,200		567,567		(6,796)	(6,796)	16,483	
03753U-10-6	APELLIS PHARMACEUTICALS INC		07/01/2024	State Street Bank	600.000	22,125		23,016	35,916	(7,305)		5,595	(12,900)		23,016		(891)	(891)		
49177J-10-2	KENVUE INC		07/01/2024	State Street Bank	56.000	1,002		1,014	1,206	(191)			(191)		1,014		(12)	(12)	22	
867652-40-6	SUNPOWER CORP		08/06/2024	State Street Bank	29,700.000	13,486		106,051	143,451	(37,400)			(37,400)		106,051		(92,564)	(92,564)		
934423-10-4	WARNER BROS DISCOVERY INC		07/01/2024	State Street Bank	5,500.000	39,537		40,920	62,590	44,386		66,056	(21,670)		40,920		(1,383)	(1,383)		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						751,720	XXX	823,384	881,065	131,964		189,645	(57,681)		823,384		(71,663)	(71,663)	16,505	XXX
5989999997. Total - Common Stocks - Part 4						751,720	XXX	823,384	881,065	131,964		189,645	(57,681)		823,384		(71,663)	(71,663)	16,505	XXX
5989999998. Total - Common Stocks - Part 5						405,726	XXX	518,429							518,429		(112,702)	(112,702)	5,840	XXX
5989999999. Total - Common Stocks						1,157,446	XXX	1,341,813	881,065	131,964		189,645	(57,681)		1,341,813		(184,365)	(184,365)	22,345	XXX
5999999999. Total - Preferred and Common Stocks						1,157,446	XXX	1,341,813	881,065	131,964		189,645	(57,681)		1,341,813		(184,365)	(184,365)	22,345	XXX
6009999999 - Totals						4,384,115,792	XXX	4,436,163,126	3,365,961,908	813,370	602,329	189,645	1,226,054		4,438,624,327		(54,508,536)	(54,508,536)	91,109,587	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
91282C-JP-7	US TREASURY NOTES 4.375% 12/15/26		01/03/2024	JP Morgan Securities Inc	06/11/2024	Wells Fargo Bank	35,000,000	35,244,727	34,716,992	35,210,759		(33,967)		(33,967)			(493,767)	(493,767)	753,074	83,675
91282C-JS-1	US TREASURY NOTES 4.250% 12/31/25		01/17/2024	Toronto Dominion	05/07/2024	Various	50,000,000	49,910,156	49,558,594	49,918,629		8,473		8,473			(360,036)	(360,036)	589,629	105,082
91282C-JT-9	US TREASURY NOTES 4.000% 01/15/27		02/13/2024	Various	09/25/2024	Various	470,000,000	467,880,469	469,638,672	468,266,480		386,012		386,012			1,372,192	1,372,192	10,780,895	612,637
91282C-KA-8	US TREASURY NOTES 4.125% 02/15/27		03/08/2024	Bank of America Corp	07/26/2024	Citadel Securities Inst LLC	20,000,000	19,942,188	19,928,125	19,949,455		7,268		7,268			(21,330)	(21,330)	373,970	56,662
91282C-KE-0	US TREASURY NOTES 4.250% 03/15/27		04/05/2024	Various	07/24/2024	Wells Fargo Bank	85,000,000	84,567,188	84,976,758	84,607,746		40,558		40,558			369,012	369,012	1,295,788	139,742
91282C-KG-5	US TREASURY NOTES 4.125% 03/31/29		04/08/2024	Various	12/12/2024	Progressive Investment Co. Inc	107,000,000	105,962,227	106,837,360	106,086,953		124,727		124,727			750,407	750,407	3,092,050	60,184
91282C-KJ-9	US TREASURY NOTES 4.500% 04/15/27		05/03/2024	Various	07/30/2024	Goldman Sachs	135,000,000	134,004,492	135,822,070	134,076,539		72,046		72,046			1,745,532	1,745,532	1,714,549	198,566
91282C-KT-7	US TREASURY NOTES 4.500% 05/31/29		06/10/2024	Toronto Dominion	08/07/2024	Barclays Capital	20,000,000	20,021,094	20,619,531	20,019,594		(1,500)		(1,500)			599,937	599,937	169,672	27,049
91282C-KV-2	US TREASURY NOTES 4.625% 06/15/27		07/08/2024	Goldman Sachs	07/30/2024	JP Morgan Securities Inc	25,000,000	25,149,414	25,289,063	25,146,060		(3,354)		(3,354)			143,002	143,002	145,321	75,820
0109999999. Subtotal - Bonds - U.S. Governments							947,000,000	942,681,955	947,387,165	943,282,215		600,263		600,263			4,104,949	4,104,949	18,914,948	1,359,417
05593T-AA-6	BX TRUST 2024-FNX A 5.839% 11/15/26		10/29/2024	Morgan Stanley	11/07/2024	JP Morgan Securities Inc	10,000,000	9,975,000	9,978,125	9,975,000							3,125	3,125		
05593T-AA-6	BX TRUST 2024-FNX A 5.839% 11/15/26		10/29/2024	Morgan Stanley	12/15/2024	Paydown	2,417,442	2,411,398	2,417,442	2,417,442		6,044		6,044					12,191	
05612G-AA-1	BX TRUST 2024-XL5 A 5.789% 03/15/39		03/06/2024	Barclays Capital	12/15/2024	Paydown	2,860,835	2,853,683	2,860,835	2,860,835		7,153		7,153					72,940	
20754R-AB-2	CAS 2021-R01 1M2 6.119% 10/25/41		09/20/2024	Morgan Stanley	12/26/2024	Paydown	128,969	129,513	128,969	128,969		(544)		(544)					1,793	692
29375P-AB-6	EFF 2024-1 A2 5.230% 03/20/30		01/23/2024	Royal Bank of Canada	12/20/2024	Paydown	2,855,006	2,854,607	2,855,006	2,855,006		399		399					124,830	
345290-AB-6	FORDL 2024-A A2A 5.240% 07/15/26		01/17/2024	Citigroup	12/15/2024	Paydown	4,355,765	4,355,423	4,355,765	4,355,765		342		342					173,938	
35564N-EZ-2	STACR 2024-DNA3 M1 5.569% 10/25/44		10/10/2024	Various	12/26/2024	Paydown	11,379,551	11,382,390	11,379,551	11,379,551		(2,839)		(2,839)					88,775	
36262L-AF-7	GSMBS 2021-PJ6 A6 2.500% 11/25/51		10/08/2024	Goldman Sachs	12/01/2024	Paydown	98,593	90,605	98,593	98,593		7,988		7,988					278	55
36263N-AH-8	GSMBS 2022-PJ1 A8 2.500% 05/28/52		10/16/2024	Goldman Sachs	12/01/2024	Paydown	488,937	430,466	488,937	488,937		58,471		58,471					1,617	383
37045X-EU-6	GENERAL MOTORS FINL CO 5.550% 07/15/29		04/01/2024	JP Morgan Securities Inc	10/09/2024	Various	15,000,000	14,993,250	15,392,750	14,991,299		(1,951)		(1,951)			401,451	401,451	363,833	
412922-AB-2	HDMOT 2024-A A2 5.650% 02/16/27		05/14/2024	Wells Fargo Bank	12/15/2024	Paydown	3,607,719	3,607,597	3,607,719	3,607,719		122		122					99,634	
46592T-AF-0	JPMMT 2021-8 A4 2.500% 12/25/51		05/22/2024	JP Morgan Securities Inc	12/01/2024	Paydown	1,104,304	949,529	1,104,304	1,104,304		154,775		154,775					8,959	1,764
46653P-AF-4	JPMMT 2021-6 A4 2.500% 10/25/51		10/08/2024	Various	12/01/2024	Paydown	799,866	691,933	799,866	799,866		107,933		107,933					5,701	1,054
46654K-AF-4	JPMMT 2021-11 A4 2.500% 01/25/52		05/10/2024	JP Morgan Securities Inc	12/01/2024	Paydown	1,736,828	1,484,446	1,736,828	1,736,828		252,383		252,383					13,270	1,568
58769J-AQ-0	MERCEDES-BENZ FIN NA 4.800% 01/11/27		01/25/2024	Wells Fargo Bank	05/06/2024	Societe Generale	1,622,000	1,623,379	1,609,949	1,623,191		(187)		(187)			(13,243)	(13,243)	25,303	3,893
67578Y-AB-2	OCTL 2024-2A A2 5.800% 07/20/32		06/18/2024	SMBC Nikko Securities Inc	12/20/2024	Paydown	274,246	274,233	274,246	274,246		12		12					7,688	
74970W-AC-4	ROCC 2024-CNTR B 5.930% 11/13/41		10/17/2024	Bank of America Corp	12/06/2024	Various	50,000,000	50,000,000	50,171,680	50,000,000							171,680	171,680	417,595	238,861
75023W-AM-6	RMCT 2024-J2 A8 5.500% 03/25/55		10/17/2024	Goldman Sachs	12/01/2024	Paydown	2,459,694	2,445,943	2,459,694	2,459,694		13,751		13,751					15,099	9,019
78435V-AB-8	SFAST 2024-1A A2 5.350% 06/21/27		01/09/2024	Bank of America Corp	12/20/2024	Paydown	9,500,753	9,500,170	9,500,753	9,500,753		583		583					324,928	
80288A-AB-8	SDART 2024-1 A2 5.710% 02/16/27		01/11/2024	Citigroup	12/15/2024	Paydown	8,182,661	8,182,419	8,182,661	8,182,661		241		241					268,514	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							128,873,169	128,235,984	129,403,673	128,840,659		604,676		604,676			563,013	563,013	2,026,886	257,289
2509999998. Total - Bonds							1,075,873,169	1,070,917,939	1,076,790,838	1,072,122,874		1,204,939		1,204,939			4,667,962	4,667,962	20,941,834	1,616,706
4509999998. Total - Preferred Stocks																				
680665-20-5	OLIN CORP		07/01/2024	State Street Bank	12/18/2024	State Street Bank	9,900.000	460,126	348,965	460,126							(111,161)	(111,161)	3,960	
92343V-10-4	VERIZON COMMUNICATIONS INC		07/01/2024	State Street Bank	12/18/2024	State Street Bank	1,400.000	58,303	56,761	58,303							(1,541)	(1,541)	1,880	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								518,429	405,726	518,429							(112,702)	(112,702)	5,840	
5989999998. Total - Common Stocks								518,429	405,726	518,429							(112,702)	(112,702)	5,840	
5999999999. Total - Preferred and Common Stocks								518,429	405,726	518,429							(112,702)	(112,702)	5,840	
6009999999 - Totals								1,071,436,368	1,077,196,564	1,072,641,303		1,204,939		1,204,939			4,555,260	4,555,260	20,947,674	1,616,706

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

NONE

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
SABINE PASS LIQUEFACTION			03/14/2024	MarketAxess	03/01/2025	707,733		540			708,000	707,193	13,275		5.625	5.746	MS	19,913	1,881
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						707,733		540			708,000	707,193	13,275		XXX	XXX	XXX	19,913	1,881
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						707,733		540			708,000	707,193	13,275		XXX	XXX	XXX	19,913	1,881
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						707,733		540			708,000	707,193	13,275		XXX	XXX	XXX	19,913	1,881
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds						707,733		540			708,000	707,193	13,275		XXX	XXX	XXX	19,913	1,881
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						707,733		540			XXX	707,193	13,275		XXX	XXX	XXX	19,913	1,881

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$ 707,733	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

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 *
CITIBANK	NEW YORK, NY						XXX
STATE STRET BANK	KANSAS CITY, MO						XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX				XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX				XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX				XXX

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

1. January		4. April		7. July		10. October	
2. February		5. May		8. August		11. November	
3. March	166,554	6. June	9,804	9. September	9,804	12. December	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
857492-88-8	STATE ST INST TR MMKT-PREM		12/31/2024	0.000		437,019		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						437,019		
8609999999 - Total Cash Equivalents						437,019		

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Insur underwriting collateral	280,081	249,738		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Insur underwriting collateral			75,022	66,894
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Insur underwriting collateral			630,182	561,910
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Insur underwriting collateral			217,061	207,617
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Insur underwriting collateral			410,119	365,687
33. New York NY						
34. North Carolina NC	B	Insur underwriting collateral			420,122	374,606
35. North Dakota ND						
36. Ohio OH	B	Insur underwriting collateral	3,170,920	2,827,386		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Insur underwriting collateral			265,077	236,359
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Insur underwriting collateral			400,116	356,768
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	3,451,001	3,077,124	2,417,699	2,169,841
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				